QUARTERLY 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 QUARTER
ENDED JUNE 30, 2023

LIFE AND ACCIDENT AND HEALTH

2023

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QUARTERLY STATEMENT

AS OF JUNE 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

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

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

Country of Domicile United States of America

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

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

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

Mail Address 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	DAVID ALAN ROSENBAUM	Vice President and Secretary	JACOB MOISHE JENKELOWITZ
Vice President and Chief Financial Officer	KRISTINE HOOK TOSCANO	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

TYLER SCOTT GATES
Vice President and Appointed Actuary

DIRECTORS OR TRUSTEES

DAVID WILLIAM CHAMBERLIN	MICHAEL JOHN INSERRA	EDWARD CLEMENT KOSNIK #
MAYER nmn NAIMAN	DOUGLAS ADRIAN RAYVID	DAVID ALAN ROSENBAUM

State of Florida
County of Hillsborough } SS

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

David A. Rosenbaum
DAVID ALAN ROSENBAUM
Chairman of the Board, President and Chief Executive Officer

Janet Morgan
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
19th day of July, 2023.

Zena Jones
Notary for Rosenbaum & Morgan

ZENA JONES
Notary Public-State of Florida
Commission # HH39573
Commission Expires 12/27/2024

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,796,298,456	0	1,796,298,456	1,721,781,304
2.	Stocks:				
	2.1 Preferred stocks	3,000,000	0	3,000,000	3,000,000
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	236,002,438	0	236,002,438	242,475,310
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 489,997,307), cash equivalents ($ 14,979,274) and short-term investments ($ 0)	504,976,581	0	504,976,581	317,201,883
6.	Contract loans (including $ 0 premium notes)	110,000	0	110,000	114,456
7.	Derivatives	536,005,162	0	536,005,162	368,653,680
8.	Other invested assets	36,038,697	0	36,038,697	36,049,664
9.	Receivables for securities	89,802,523	0	89,802,523	88,146,556
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	173,071	0	173,071	173,218
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,202,406,928	0	3,202,406,928	2,777,596,071
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	16,327,443	0	16,327,443	14,998,817
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	444,255	163,294	280,961	312,563
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,653,591	0	1,653,591	1,592,916
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	22,845,871	0	22,845,871	14,902,354
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	70,117,608	0	70,117,608	60,246,619
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	277,589,715	262,868,212	14,721,503	16,096,051
19.	Guaranty funds receivable or on deposit	300,000	0	300,000	300,000
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	3,481,791	0	3,481,791	2,600,861
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	9,407,319	3,586,097	5,821,222	3,950,991
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,604,574,521	266,617,603	3,337,956,918	2,892,597,243
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,413,457,537	0	8,413,457,537	7,997,148,227
28.	Total (Lines 26 and 27)	12,018,032,058	266,617,603	11,751,414,455	10,889,745,470
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	173,071	0	173,071	173,218
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	173,071	0	173,071	173,218
2501.	Miscellaneous	3,107,351	0	3,107,351	1,286,632
2502.	Receivable from third party administrator	1,386,363	0	1,386,363	1,340,660
2503.	Advance ceded premiums	1,327,508	0	1,327,508	1,323,699
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,586,097	3,586,097	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,407,319	3,586,097	5,821,222	3,950,991

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,818,113,224 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	1,818,113,224	1,681,476,149
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	13,989,589	13,861,706
4.	Contract claims:		
	4.1 Life	488,009	742,051
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	117,283	99,438
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 112,845,510 ceded	112,845,510	95,151,625
	9.4 Interest Maintenance Reserve	0	298,058
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,214,485 , accident and health $ 0 and deposit-type contract funds $ 0	2,214,485	1,979,191
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,555,738	1,150,063
13.	Transfers to Separate Accounts due or accrued (net) (including $ (36,476,016) accrued for expense allowances recognized in reserves, net of reinsured allowances)	56,095,538	(32,056,513)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	254,343	777,289
15.1	Current federal and foreign income taxes, including $ (283,161) on realized capital gains (losses)	91,487,560	93,644,327
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,048	5,489
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	8,308,433	6,511,134
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	125,870,550
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	44,750,746	45,412,837
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	271,222	546,491
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	24,356,916	57,146,007
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	425,515,834	429,254,645
	24.08 Derivatives	128,150,390	136,001,419
	24.09 Payable for securities	174,752,564	169,759,813
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	324,791,492	208,648,396
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,228,063,924	3,036,280,165
27.	From Separate Accounts Statement	8,409,255,727	7,630,597,077
28.	Total liabilities (Lines 26 and 27)	11,637,319,651	10,666,877,242
29.	Common capital stock	2,000,000	2,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	670,327,949	570,327,949
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(558,233,145)	(349,459,721)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 4,201,810 in Separate Accounts Statement)	112,094,804	220,868,228
38.	Totals of Lines 29, 30 and 37	114,094,804	222,868,228
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,751,414,455	10,889,745,470
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	301,763,000	194,297,000
2502.	Derivative instruments expense payable	20,346,766	11,109,119
2503.	Miscellaneous	2,681,726	3,242,277
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)	324,791,492	208,648,396
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	410,675,281	485,849,957	934,531,454
2.	Considerations for supplementary contracts with life contingencies	4,503,913	2,154,962	7,212,659
3.	Net investment income	(19,252,660)	28,730,224	31,545,732
4.	Amortization of Interest Maintenance Reserve (IMR)	553,413	868,184	1,664,605
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(349,624,054)	647,247,603	631,697,358
6.	Commissions and expense allowances on reinsurance ceded	13,254,035	14,828,957	27,867,139
7.	Reserve adjustments on reinsurance ceded	(154,874,559)	(158,851,106)	(291,048,850)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	54,658,119	57,973,205	112,201,527
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	11,795,812	10,735,413	27,267,421
9.	Totals (Lines 1 to 8.3)	(28,310,700)	1,089,537,399	1,482,939,045
10.	Death benefits	2,955,361	476,401	(654,434)
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	43,265,927	28,096,722	65,566,741
13.	Disability benefits and benefits under accident and health contracts	254,057	119,099	334,142
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	155,792,052	55,632,579	150,777,467
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	235,089	914,529	1,126,707
18.	Payments on supplementary contracts with life contingencies	1,974,124	2,654,236	5,784,161
19.	Increase in aggregate reserves for life and accident and health contracts	136,637,075	155,488,296	235,321,302
20.	Totals (Lines 10 to 19)	341,113,685	243,381,862	458,256,086
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	36,070,776	41,729,751	78,547,569
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	28,146,574	27,072,094	60,998,363
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,370,124	1,750,453	2,899,666
25.	Increase in loading on deferred and uncollected premiums	140,174	58,018	81,036
26.	Net transfers to or (from) Separate Accounts net of reinsurance	177,698,662	321,767,288	617,031,249
27.	Aggregate write-ins for deductions	8,150,991	4,638,205	16,529,440
28.	Totals (Lines 20 to 27)	592,690,986	640,397,671	1,234,343,409
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(621,001,686)	449,139,728	248,595,636
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(621,001,686)	449,139,728	248,595,636
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,873,606)	72,572,680	92,496,981
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(619,128,080)	376,567,048	156,098,655
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (121,696) (excluding taxes of $ (161,465) transferred to the IMR)	242,922,174	(254,239,410)	(308,024,108)
35.	Net income (Line 33 plus Line 34)	(376,205,906)	122,327,638	(151,925,453)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	222,868,228	356,750,071	356,750,071
37.	Net income (Line 35)	(376,205,906)	122,327,638	(151,925,453)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 37,705,959	140,833,535	(163,594,244)	(54,443,341)
39.	Change in net unrealized foreign exchange capital gain (loss)	1,012,690	(1,805,488)	(1,890,003)
40.	Change in net deferred income tax	80,576,781	36,527,346	117,296,386
41.	Change in nonadmitted assets	(47,788,750)	(80,507,338)	(116,168,498)
42.	Change in liability for reinsurance in unauthorized and certified companies	275,269	1,777	(286,240)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	662,091	(2,442,145)	(10,237,641)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	12,723,325	0	265,852,356
47.	Other changes in surplus in Separate Accounts Statement	(12,725,286)	166,636	(265,805,063)
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	100,000,000	100,000,000	100,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(8,137,173)	(8,137,173)	(16,274,346)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(108,773,424)	2,537,009	(133,881,843)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	114,094,804	359,287,080	222,868,228
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	10,660,123	12,319,302	22,924,040
08.302.	Miscellaneous	1,135,689	(1,583,889)	2,051,968
08.303.	Derivative gain on deferred premium	0	0	2,291,413
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	11,795,812	10,735,413	27,267,421
2701.	Interest credited to reinsurers	7,665,721	8,084,858	15,721,440
2702.	Derivative loss on deferred premium	1,293,272	0	0
2703.	Miscellaneous	(808,002)	(3,446,653)	808,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	8,150,991	4,638,205	16,529,440
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	419,049,611	472,459,710	906,205,989
2.	Net investment income	(21,804,999)	52,919,930	57,195,569
3.	Miscellaneous income	64,891,734	114,754,920	192,712,188
4.	Total (Lines 1 to 3)	462,136,346	640,134,560	1,156,113,746
5.	Benefit and loss related payments	356,762,599	278,834,301	530,232,704
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	76,823,286	391,973,124	755,524,305
7.	Commissions, expenses paid and aggregate write-ins for deductions	73,887,527	75,160,472	157,782,895
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	2,101,446	32,882,897
10.	Total (Lines 5 through 9)	507,473,412	748,069,343	1,476,422,801
11.	Net cash from operations (Line 4 minus Line 10)	(45,337,066)	(107,934,783)	(320,309,055)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	43,444,198	377,543,227	411,457,992
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	6,245,235	8,260,021	21,990,424
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	4,842,720	4,842,720
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(548)	(548)
	12.7 Miscellaneous proceeds	356,761,977	87,705,903	54,746,970
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	406,451,410	478,351,323	493,037,558
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	15,015,296	179,120,761	282,259,847
	13.2 Stocks	276,097	0	0
	13.3 Mortgage loans	0	72,750	72,750
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	1,655,967	524,655,768	519,206,255
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,947,360	703,849,279	801,538,852
14.	Net increase (or decrease) in contract loans and premium notes	(4,456)	0	28,590
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	389,508,506	(225,497,956)	(308,529,884)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	100,000,000	100,000,000
	16.3 Borrowed funds	(125,000,000)	125,000,000	125,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	127,883	(240,257)	(1,389,827)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(31,524,625)	(3,032,265)	303,550,804
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(156,396,742)	221,727,478	527,160,977
	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)	187,774,698	(111,705,261)	(101,677,962)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	317,201,883	418,879,845	418,879,845
	19.2 End of period (Line 18 plus Line 19.1)	504,976,581	307,174,584	317,201,883

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

20.0001.	Bonds, asset in kind transfer in	100,000,000	0	0
20.0002.	Security exchanges	7,762,888	1,590,403	5,512,797
20.0003.	Contribution to Separate Accounts	2,723,325	0	3,352,356
20.0004.	Transfer of assets from mortgages to OIA	0	0	6,072,447

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	30,314,215	35,077,640	62,212,155
3.	Ordinary individual annuities	452,761,304	563,865,770	1,052,617,773
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	0	0	0
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	22,197	0	0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	483,097,716	598,943,410	1,114,829,928
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	483,097,716	598,943,410	1,114,829,928
14.	Deposit-type contracts	961,180	0	256,194
15.	Total (Lines 13 and 14)	484,058,896	598,943,410	1,115,086,122
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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 Six Months Ended June 30, 2023	For the Year Ended December 31, 2022
Net income (loss), NY SAP				$ (376,205,906)	$ (151,925,453)
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51	3	1	124,587	(437,460)
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1	(25,522)	(143,341,448)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	8,804	(104,739)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(3,809)	(37,287)
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (376,101,846)	$ (295,846,387)
				June 30, 2023	**December 31, 2022**
Statutory capital and surplus, NY SAP				$ 114,094,804	$ 222,868,228
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	592,741	468,154
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1	(122,870)	(97,348)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	324,585	315,781
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(1,327,508)	(1,323,699)
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 113,561,752	$ 222,231,116

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

B. No significant change.

C. Accounting Policy

(1) No significant change.

(2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the scientific method.

(3-5) No significant change.

(6) Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

(7-13) No significant change.

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A-C. No significant change.

D. Loan-backed Securities

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

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the six months ended June 30, 2023.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the six months ended June 30, 2023.

c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).

(3) As of June 30, 2023, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

(4) At June 30, 2023, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	3,332,327
2. 12 Months or Longer	$	29,773,285
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	86,765,003
2. 12 Months or Longer	$	219,768,723

(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 during the six months ended June 30, 2023.

NOTES TO THE FINANCIAL STATEMENTS

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of June 30, 2023, was as follows:

	Gross Restricted									Percentage	
	2023										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	June 30, 2023 (1 plus 3)	December 31, 2022	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
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	1,353,111	—	—	—	1,353,111	1,357,660	(4,549)	—	1,353,111	0.01 %	0.01 %
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—
Pledged as collateral not captured in other categories	306,178,502	279,026	—	—	306,178,502	282,022,446	24,156,056	—	306,178,502	2.55 %	2.61 %
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	$ 307,531,613	$ 279,026	$ —	$ —	$ 307,531,613	$ 283,380,106	$ 24,151,507	$ —	$ 307,531,613	2.56 %	2.62 %

(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 June 30, were as follows:

	Gross Restricted								Percentage	
	2023									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	June 30, 2023 (1 plus 3)	December 31, 2022	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 306,178,502	$ 279,026	$ —	$ —	$ 306,178,502	$ 282,022,446	$ 24,156,056	$ 306,178,502	2.55 %	2.61 %
Total	$ 306,178,502	$ 279,026	$ —	$ —	$ 306,178,502	$ 282,022,446	$ 24,156,056	$ 306,178,502	2.55 %	2.61 %

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(3) No significant change.

(4) The Company's collateral received and reflected as assets at June 30, 2023, 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 ***	$ 301,763,000	$ 301,763,000	8.4 %	9.0 %
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	$ 301,763,000	$ 301,763,000	8.4 %	9.0 %

* 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	$ 301,763,000	9.4 %

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

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of the six months ended June 30, 2023.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any assets and liabilities which are offset and reported net in accordance with a valid right to offset as of June 30, 2023.

O - P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the six months ended June 30, 2023, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	2	—
Aggregate Amount of Investment Income	$ 32,359	$ —

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

The Company did not participate in a cash pool during the six months ended June 30, 2023.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

As of June 30, 2023, there were no significant changes in the Company's derivative policy or investments other than those described below.

Credit Risk

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

NOTES TO THE FINANCIAL STATEMENTS

The table below summarizes the collateral pledged in connection with its over-the-counter ("OTC") derivatives at:

	Securities [1]	
	June 30, 2023	December 31, 2022
Initial Margin:		
OTC-bilateral	$ 231,783,053	$ 225,191,687
Variation Margin:		
OTC-bilateral	74,395,449	56,830,759
Total OTC	$ 306,178,502	$ 282,022,446

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

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

	Cash [1]		Securities [2]		Total	
	June 30, 2023	December 31, 2022	June 30, 2023	December 31, 2022	June 30, 2023	December 31, 2022
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 162,886,281	$ 151,119,088	$ 162,886,281	$ 151,119,088
Variation Margin:						
OTC-bilateral	301,763,000	194,297,000	39,899,217	5,634,769	341,662,217	199,931,769
Total OTC	$ 301,763,000	$ 194,297,000	$ 202,785,498	$ 156,753,857	$ 504,548,498	$ 351,050,857

[1] Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral received on derivatives.

[2] Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of June 30, 2023:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2024	$ 91,972,399

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:

	June 30, 2023	December 31, 2022
Net undiscounted future premium payments (receipts)	$ 91,972,399	$ 91,972,399
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ 280,560,080	$ 164,262,449
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 366,473,197	$ 247,168,947

9. *Income Taxes*

No significant change.

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

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

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

On March 31, 2023, the Company received a capital contribution of $100,000,000 in the form of invested assets from it's parent, Brighthouse Life Insurance Company.

D. The Company had $3,481,791 receivable and $24,356,916 payable with affiliates as of June 30, 2023. The Company had $2,600,861 receivable and $57,146,007 payable with affiliates as of December 31, 2022. Amounts receivable and payable are expected to be settled within 90 days.

E-O. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

11. Debt

A. The Company issued and repaid the following promissory note:

Note	Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/ or Principal Paid Current Year	Date of Maturity
1	5/16/2023	6.2918%	$125,000,000	$ 75,000,000	$ 128,775,267	6/30/2023

The promissory note included in the table above was owned by Brighthouse Holdings, LLC.

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 June 30, 2023, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

A-I. No significant change.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $308,051,505 at June 30, 2023.

K-M. No significant change.

14. Contingencies

No significant change.

15. Leases

No significant change.

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

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

	Assets		Liabilities	
	June 30, 2023	December 31, 2022	June 30, 2023	December 31, 2022
Foreign Currency Swaps	$ 49,847,559	$ 55,217,875	$ —	$ —

(2) No significant change.

(3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's foreign currency swaps was $5,319,255 and $4,653,580 at June 30, 2023 and December 31, 2022, respectively.

(4) At June 30, 2023 and December 31, 2022, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $39,899,217 and $5,634,769, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $162,886,281 and $151,119,088 at June 30, 2023 and December 31, 2022, respectively.

NOTES TO THE FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during the six months ended June 30, 2023.

C. Wash Sales

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

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended June 30, 2023.

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

No significant change.

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

No significant change.

20. Fair Value Information

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

Hierarchy Table

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

	June 30, 2023			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Derivative assets [1]				
Interest rate	$ —	$ 5,404,169	$ —	$ 5,404,169
Foreign currency exchange rate	—	3,635,993	—	3,635,993
Equity market	—	519,207,780	—	519,207,780
Total derivative assets	—	528,247,942	—	528,247,942
Separate Account assets [2]	—	4,101,588,135	—	4,101,588,135
Total assets	$ —	$ 4,629,836,077	$ —	$ 4,629,836,077
Liabilities				
Derivative liabilities [1]				
Equity market	$ —	$ 128,132,407	$ —	$ 128,132,407
Total liabilities	$ —	$ 128,132,407	$ —	$ 128,132,407

(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.

Rollforward Table – Level 3 Assets and Liabilities

There were no assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for the quarter ended June 30, 2023.

Transfers into or out of Level 3

During the six months ended June 30, 2023, there were no transfers into or out of Level 3.

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

Determination of Fair Value

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

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

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

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

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

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

B. The Company provides additional fair value information in Notes 5, 8, and 16.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	June 30, 2023					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,606,851,956	$ 1,796,298,456	$ 114,319,698	$ 1,489,427,414	$ 3,104,844	$ —
Preferred stocks	3,000,000	3,000,000	—	—	3,000,000	—
Mortgage loans	214,767,798	236,002,438	—	—	214,767,798	—
Cash, cash equivalents and short-term investments	504,976,581	504,976,581	504,976,581	—	—	—
Contract loans	110,000	110,000	—	—	110,000	—
Derivative assets [(1)]	540,920,225	536,005,162	—	540,920,225	—	—
Other invested assets	14,685,323	19,499,145	—	14,685,323	—	—
Investment income due and accrued	16,327,443	16,327,443	—	16,327,443	—	—
Separate Account assets	7,923,398,329	8,383,873,047	119,967,370	6,895,488,133	907,942,826	—
Total assets	$ 10,825,037,655	$ 11,496,092,272	$ 739,263,649	$ 8,956,848,538	$ 1,128,925,468	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 13,989,589	$ 13,989,589	$ —	$ —	$ 13,989,589	$ —
Derivative liabilities [(1)]	128,152,165	128,150,390	—	128,152,165	—	—
Borrowed money (including interest thereon)	—	—	—	—	—	—
Payable for collateral received	301,763,000	301,763,000	—	301,763,000	—	—
Separate Account liabilities	(17,798)	1,267,666	—	(17,798)	—	—
Total liabilities	$ 443,886,956	$ 445,170,645	$ —	$ 429,897,367	$ 13,989,589	$ —

	December 31, 2022					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,519,535,994	$ 1,721,781,304	$ 114,011,777	$ 1,402,793,604	$ 2,730,613	$ —
Preferred stocks	3,000,000	3,000,000	—	—	3,000,000	—
Mortgage loans	222,053,489	242,475,310	—	—	222,053,489	—
Cash, cash equivalents and short-term investments	317,201,883	317,201,883	317,201,883	—	—	—
Contract loans	114,456	114,456	—	—	114,456	—
Derivative assets [(1)]	373,043,219	368,653,680	—	373,043,219	—	—
Other invested assets	14,783,252	19,510,112	—	14,783,252	—	—
Investment income due and accrued	14,998,817	14,998,817	—	14,998,817	—	—
Separate Account assets	7,492,019,520	7,971,332,148	257,710,653	6,341,007,049	893,301,818	—
Total assets	$ 9,956,750,630	$ 10,659,067,710	$ 688,924,313	$ 8,146,625,941	$ 1,121,200,376	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 13,861,706	$ 13,861,706	$ —	$ —	$ 13,861,706	$ —
Derivative liabilities [(1)]	136,001,419	136,001,419	—	136,001,419	—	—
Borrowed money (including interest thereon)	125,870,550	125,870,550	—	125,870,550	—	—
Payable for collateral received	194,297,000	194,297,000	—	194,297,000	—	—
Separate Account liabilities	(341,091)	126,800	—	(341,091)	—	—
Total liabilities	$ 469,689,584	$ 470,157,475	$ —	$ 455,827,878	$ 13,861,706	$ —

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

Assets and Liabilities

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

Bonds, Cash, Cash Equivalents and Short-term Investments

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

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 in nature and the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer. These amounts are generally classified as Level 2.

Investment Contracts Included in Liability for Deposit-Type Contracts

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

Borrowed Money

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

Payable for Collateral Received

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

Separate Accounts

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

Level 2 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".

NOTES TO THE FINANCIAL STATEMENTS

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

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

D. At June 30, 2023, the Company had no investments where it was not practicable to estimate fair value.

E. At June 30, 2023, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to June 30, 2023 through August 10, 2023, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses during the six months ended June 30, 2023.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of June 30, 2023 and December 31, 2022, the Company's Separate Account Annual Statement included legally insulated assets of $4,101,678,570 and $3,922,172,595, respectively. The assets legally insulated from the General Account as of June 30, 2023, are attributable to the following products/transactions.

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Indexed Annuities	$ —	$ 4,311,778,967
Individual Variable Annuities	4,101,678,570	—
Total	$ 4,101,678,570	$ 4,311,778,967

(3-4) No significant change.

B. No significant change.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 431,995,953
b. Transfers from Separate Accounts (Page 4, Line 10)	254,297,291
c. Net transfers to or (from) Separate Accounts (a) - (b)	177,698,662
(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)	$ 177,698,662

36. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/06/2021

6.4 By what department or departments?
New York State Department of Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 894,761

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 6,791,549

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 6,791,549
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 6,791,549
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
107876	Hamilton Lane Advisors, L.L.C.	549300CO2PNBHLHG4K44	SEC	NO
284,788	Macquarie Private Debt Asset Management LLC	254900HCRX50626MW546	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

18.2 If no, list exceptions:
As of June 30, 2023, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. These issues have not been filed due to lack of final documentation.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 46,989,600
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 189,012,838
	1.14 Total Mortgages in Good Standing	$ 236,002,438
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 236,002,438
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [ ] No [X]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [X]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

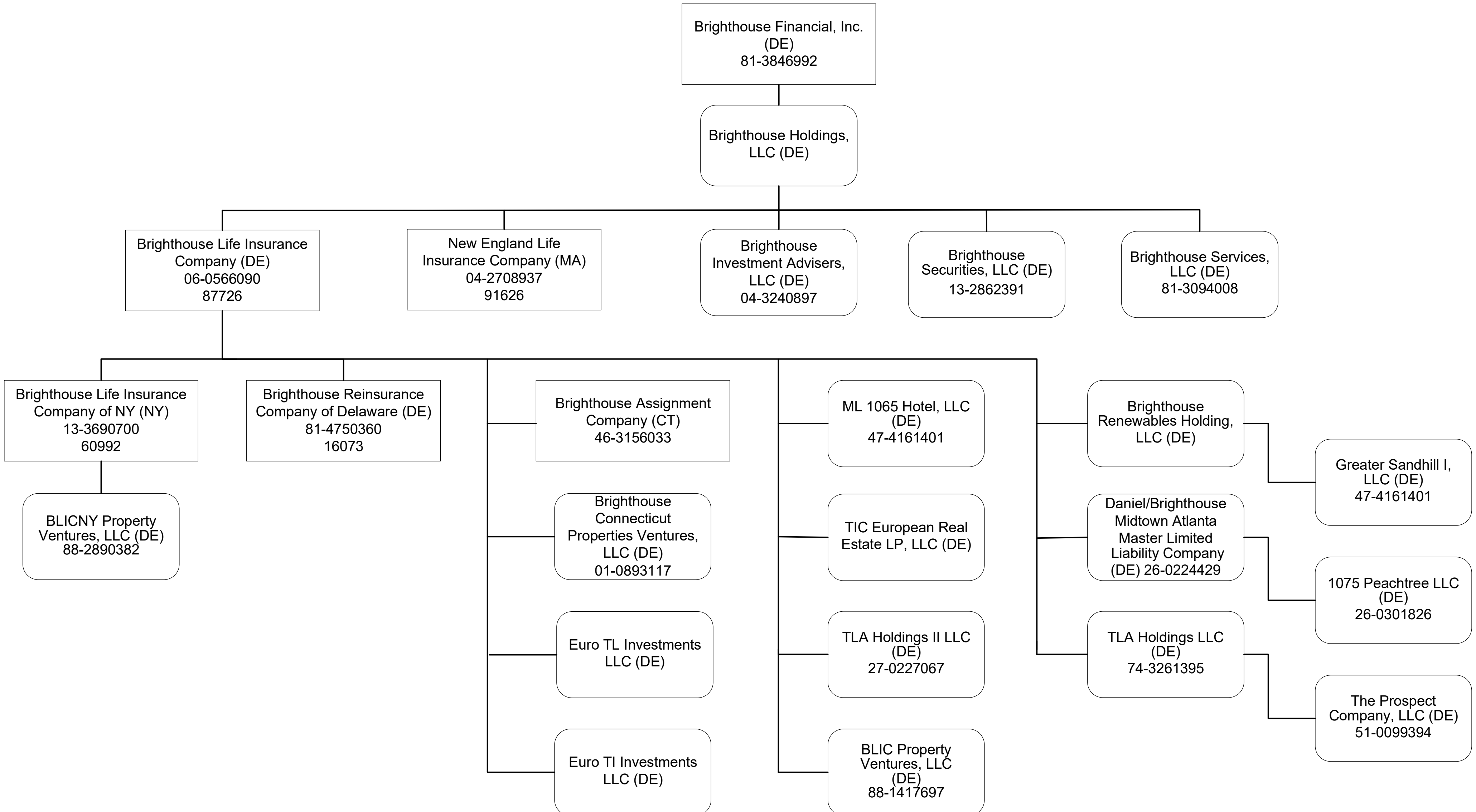
	States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama AL	N	7,487	0	0	0	7,487	0
2.	Alaska AK	N	0	0	0	0	0	0
3.	Arizona AZ	N	44,083	700,900	0	0	744,983	0
4.	Arkansas AR	N	1,039	0	0	0	1,039	0
5.	California CA	N	220,699	600	0	0	221,299	0
6.	Colorado CO	N	31,400	0	0	0	31,400	0
7.	Connecticut CT	N	363,215	296,800	0	0	660,015	0
8.	Delaware DE	N	26,261	0	0	0	26,261	0
9.	District of Columbia DC	N	9,789	0	0	0	9,789	0
10.	Florida FL	N	871,142	994,709	0	0	1,865,851	0
11.	Georgia GA	N	77,561	0	0	0	77,561	0
12.	Hawaii HI	N	15,222	0	0	0	15,222	0
13.	Idaho ID	N	512	0	0	0	512	0
14.	Illinois IL	N	45,094	0	0	0	45,094	0
15.	Indiana IN	N	13,823	0	0	0	13,823	0
16.	Iowa IA	N	5,416	0	0	0	5,416	0
17.	Kansas KS	N	3,387	0	0	0	3,387	0
18.	Kentucky KY	N	7,171	0	0	0	7,171	0
19.	Louisiana LA	N	4,110	0	0	0	4,110	0
20.	Maine ME	N	14,110	0	0	0	14,110	0
21.	Maryland MD	N	69,607	0	0	0	69,607	0
22.	Massachusetts MA	N	97,061	3,000	0	0	100,061	0
23.	Michigan MI	N	136,609	0	0	0	136,609	0
24.	Minnesota MN	N	10,891	1,500	0	0	12,391	0
25.	Mississippi MS	N	3,519	0	0	0	3,519	0
26.	Missouri MO	N	12,109	0	0	0	12,109	0
27.	Montana MT	N	1,126	0	0	0	1,126	0
28.	Nebraska NE	N	0	0	0	0	0	0
29.	Nevada NV	N	22,532	0	0	0	22,532	0
30.	New Hampshire NH	N	13,983	0	0	0	13,983	0
31.	New Jersey NJ	N	824,193	1,105,226	0	0	1,929,419	0
32.	New Mexico NM	N	50,808	0	0	0	50,808	0
33.	New York NY	L	26,856,642	448,661,638	22,197	0	475,540,477	961,180
34.	North Carolina NC	N	223,518	36,373	0	0	259,891	0
35.	North Dakota ND	N	0	0	0	0	0	0
36.	Ohio OH	N	36,285	0	0	0	36,285	0
37.	Oklahoma OK	N	8,207	0	0	0	8,207	0
38.	Oregon OR	N	18,881	0	0	0	18,881	0
39.	Pennsylvania PA	N	173,341	151,741	0	0	325,082	0
40.	Rhode Island RI	N	24,894	7,500	0	0	32,394	0
41.	South Carolina SC	N	137,087	0	0	0	137,087	0
42.	South Dakota SD	N	1,280	0	0	0	1,280	0
43.	Tennessee TN	N	36,712	66,132	0	0	102,844	0
44.	Texas TX	N	134,256	0	0	0	134,256	0
45.	Utah UT	N	9,164	0	0	0	9,164	0
46.	Vermont VT	N	28,094	0	0	0	28,094	0
47.	Virginia VA	N	67,335	199,466	0	0	266,801	0
48.	Washington WA	N	32,360	35,474	0	0	67,834	0
49.	West Virginia WV	N	3,028	0	0	0	3,028	0
50.	Wisconsin WI	N	9,020	0	0	0	9,020	0
51.	Wyoming WY	N	3,941	0	0	0	3,941	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	2,726	0	0	0	2,726	0
55.	U.S. Virgin Islands VI	N	415	0	0	0	415	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	9,440	0	0	0	9,440	0
58.	Aggregate Other Aliens OT	XXX	71,415	0	0	0	71,415	0
59.	Subtotal	XXX	30,892,000	452,261,059	22,197	0	483,175,256	961,180
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	333	0	0	0	333	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	278,979	0	0	0	278,979	0
94.	Aggregate or other amounts not allocable by State	XXX	0	500,245	0	0	500,245	0
95.	Totals (Direct Business)	XXX	31,171,312	452,761,304	22,197	0	483,954,813	961,180
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97	Totals (All Business)	XXX	31,171,312	452,761,304	22,197	0	483,954,813	961,180
98.	Less Reinsurance Ceded	XXX	26,559,465	42,893,247	0	0	69,452,712	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	4,611,847	409,868,057	22,197	0	414,502,101	961,180
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX	71,415	0	0	0	71,415	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	71,415	0	0	0	71,415	0
9401.	Internal policy exhanges	XXX	0	500,245	0	0	500,245	0
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	500,245	0	0	500,245	0

(a) Active Status Counts:

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

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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	UDP	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	91626	04-2708937				New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	47-4161401				ML 1065 Hotel, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Brighthouse Renewables Holding, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	01-0893117				Brighthouse Connecticut Properties Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	46-3156033				Brighthouse Assignment Company	CT	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	YES	
4932	Brighthouse Holding Group	00000	26-0224429				Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	26-0301826				1075 Peachtree LLC	DE	NIA	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	27-0227067				TLA Holdings II LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					TIC European Real Estate LP, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	51-0099394				The Prospect Company, LLC	DE	NIA	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware	DE	IA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	60992	13-3690700	3302479			Brighthouse Life Insurance Company of NY	NY	RE	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	NIA	Board of Directors	Board of Directors	0.000	Board of Directors	YES	
4932	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UIP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-1417697				BLIC Property Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-2890382				BLICNY Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company of NY	Ownership	100.000	Brighthouse Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 0 9 9 2 2 0 2 3 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 0 9 9 2 2 0 2 3 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 0 9 9 2 2 0 2 3 4 4 5 0 0 0 0 2
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 0 9 9 2 2 0 2 3 4 4 6 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 0 9 9 2 2 0 2 3 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 0 9 9 2 2 0 2 3 4 4 8 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 0 9 9 2 2 0 2 3 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 0 9 9 2 2 0 2 3 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Disallowed interest maintenance reserve	3,586,097	3,586,097	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	3,586,097	3,586,097	0	0

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	242,475,310	272,003,848
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	72,750
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	596	2,399
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	(302)
7.	Deduct amounts received on disposals	6,245,235	28,062,871
8.	Deduct amortization of premium and mortgage interest points and commitment fees	447,273	1,055,554
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	219,040	(484,960)
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	236,002,438	242,475,310
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	236,002,438	242,475,310
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	236,002,438	242,475,310

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	36,049,664	34,825,076
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	6,072,447
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	99	171
5.	Unrealized valuation increase (decrease)	0	719,102
6.	Total gain (loss) on disposals	0	(702,020)
7.	Deduct amounts received on disposals	0	4,842,720
8.	Deduct amortization of premium and depreciation	11,066	22,392
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	36,038,697	36,049,664
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	36,038,697	36,049,664

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,724,781,304	1,863,020,444
2.	Cost of bonds and stocks acquired	123,115,722	287,775,034
3.	Accrual of discount	2,380,486	4,776,796
4.	Unrealized valuation increase (decrease)	(276,097)	0
5.	Total gain (loss) on disposals	(770,194)	(2,474,609)
6.	Deduct consideration for bonds and stocks disposed of	51,239,445	418,325,353
7.	Deduct amortization of premium	1,631,121	3,503,207
8.	Total foreign exchange change in book/adjusted carrying value	2,905,442	(7,840,634)
9.	Deduct current year's other than temporary impairment recognized	0	1,731
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,359	1,354,564
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,799,298,456	1,724,781,304
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,799,298,456	1,724,781,304

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,242,579,393	15,034,510	19,754,183	4,336,518	1,242,579,393	1,242,196,238	0	1,133,067,204
2. NAIC 2 (a)	536,762,436	2,705,202	7,621,824	1,146,356	536,762,436	532,992,170	0	546,637,236
3. NAIC 3 (a)	25,004,804	0	578,973	(4,721,554)	25,004,804	19,704,277	0	27,902,304
4. NAIC 4 (a)	12,571,788	0	0	1,001,478	12,571,788	13,573,266	0	15,438,461
5. NAIC 5 (a)	2,880,307	0	76,565	8,038	2,880,307	2,811,780	0	2,932,302
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,819,798,728	17,739,712	28,031,545	1,770,836	1,819,798,728	1,811,277,731	0	1,725,977,507
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	3,000,000	276,097	0	(276,097)	3,000,000	3,000,000	0	3,000,000
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	3,000,000	276,097	0	(276,097)	3,000,000	3,000,000	0	3,000,000
15. Total Bonds and Preferred Stock	1,822,798,728	18,015,809	28,031,545	1,494,739	1,822,798,728	1,814,277,731	0	1,728,977,507

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

NAIC 1 $ 14,979,275 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	13,378,594
2.	Cost of short-term investments acquired	0	0
3.	Accrual of discount	0	303
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(853)
6.	Deduct consideration received on disposals	0	13,378,044
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	232,652,261
2.	Cost Paid/(Consideration Received) on additions	(15,027,027)
3.	Unrealized Valuation increase/(decrease)	178,815,591
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	242,799,461
6.	Considerations received/(paid) on terminations	227,980,448
7.	Amortization	(1,293,272)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(2,111,793)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	407,854,773
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	407,854,773

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	407,854,773	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		407,854,773
4.	Part D, Section 1, Column 6	536,005,162	
5.	Part D, Section 1, Column 7	(128,150,390)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	412,768,060	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		412,768,060
10.	Part D, Section 1, Column 9	540,920,225	
11.	Part D, Section 1, Column 10	(128,152,165)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	29,101,017	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	29,101,017	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,196,203	0
2.	Cost of cash equivalents acquired	18,969,716	23,188,810
3.	Accrual of discount	13,356	7,393
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	8,200,000	19,000,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,979,275	4,196,203
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	14,979,275	4,196,203

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	 3 State	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 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	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
702292	HOUSTON	TX		12/09/2010	04/01/2023	2,521,288	0	(8,056)	0	0	(8,056)	0	2,496,240	2,496,240	0	0	0
702557	RALEIGH	NC		07/31/2013	04/01/2023	592,962	0	(5,690)	0	0	(5,690)	0	582,895	582,895	0	0	0
703163	RALEIGH	NC		04/17/2019	04/01/2023	92,875	0	0	0	0	0	0	92,616	92,616	0	0	0
Summary Line Adjustment						0	0	0	0	0	0	0	2	2	0	0	0
0199999. Mortgages closed by repayment						3,207,125	0	(13,746)	0	0	(13,746)	0	3,171,753	3,171,753	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	429,766	429,766	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	804,591	804,591	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	1,234,357	1,234,357	0	0	0
0599999 - Totals						3,207,125	0	(13,746)	0	0	(13,746)	0	4,406,110	4,406,110	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2023	INTEREST CAPITALIZATION		61,442	61,442	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						61,442	61,442	0	XXX
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	04/19/2023	TAXABLE EXCHANGE		2,705,202	3,000,000	0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,705,202	3,000,000	0	XXX
2509999997. Total - Bonds - Part 3						2,766,644	3,061,442	0	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,766,644	3,061,442	0	XXX
73113@-11-7	POLICY GENIUS INC OPEN_ENDFUND		04/26/2023	DIRECT	276,097.000	276,097	0.00	0	5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						276,097	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						276,097	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						276,097	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						276,097	XXX	0	XXX
6009999999 - Totals						3,042,741	XXX	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2023	PAYDOWN		163,896	163,896	151,550	160,262	0	3,633	0	3,633	0	163,896	0	0	0	1,475	09/20/2033	1.A
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2023	PAYDOWN		93,614	93,614	83,119	89,937	0	3,677	0	3,677	0	93,614	0	0	0	802	12/20/2035	1.A
0109999999. Subtotal - Bonds - U.S. Governments						257,510	257,510	234,669	250,199	0	7,310	0	7,310	0	257,510	0	0	0	2,277	XXX	XXX
3132AC-S7-6	FEDERALHOMELOANMORTGAGECOR POOL# ZT0542		06/01/2023	PAYDOWN		17,840	17,840	19,683	19,605	0	(1,765)	0	(1,765)	0	17,840	0	0	0	294	07/01/2048	1.A
3132DN-2W-2	FEDERALHOMELOANMORTGAGECOR POOL# SD1689		06/01/2023	PAYDOWN		90,906	90,906	91,958	91,944	0	(1,038)	0	(1,038)	0	90,906	0	0	0	2,015	10/01/2052	1.A
3132DN-S7-9	FEDERALHOMELOANMORTGAGECOR POOL# SD1442		06/01/2023	PAYDOWN		302,352	302,352	293,672	293,736	0	8,616	0	8,616	0	302,352	0	0	0	5,016	08/01/2052	1.A
3132DN-XL-2	FEDERALHOMELOANMORTGAGECOR POOL# SD1583		06/01/2023	PAYDOWN		465,758	465,758	465,394	465,394	0	364	0	364	0	465,758	0	0	0	9,786	09/01/2052	1.A
3132DV-7C-3	FEDERALHOMELOANMORTGAGECOR POOL# SD8091		06/01/2023	PAYDOWN		29,445	29,445	30,954	30,882	0	(1,437)	0	(1,437)	0	29,445	0	0	0	308	09/01/2050	1.A
3133A6-TL-5	FEDERALHOMELOANMORTGAGECOR POOL# QB0555		06/01/2023	PAYDOWN		10,012	10,012	10,895	10,862	0	(850)	0	(850)	0	10,012	0	0	0	125	06/01/2050	1.A
3133A7-PJ-2	FEDERALHOMELOANMORTGAGECOR POOL# QB1325		06/01/2023	PAYDOWN		12,256	12,256	13,338	13,298	0	(1,042)	0	(1,042)	0	12,256	0	0	0	154	07/01/2050	1.A
3133B0-RW-5	FEDERALHOMELOANMORTGAGECOR POOL# QD3201		06/01/2023	PAYDOWN		109,737	109,737	114,907	114,804	0	(5,067)	0	(5,067)	0	109,737	0	0	0	1,561	12/01/2051	1.A
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		10,236	10,236	11,617	10,964	0	(728)	0	(728)	0	10,236	0	0	0	289	06/20/2028	1.A
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B		06/01/2023	PAYDOWN		97,063	97,063	84,355	89,240	0	7,823	0	7,823	0	97,063	0	0	0	1,262	08/25/2045	1.A
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		478,163	478,163	420,187	448,406	0	29,757	0	29,757	0	478,163	0	0	0	2,237	11/15/2040	1.A
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59 3		06/01/2023	PAYDOWN		16,389	16,389	15,936	16,143	0	246	0	246	0	16,389	0	0	0	239	08/15/2041	1.A
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _		06/01/2023	PAYDOWN		414,429	414,429	424,272	421,198	0	(6,769)	0	(6,769)	0	414,429	0	0	0	7,067	08/15/2047	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		06/01/2023	PAYDOWN		8,841	8,841	10,187	10,215	0	(1,373)	0	(1,373)	0	8,841	0	0	0	236	09/25/2043	1.A
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		25,388	25,388	23,611	24,712	0	677	0	677	0	25,388	0	0	0	211	07/15/2033	1.A
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		211,081	211,081	204,815	208,203	0	2,878	0	2,878	0	211,081	0	0	0	1,832	06/25/2035	1.A
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _		06/01/2023	PAYDOWN		43,662	43,662	44,237	43,785	0	(123)	0	(123)	0	43,662	0	0	0	494	02/25/2036	1.A
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		165,987	165,987	161,170	163,877	0	2,110	0	2,110	0	165,987	0	0	0	1,796	03/15/2035	1.A
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		111,923	111,923	108,919	110,606	0	1,317	0	1,317	0	111,923	0	0	0	1,222	03/15/2035	1.A
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		06/01/2023	PAYDOWN		95,864	95,864	88,734	93,206	0	2,658	0	2,658	0	95,864	0	0	0	841	10/15/2035	1.A
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		125,042	125,042	121,672	123,629	0	1,413	0	1,413	0	125,042	0	0	0	1,091	10/15/2035	1.A
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		142,101	142,101	137,116	140,205	0	1,896	0	1,896	0	142,101	0	0	0	1,316	11/15/2035	1.A
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		114,095	114,095	110,659	112,695	0	1,400	0	1,400	0	114,095	0	0	0	990	11/15/2035	1.A
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		06/01/2023	PAYDOWN		325,158	325,158	306,856	318,106	0	7,052	0	7,052	0	325,158	0	0	0	2,994	02/15/2036	1.A
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		22,172	22,172	19,151	20,520	0	1,652	0	1,652	0	22,172	0	0	0	167	01/25/2040	1.A
3140J5-4Q-9	FEDERALNATIONALMORTGAGEASSO POOL# BM1730		06/01/2023	PAYDOWN		2,191	2,191	2,384	2,377	0	(186)	0	(186)	0	2,191	0	0	0	37	09/01/2047	1.A
3140J9-FU-0	FEDERALNATIONALMORTGAGEASSO POOL# BM4678		06/01/2023	PAYDOWN		1,122	1,122	1,214	1,211	0	(89)	0	(89)	0	1,122	0	0	0	18	11/01/2048	1.A
3140MP-5Q-0	FEDERALNATIONALMORTGAGEASSO POOL# BV9854		06/01/2023	PAYDOWN		280,377	280,377	268,811	268,858	0	11,518	0	11,518	0	280,377	0	0	0	4,868	05/01/2052	1.A
3140X7-RU-5	FEDERALNATIONALMORTGAGEASSO POOL# FM4098		06/01/2023	PAYDOWN		13,094	13,094	14,285	14,239	0	(1,146)	0	(1,146)	0	13,094	0	0	0	233	10/01/2049	1.A
3140X7-YR-4	FEDERALNATIONALMORTGAGEASSO POOL# FM4319		06/01/2023	PAYDOWN		61,496	61,496	66,281	66,086	0	(4,590)	0	(4,590)	0	61,496	0	0	0	839	09/01/2050	1.A
3140X8-JJ-7	FEDERALNATIONALMORTGAGEASSO POOL# FM4764		06/01/2023	PAYDOWN		59,100	59,100	61,640	61,535	0	(2,435)	0	(2,435)	0	59,100	0	0	0	524	11/01/2050	1.A
31418D-SH-6	FEDERALNATIONALMORTGAGEASSO POOL# MA4119		06/01/2023	PAYDOWN		42,447	42,447	43,823	43,755	0	(1,308)	0	(1,308)	0	42,447	0	0	0	359	09/01/2050	1.A
31418D-SJ-2	FEDERALNATIONALMORTGAGEASSO POOL# MA4120		06/01/2023	PAYDOWN		28,244	28,244	29,634	29,570	0	(1,326)	0	(1,326)	0	28,244	0	0	0	296	09/01/2050	1.A
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	CALL 100.0000		57,000	57,000	67,680	66,844	0	(64)	0	(64)	0	66,780	0	(9,780)	(9,780)	2,011	04/01/2057	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,990,971	3,990,971	3,890,047	3,950,710	0	50,041	0	50,041	0	4,000,751	0	(9,780)	(9,780)	52,728	XXX	XXX
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.000		06/30/2023	REDEMPTION 100.0000		76,565	76,565	69,568	71,881	0	4,684	0	4,684	0	76,565	0	0	0	2,322	03/26/2032	5.C
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		06/15/2023	REDEMPTION 100.0000		35,447	35,447	40,845	39,934	0	(4,487)	0	(4,487)	0	35,447	0	0	0	979	06/15/2050	1.D FE
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		06/26/2023	PAYDOWN		2,501	2,501	1,829	1,828	0	673	0	673	0	2,501	0	0	0	28	11/25/2036	1.A FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		06/26/2023	PAYDOWN		44,155	44,155	30,897	31,494	0	12,660	0	12,660	0	44,155	0	0	0	622	05/25/2037	1.A FM
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB		06/26/2023	PAYDOWN		15,112	15,112	12,751	14,352	0	760	0	760	0	15,112	0	0	0	201	02/25/2037	1.A FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/26/2023	PAYDOWN		17,007	15,549	13,776	14,783	0	2,224	0	2,224	0	17,007	0	0	0	290	08/25/2036	1.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07389R-AC-0	BEAR STEARNS ASSET BACKED SECU SENIOR AB		06/26/2023	PAYDOWN		50,435	50,435	40,714	48,598	0	1,837	0	1,837	0	50,435	0	0	0	1,102	12/25/2036	1.A FM
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		06/26/2023	PAYDOWN		5,605	5,605	4,694	4,859	0	746	0	746	0	5,605	0	0	0	85	12/25/2036	1.A FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		06/26/2023	PAYDOWN		13,978	13,978	11,517	13,299	0	678	0	678	0	13,978	0	0	0	182	02/25/2037	1.A FM
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		06/01/2023	PAYDOWN		11,604	11,604	11,603	11,604	0	0	0	0	0	11,604	0	0	0	203	11/25/2061	1.A FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		06/01/2023	PAYDOWN		7,544	7,544	7,539	7,544	0	0	0	0	0	7,544	0	0	0	109	09/25/2061	1.A FE
12519@-AA-5	CED ALAMO 7 LLC SECURED CORP_BND 4.210		06/30/2023	REDEMPTION 100.0000		14,725	14,725	14,725	14,725	0	0	0	0	0	14,725	0	0	0	310	06/30/2041	2.B
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		05/01/2023	PAYDOWN		122,778	208,542	186,675	195,969	0	(73,191)	0	(73,191)	0	122,778	0	0	0	4,735	02/25/2037	2.B FM
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		06/01/2023	PAYDOWN		21,707	78,471	70,243	73,740	0	(52,033)	0	(52,033)	0	21,707	0	0	0	2,350	02/25/2037	2.C FM
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		06/01/2023	PAYDOWN		55,875	55,875	55,875	55,875	0	0	0	0	0	55,875	0	0	0	1,050	02/01/2067	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		06/01/2023	PAYDOWN		18,614	15,104	15,104	15,104	0	3,510	0	3,510	0	18,614	0	0	0	271	01/25/2067	1.A FE
12663D-AC-8	CSMC TRUST CSMC_22-NQM5 SENIOR WHOLE_CMO		06/01/2023	PAYDOWN		35,832	35,832	35,652	35,652	0	180	0	180	0	35,832	0	0	0	772	06/25/2067	1.A FE
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		06/01/2023	PAYDOWN		27,442	27,442	27,441	27,442	0	0	0	0	0	27,442	0	0	0	531	05/25/2067	1.A FE
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A		06/26/2023	PAYDOWN		100,201	100,201	88,049	99,235	0	966	0	966	0	100,201	0	0	0	1,773	09/25/2035	1.A FM
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		69,588	92,327	83,124	69,651	0	(63)	0	(63)	0	69,588	0	0	0	1,935	01/25/2036	1.A FM
126694-M6-2	COUNTRYWIDEHOMELOANSCWHL_06 SUPSEN WHOLE		06/26/2023	PAYDOWN		393	393	315	335	0	58	0	58	0	393	0	0	0	6	04/25/2046	1.A FM
12672#-AA-6	CVS PASSTHROUGH TRUST CORP_BND 4.704%		06/10/2023	REDEMPTION 100.0000		21,544	21,544	21,544	21,544	0	0	0	0	0	21,544	0	0	0	422	09/10/2034	2.B
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		06/10/2023	REDEMPTION 100.0000		5,224	5,224	5,224	5,224	0	0	0	0	0	5,224	0	0	0	87	08/10/2035	2.B
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP_BND		04/18/2023	REDEMPTION 100.0000		21,613	21,613	21,829	21,791	0	(178)	0	(178)	0	21,613	0	0	0	419	04/18/2046	1.B
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND 5.138%		06/30/2023	REDEMPTION 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	214	12/31/2043	2.B PL
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C		06/26/2023	PAYDOWN		12,564	12,564	9,852	9,898	0	2,666	0	2,666	0	12,564	0	0	0	214	07/25/2037	1.A FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		06/01/2023	PAYDOWN		773	773	662	751	0	22	0	22	0	773	0	0	0	12	04/25/2037	3.A FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		06/26/2023	PAYDOWN		12,504	12,504	11,074	11,752	0	752	0	752	0	12,504	0	0	0	221	05/25/2037	1.A FM
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		06/01/2023	PAYDOWN		72,353	72,353	72,353	72,353	0	0	0	0	0	72,353	0	0	0	993	02/25/2067	1.A FE
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		05/20/2023	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	75	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		05/20/2023	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	109	05/20/2049	2.B FE
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		06/20/2023	PAYDOWN		2,776	2,776	2,187	2,187	0	589	0	589	0	2,776	0	0	0	45	03/19/2045	1.A FM
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		06/20/2023	PAYDOWN		1,383	1,383	1,105	1,105	0	278	0	278	0	1,383	0	0	0	23	08/19/2045	1.A FM
23334B-AA-2	DTE ENERGY CENTER LLC SECURED CORP_BND 1		04/30/2023	REDEMPTION 100.0000		86,794	86,794	94,950	88,542	0	(1,748)	0	(1,748)	0	86,794	0	0	0	3,237	04/30/2024	2.B FE
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		06/01/2023	PAYDOWN		17,933	17,933	17,909	17,909	0	24	0	24	0	17,933	0	0	0	312	03/25/2067	1.A FE
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTO SECURED C		05/14/2023	REDEMPTION 100.0000		44,946	44,946	44,946	44,946	0	0	0	0	0	44,946	0	0	0	858	11/14/2034	2.B PL
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB		06/25/2023	PAYDOWN		5,355	5,355	5,222	5,227	0	127	0	127	0	5,355	0	0	0	120	11/26/2040	1.A FE
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB		06/25/2023	PAYDOWN		40,874	40,874	40,872	40,872	0	1	0	1	0	40,874	0	0	0	756	08/26/2047	1.A FE
35877#-AA-0	FRISCO HQ OPERATIONS LLC SECURED CORP_BN		06/15/2023	REDEMPTION 100.0000		62,126	62,126	62,126	62,126	0	0	0	0	0	62,126	0	0	0	1,283	12/15/2037	2.C PL
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		06/26/2023	PAYDOWN		59	59	36	23	0	36	0	36	0	59	0	0	0	0	03/25/2036	1.A FM
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH		06/01/2023	PAYDOWN		13,383	13,383	13,659	13,659	0	(276)	0	(276)	0	13,383	0	0	0	237	05/25/2062	1.A
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		06/25/2023	PAYDOWN		174,155	174,155	172,251	172,271	0	1,884	0	1,884	0	174,155	0	0	0	3,219	06/25/2052	1.A FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		06/20/2023	PAYDOWN		63,811	63,811	63,795	63,795	0	15	0	15	0	63,811	0	0	0	715	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		06/20/2023	PAYDOWN		7,564	7,564	7,464	7,471	0	93	0	93	0	7,564	0	0	0	126	04/20/2049	1.F FE
41161P-ED-1	HVML_04-3 SENIOR WHOLE_CMO _04-3 4.428		06/01/2023	PAYDOWN		39,386	39,386	39,266	40,143	0	(758)	0	(758)	0	39,386	0	0	0	668	05/19/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/20/2023	PAYDOWN		3,797	3,797	2,756	2,232	0	1,565	0	1,565	0	3,797	0	0	0	74	03/19/2035	1.A FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/20/2023	PAYDOWN		4,445	4,445	2,948	2,612	0	1,834	0	1,834	0	4,445	0	0	0	61	06/19/2035	1.A FM
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		06/01/2023	PAYDOWN		3,879	3,879	3,808	3,808	0	70	0	70	0	3,879	0	0	0	47	07/25/2052	1.A
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		445	445	311	247	0	198	0	198	0	445	0	0	0	5	08/25/2036	1.A FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		3,223	3,223	2,588	1,641	0	1,582	0	1,582	0	3,223	0	0	0	44	10/25/2036	1.A FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		123	123	87	53	0	70	0	70	0	123	0	0	0	1	01/25/2037	1.A FM
46639N-AU-5	JPMBB COMMERCIAL MORTGAGE SECU AM SENIOR		06/01/2023	PAYDOWN		2,000,000	2,000,000	2,059,998	1,999,204	0	797	0	797	0	2,000,000	0	0	0	34,611	07/15/2045	1.A
46639N-AV-3	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C		06/01/2023	PAYDOWN		3,258,478	3,258,478	3,250,400	3,253,669	0	4,809	0	4,809	0	3,258,478	0	0	0	67,259	07/15/2045	1.A
485170-BB-9	KANSAS CITY SOUTHERN SENIOR CORP_BND 4		04/19/2023	TAXABLE EXCHANGE		2,708,202	3,000,000	3,161,820	3,150,608	0	(1,013)	0	(1,013)	0	3,149,595	0	(441,393)	(441,393)	65,800	05/01/2048	2.B FE
525221-HD-2	LXS 2006-5 SUPSEN WHOLE_CMO _06-2N 5.9		06/01/2023	PAYDOWN		5,681	5,681	4,158	4,587	0	1,093	0	1,093	0	5,681	0	0	0	73	02/25/2036	1.A FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_		06/26/2023	PAYDOWN		6,783	6,783	5,443	6,133	0	650	0	650	0	6,783	0	0	0	117	08/25/2046	1.A FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_		06/26/2023	PAYDOWN		3,571	3,571	2,783	3,429	0	142	0	142	0	3,571	0	0	0	69	06/25/2046	1.A FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_		06/26/2023	PAYDOWN		5,207	5,207	4,146	4,657	0	550	0	550	0	5,207	0	0	0	91	11/25/2046	1.A FM
52524V-AQ-2	LEHMANXSTRUSTLXS_07-15N SUPSEN WHOLE_CMO		06/26/2023	PAYDOWN		8,101	8,101	5,780	6,516	0	1,585	0	1,585	0	8,101	0	0	0	114	08/25/2047	1.A FM
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 ABS_ABS _		06/20/2023	PAYDOWN		36,740	36,740	36,683	36,691	0	49	0	49	0	36,740	0	0	0	347	03/20/2048	1.F FE
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		06/26/2023	PAYDOWN		6,037	6,037	4,533	4,713	0	1,324	0	1,324	0	6,037	0	0	0	108	06/25/2036	1.A FM
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ		06/01/2023	PAYDOWN		15,899	15,899	15,899	15,899	0	0	0	0	0	15,899	0	0	0	79	04/25/2065	1.A FE
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4.		06/30/2023	REDEMPTION 100.0000		14,138	14,138	14,138	14,138	0	0	0	0	0	14,138	0	0	0	328	12/31/2039	2.B PL
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN		06/25/2023	PAYDOWN		31,143	31,143	17,671	20,646	0	10,497	0	10,497	0	31,143	0	0	0	737	10/26/2046	1.A FM
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		06/20/2023	PAYDOWN		14,619	14,619	15,515	15,446	0	(827)	0	(827)	0	14,619	0	0	0	175	09/20/2040	1.D FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		06/20/2023	PAYDOWN		21,814	21,814	23,471	23,256	0	(1,442)	0	(1,442)	0	21,814	0	0	0	362	06/22/2043	1.F FE
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS		06/20/2023	PAYDOWN		50,820	50,820	48,942	49,175	0	1,646	0	1,646	0	50,820	0	0	0	558	01/20/2053	1.D FE
62927#-AE-6	NFL VENTURES LP SENIOR CORP_BND 3.400%		04/15/2023	REDEMPTION 100.0000		13,304	13,304	13,304	13,304	0	0	0	0	0	13,304	0	0	0	226	04/15/2030	1.E FE
62927#-AF-3	NFL VENTURES LP SENIOR CORP_BND 3.480%		04/15/2023	REDEMPTION 100.0000		6,425	6,425	6,425	6,425	0	0	0	0	0	6,425	0	0	0	112	04/15/2031	1.E FE
62927#-AG-1	NFL VENTURES LP SENIOR CORP_BND 3.570%		04/15/2023	REDEMPTION 100.0000		9,290	9,290	9,290	9,290	0	0	0	0	0	9,290	0	0	0	166	04/15/2032	1.E FE
63860H-AD-1	NATIONSTAR HOME EQUITY LOAN TR SENIOR AB		06/26/2023	PAYDOWN		47,056	47,056	41,470	45,635	0	1,421	0	1,421	0	47,056	0	0	0	944	03/25/2037	1.A FM
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		06/26/2023	PAYDOWN		8,741	8,741	7,080	8,611	0	131	0	131	0	8,741	0	0	0	151	09/25/2035	1.A FM
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		06/01/2023	PAYDOWN		31,826	31,826	31,706	31,826	0	0	0	0	0	31,826	0	0	0	385	03/27/2062	1.A
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		06/01/2023	PAYDOWN		12,416	12,416	11,697	11,114	0	1,302	0	1,302	0	12,416	0	0	0	266	07/25/2034	1.A FM
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		06/26/2023	PAYDOWN		10,043	10,043	7,702	7,966	0	2,077	0	2,077	0	10,043	0	0	0	94	06/25/2036	1.A FM
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO _		06/01/2023	PAYDOWN		24,247	24,247	24,065	24,074	0	173	0	173	0	24,247	0	0	0	644	09/25/2062	1.A FE
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES MUNITAX_BN		06/15/2023	CALL 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,365	06/15/2050	1.D FE
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		06/01/2023	PAYDOWN		5,281	5,191	3,923	4,120	0	1,161	0	1,161	0	5,281	0	0	0	77	09/25/2046	1.A FM
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		04/01/2023	PAYDOWN		140	135	102	122	0	18	0	18	0	140	0	0	0	2	09/25/2046	1.E FM
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		06/01/2023	PAYDOWN		30	30	23	27	0	3	0	3	0	30	0	0	0	0	09/25/2046	1.F FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		06/26/2023	PAYDOWN		4,380	4,094	3,014	3,538	0	841	0	841	0	4,380	0	0	0	92	12/26/2036	1.A FM
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		06/26/2023	PAYDOWN		16,966	16,966	9,998	7,189	0	9,777	0	9,777	0	16,966	0	0	0	163	02/25/2036	1.A FM
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A 5.		04/25/2023	PAYDOWN		3,238	3,238	3,238	3,238	0	0	0	0	0	3,238	0	0	0	84	07/25/2049	2.C FE
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO		06/01/2023	PAYDOWN		6,885	6,885	6,884	6,885	0	0	0	0	0	6,885	0	0	0	91	03/27/2062	1.A FE
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		06/16/2023	PAYDOWN		110,346	110,346	110,344	110,344	0	2	0	2	0	110,346	0	0	0	1,988	05/16/2050	1.A FE
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B		06/30/2023	REDEMPTION 100.0000		41,007	41,007	41,007	40,548	0	459	0	459	0	41,007	0	0	0	701	05/31/2029	1.D PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		06/30/2023	REDEMPTION 100.0000		24,639	24,639	24,639	24,639	0	0	0	0	0	24,639	0	0	0	487	06/30/2035	2.B FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C		04/16/2023	REDEMPTION 100.0000		5,239	5,239	5,239	5,239	0	0	0	0	0	5,239	0	0	0	105	04/16/2048	2.A
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A		06/25/2023	PAYDOWN		177,588	177,588	177,579	177,579	0	9	0	9	0	177,588	0	0	0	1,446	09/25/2037	1.A FE
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND		04/01/2023	REDEMPTION 100.0000		34,466	34,466	34,466	34,466	0	0	0	0	0	34,466	0	0	0	862	04/01/2039	2.C PL
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO		06/01/2023	PAYDOWN		17,853	17,853	17,849	17,849	0	4	0	4	0	17,853	0	0	0	227	02/25/2067	1.A FE
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/01/2023	PAYDOWN		15,038	15,038	12,408	11,280	0	3,759	0	3,759	0	15,038	0	0	0	375	03/25/2046	1.A FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/26/2023	PAYDOWN		223	223	179	188	0	35	0	35	0	223	0	0	0	4	01/25/2037	1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/26/2023	PAYDOWN		1,520	1,520	1,201	1,268	0	252	0	252	0	1,520	0	0	0	24	02/25/2037	1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		06/26/2023	PAYDOWN		4,530	4,530	3,488	4,144	0	385	0	385	0	4,530	0	0	0	60	05/25/2047	1.A FM
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB		06/20/2023	PAYDOWN		30,186	30,186	29,719	29,953	0	233	0	233	0	30,186	0	0	0	348	02/20/2049	1.D FE
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH		06/01/2023	PAYDOWN		42,081	42,081	41,989	41,989	0	92	0	92	0	42,081	0	0	0	440	02/25/2057	1.A FE
87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		06/15/2023	PAYDOWN		390,885	390,885	389,419	390,885	0	0	0	0	0	390,885	0	0	0	10,591	06/15/2026	1.A
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH		06/01/2023	PAYDOWN		71,017	71,017	70,611	70,655	0	362	0	362	0	71,017	0	0	0	856	02/25/2052	1.A FE
92538F-AA-2	VERUS SECURITIZATION TRUST VER WHOLE_CMO		06/01/2023	PAYDOWN		22,567	22,567	22,567	22,567	0	0	0	0	0	22,567	0	0	0	88	02/25/2066	1.A FE
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		06/01/2023	PAYDOWN		16,568	16,568	16,568	16,568	0	0	0	0	0	16,568	0	0	0	188	01/25/2067	1.A FE
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		06/26/2023	PAYDOWN		148	148	99	106	0	41	0	41	0	148	0	0	0	2	05/25/2037	1.A FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		06/26/2023	PAYDOWN		264	264	188	197	0	67	0	67	0	264	0	0	0	4	05/25/2037	1.A FM
941848-D#-7	WATERS CORPORATION SENIOR CORP_BND 3.1		05/12/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	31,300	05/12/2023	2.B
95003C-AW-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		05/11/2023	WELLS FARGO SECURITIES		235,170	350,000	349,972	349,905	0	(15)	0	(15)	0	349,890	0	(114,721)	(114,721)	5,236	04/15/2054	1.A
96188#-AA-6	WETT HOLDINGS LLC SECURED CORP_BND 4.3		06/30/2023	REDEMPTION 100.0000		5,556	5,556	5,556	5,556	0	0	0	0	0	5,556	0	0	0	120	12/18/2024	2.B PL
87277*-AA-1	TM1505 LLC SECURED CORP_BND 5.350% 04/		04/05/2023	REDEMPTION 100.0000		16,111	16,111	17,626	16,174	0	(63)	0	(63)	0	16,111	0	0	0	287	04/05/2023	1.B
000000-00-0	PLENARY HEALTH NORTH BAY FINCO SECURED C		06/13/2023	REDEMPTION 100.0000		8,677	8,677	9,943	9,114	0	(572)	0	(572)	649	8,677	(514)	0	(514)	191	03/13/2040	2.A FE
000000-00-0	SUMMARY ADJUSTMENT		06/30/2023	VARIOUS		322	0	0	0	0	0	0	0	0	323	323	0	323	0	07/01/2023	2.B Z
00183F-AA-3	ANNO 2017 JOINT HOLDING UK L SECURED C	B	06/30/2023	REDEMPTION 100.0000		184,955	184,955	193,735	174,997	0	0	0	0	18,738	184,955	(8,780)	0	(8,780)	3,018	05/31/2033	2.B PL
25243Y-AU-3	DIAGEO CAPITAL PLC SENIOR CORP_BND 2.6	D	04/29/2023	MATURITY		3,500,000	3,500,000	3,397,695	3,495,574	0	4,426	0	4,426	0	3,500,000	0	0	0	45,938	04/29/2023	1.G FE
G2735*-AA-9	GREAT ROLLING STOCK COMPANY PL SECURED C	B	06/30/2023	REDEMPTION 100.0000		42,700	42,700	45,025	40,401	0	0	0	0	4,624	42,700	(2,325)	0	(2,325)	978	11/30/2027	2.B
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND 4.	D	06/14/2023	REDEMPTION 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,925	06/14/2026	3.B
K8553*-AA-0	SCANDLINES APS SECURED CORP_BND 2.550%	B	04/01/2023	REDEMPTION 100.0000		1,684,590	1,684,590	1,760,384	1,647,465	0	0	0	0	112,918	1,684,590	(75,793)	0	(75,793)	3,684	09/30/2028	2.B FE
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	06/15/2023	REDEMPTION 100.0000		78,200	78,200	58,792	68,036	0	10,164	0	10,164	0	78,200	0	0	0	2,151	09/15/2027	3.C
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,217,170	19,783,394	19,830,431	19,758,986	0	(35,548)	0	(35,548)	136,929	19,773,284	(87,089)	(556,114)	(643,203)	334,767	XXX	XXX
2509999997. Total - Bonds - Part 4						23,465,651	24,031,875	23,955,147	23,959,895	0	21,803	0	21,803	136,929	24,031,545	(87,089)	(565,894)	(652,983)	389,772	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						23,465,651	24,031,875	23,955,147	23,959,895	0	21,803	0	21,803	136,929	24,031,545	(87,089)	(565,894)	(652,983)	389,772	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						23,465,651	XXX	23,955,147	23,959,895	0	21,803	0	21,803	136,929	24,031,545	(87,089)	(565,894)	(652,983)	389,772	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION SEP24 SPX C @ 2914 BHF2S8CZ4 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/29/2021	09/30/2024	41,180	119,999,802	2914	19,610,252	299,710	0	69,800,251		69,800,251	21,218,963	0	(299,710)	0	0		0001
CALL OPTION SEP24SPXC@2914 BHF38KDY9 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/23/2022	09/30/2024	65,889	192,000,546	2914	74,437,909	1,137,658	0	111,698,151		111,698,154	33,939,315	0	(1,137,658)	0	0		0001
CALL OPTION JUN24SPXC@4729 BHF3RPF82	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/23/2023	06/21/2024	11,608	54,894,232	4729	0	1,991,768	0	2,373,090		2,373,090	381,322	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										94,048,161	3,429,136	0	183,871,492	XXX	183,871,495	55,539,600	0	(1,437,368)	0	0	XXX	XXX
PUT OPTION SEP24SPXP@2039.8 BHF38KDH6 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/23/2022	09/30/2024	228,781	466,667,495	2039.8	14,808,080	226,317	0	1,642,972		1,642,972	(6,787,030)	0	(226,317)	0	0		0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										14,808,080	226,317	0	1,642,972	XXX	1,642,972	(6,787,030)	0	(226,317)	0	0	XXX	XXX
Interest Rate Swap With DMGSW RCV ULB3 PAY 5.00 02/05/2028 BME2HCYG5	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2018	02/05/2028	0	250,000,000	0.05	3,317,500	0	129,156	1,984,369		1,984,369	(1,782,263)	0	0	0	0		0004
Interest Rate Swap With JPMORGAN CHASE BK RCV ULB3 PAY 5.00 02/05/2028 BME2HCYJ9	Asset Portfolio	D 1	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/01/2018	02/05/2028	0	150,000,000	0.05	2,160,000	0	77,494	1,198,700		1,198,700	(1,061,279)	0	0	0	0		0004
Interest Rate Swap With PARSW RCV ULB3 PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/02/2018	02/06/2028	0	200,000,000	0.05	3,111,000	0	97,113	1,574,758		1,574,758	(1,438,716)	0	0	0	0		0004
Interest Rate Swap With PARSW RCV ULB3 PAY 5.00 02/08/2028 BME2HLAA4	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/06/2018	02/08/2028	0	200,000,000	0.05	2,960,000	0	97,113	646,343		646,343	(2,370,001)	0	0	0	0		0004
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										11,548,500	0	400,876	5,404,170	XXX	5,404,170	(6,652,259)	0	0	0	0	XXX	XXX
CALL OPTION SEP24 SPX C @ 2914 09/30/2024 2914. CALL BHF2S8D00; CALL OPTION SEP24 SPX C @ 4808 09/30/2024 4808. CALL BHF1N6H80 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/29/2021	09/30/2024	140,014	449,167,736	2914 / 4808	60,900,801	3,331,051	0	215,333,785		215,333,785	64,395,864	0	(966,898)	0	2,515,735		0001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										60,900,801	3,331,051	0	215,333,785	XXX	215,333,785	64,395,864	0	(966,898)	0	2,515,735	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										181,305,542	6,986,504	400,876	406,252,419	XXX	406,252,422	106,496,175	0	(2,630,583)	0	2,515,735	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										94,048,161	3,429,136	0	183,871,492	XXX	183,871,495	55,539,600	0	(1,437,368)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										14,808,080	226,317	0	1,642,972	XXX	1,642,972	(6,787,030)	0	(226,317)	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										11,548,500	0	400,876	5,404,170	XXX	5,404,170	(6,652,259)	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										60,900,801	3,331,051	0	215,333,785	XXX	215,333,785	64,395,864	0	(966,898)	0	2,515,735	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0499999999. Total Purchased Options										181,305,542	6,986,504	400,876	406,252,419	XXX	406,252,422	106,496,175	0	(2,630,583)	0	2,515,735	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION SEP24 SPX C @ 2914 BHF2QN8C9	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/30/2021	09/30/2024	41,180	119,999,802	2914	(60,609,664)	0	0	(69,792,394)		(69,792,392)	(21,224,054)	0	0	0	0		0001
CALL OPTION SEP24SPXC@4808 BHF38KE02 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/23/2022	09/30/2024	113,247	544,491,576	4808	(17,114,855)	(261,572)	0	(26,878,712)		(26,878,712)	(9,467,316)	0	261,572	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(77,724,519)	(261,572)	0	(96,671,106)	XXX	(96,671,104)	(30,691,370)	0	261,572	0	0	XXX	XXX
PUT OPTION SEP24SPXP@2622.6 BHF38KDU7 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/23/2022	09/30/2024	22,878	59,999,845	2622.6	(2,975,285)	(45,472)	0	(510,696)		(510,696)	1,428,050	0	45,472	0	0		0001
PUT OPTION OCT23SPXP@3678 BHF3DUP28	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2022	10/16/2023	40,778	149,981,484	3678	(14,153,228)	0	0	(579,084)		(579,084)	7,972,992	0	0	0	0		0001
PUT OPTION MAY24SPXP@4550 BHF3Q6CK1	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	05/25/2023	05/17/2024	25,385	115,501,750	4550	0	(10,093,627)	0	(5,420,243)		(5,420,243)	4,673,384	0	0	0	0		0001
PUT OPTION MAY24RTYP@1762 BHF3Q6CL9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/17/2024	30,119	53,069,678	1762	0	(3,803,729)	0	(2,066,423)		(2,066,423)	1,737,306	0	0	0	0		0001
PUT OPTION MAY24SPXP@4136 BHF3Q6CM7	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	05/25/2023	05/17/2024	19,341	79,994,376	4136	0	(4,570,543)	0	(2,261,770)		(2,261,770)	2,308,773	0	0	0	0		0001
PUT OPTION JUN24SPXP@3869 BHF3RPF74	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/23/2023	06/21/2024	13,725	53,102,025	3869	0	(1,557,513)	0	(1,211,742)		(1,211,742)	345,771	0	0	0	0		0001
PUT OPTION SEP24 SPX P @ 2622.6 BHF1S77R2 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2024	205,903	540,001,228	2622.6	(66,760,404)	(1,681,075)	0	(4,612,556)		(4,612,557)	8,711,116	0	1,030,267	0	0		0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(83,888,917)	(21,751,959)	0	(16,662,514)	XXX	(16,662,515)	27,177,392	0	1,075,739	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(161,613,436)	(22,013,531)	0	(113,333,620)	XXX	(113,333,619)	(3,513,978)	0	1,337,311	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(77,724,519)	(261,572)	0	(96,671,106)	XXX	(96,671,104)	(30,691,370)	0	261,572	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(83,888,917)	(21,751,959)	0	(16,662,514)	XXX	(16,662,515)	27,177,392	0	1,075,739	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(161,613,436)	(22,013,531)	0	(113,333,620)	XXX	(113,333,619)	(3,513,978)	0	1,337,311	0	0	XXX	XXX
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BMEOPLUR0	BMEOPPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	2,688,200	5.1%[3.601%]	0	0	28,795	506,200		639,633	0	(47,500)	0	0	44,762		100/100
Currency Swap With CITIGROUP INC RCV 3.82 PAY 1.97 02/03/2024 BMEOWODT3	BMEOWODG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2024	0	2,721,620	3.815%[1.966%]	0	0	27,675	321,420		316,700	0	(52,250)	0	0	10,517		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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 E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	8,300,941	4.02%[2.272%]	0	0	81,501	980,331		1,089,403	0	(159,363)	0	0	78,750		100/100
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GV69	BME12ETP5 HEATHROW AIRPORT LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	11,362,890	3.7255%[2.97%]	0	0	66,619	1,573,495		2,646,645	0	(527,065)	0	0	199,267		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134325	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2015	05/15/2030	0	1,332,740	4.2675%[3.68%]	0	0	7,875	215,223		302,260	0	(60,168)	0	0	17,478		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2016	03/13/2040	0	999,852	5.105%[5.182%]	0	0	1,110	50,824		22,928	0	(18,345)	0	0	20,439		100/100
Currency Swap With CITIGROUP INC RCV 3.94 PAY 3.68 09/20/2027 BME27H2H8	BME26P2Y4 KEYERA CORP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/20/2017	09/20/2027	0	5,349,608	3.943%[3.68%]	0	0	8,679	(17,984)		(19,760)	0	(125,531)	0	0	54,996		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.69 PAY 2.55 09/30/2028 BME283W10	BME284LX0 SCANDLINES APS	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2017	09/30/2028	0	3,343,627	4.693%[2.55%]	0	0	60,735	256,143		217,945	0	(39,282)	0	0	38,334		100/100
Currency Swap With CITIGROUP INC RCV 3.78 PAY 4.86 10/01/2032 BME297Y83	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2017	10/01/2032	0	4,944,128	3.7775%[4.857%]	0	0	(7,761)	814,990		728,510	0	77,500	0	0	75,238		100/100
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 E570DZWZ7FF32TWEFA76	08/03/2017	09/06/2023	0	4,077,900	3.155%[1.05%]	0	0	44,464	334,305		314,943	0	(81,938)	0	0	8,801		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.09 PAY 4.97 12/14/2027 BME2C8F13	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2027	0	4,310,900	4.088%[4.97%]	0	0	(5,073)	645,975		551,984	0	68,750	0	0	45,522		100/100
Currency Swap With BARC RCV 4.20 PAY 5.17 12/14/2029 BME2C8F70	BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2029	0	1,097,320	4.202%[5.17%]	0	0	(1,620)	164,430		145,041	0	17,500	0	0	13,948		100/100
Currency Swap With BARC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E50	BME2D5BL8 VTTI BV	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/02/2017	12/15/2027	0	4,660,800	4.186%[2.03%]	0	0	53,396	305,400		465,837	0	(95,000)	0	0	49,232		100/100
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	3,826,210	4.512%[3.263%]	0	0	27,492	120,088		438,057	0	(198,388)	0	0	60,274		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.56 PAY 1.42 02/15/2028 BME2E0ZH1	BME2EA707 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/21/2017	02/15/2028	0	704,100	3.56%[1.42%]	0	0	7,909	48,930		74,727	0	(14,250)	0	0	7,578		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2F2LS7	BME2EEMP7 ANGEL TRAINS ROLLING STOCK	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2017	11/30/2027	0	6,449,745	4.435% / (3.15%)	0	0	49,551	160,610		853,507	0	(143,303)	0	0	67,814		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 2.64 06/08/2048 BME2K2RW6	BME2K2ER1 WADHAM COLLEGE	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/08/2018	06/08/2048	0	2,081,250	4.1425%[2.64%]	0	0	17,574	167,400		706,483	0	(102,675)	0	0	51,988		100/100
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSF7	BME2NCQF9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	0	2,700,033	4.824%[3.26%]	0	0	23,059	142,007		491,958	0	(137,585)	0	0	35,662		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.74 PAY 2.97 01/15/2049 BME2Y7K23	BME2Y7B64 QUEEN MARY UNIVERSITY OF LONDON	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/31/2018	01/15/2049	0	5,740,650	4.74%[2.97%]	0	0	50,268	28,800		1,859,227	0	(308,025)	0	0	145,127		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8N2	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	3,962,500	6.301% / (SONIA+355.8BP)	0	0	3,591	784,125		687,980	0	(171,125)	0	0	62,110		100/100
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNNBMT3	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	0	469,350	4.555%[6.28%]	0	0	(92)	136,525		118,513	0	6,250	0	0	5,810		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	545,747	7,739,237	XXX	12,652,521	0	(2,111,793)	0	0	1,093,647	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	545,747	7,739,237	XXX	12,652,521	0	(2,111,793)	0	0	1,093,647	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BME26GCJ6 SEGRO PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027	0	2,236,000	3.75%[1.77%]	0	0	22,595	117,398		117,398	(69,806)	0	0	0	22,732		0009
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	0	2,387,400	6.475%[6.55%]	0	0	16,367	647,583		647,583	(37,856)	0	0	0	45,388		0009
Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK9UDN6	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2012	12/19/2036	0	6,446,800	5.15% / (SONIA+260.7BP)	0	0	(4,111)	1,011,085		1,011,085	(314,461)	0	0	0	118,357		0009
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	5,228,800	7.012%[6.46%]	0	0	55,320	1,859,927		1,859,927	(85,167)	0	0	0	84,478		0009
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	90,171	3,635,993	XXX	3,635,993	(507,290)	0	0	0	270,955	XXX	XXX
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/04/2026 BHF29D1V5	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/11/2020	09/04/2026	0	179,828,585	SPTR / (FEDL01+48BP)	0	0	(4,270,549)	4,768,616		4,768,616	10,806,860	0	0	0	1,604,299		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 06/21/2027 BHF2PTWN6	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	06/22/2021	06/21/2027	0	35,109,082	MSCI Daily TR Gross EAFE USD / (FEDL01+71BP)	0	0	(881,697)	(95,071)		(95,071)	101,014	0	0	0	350,128		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/21/2027 BHF2PTWT3	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	06/22/2021	06/21/2027	0	39,674,274	Russell 2000 TR / (FEDL01+38BP)	0	0	(969,412)	574,713		574,713	874,851	0	0	0	395,654		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 06/21/2027 BHF2PTXM7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/22/2021	06/21/2027	0	107,669,352	SPTR / (FEDL01+62BP)	0	0	(2,561,747)	1,702,787		1,702,787	1,244,368	0	0	0	1,073,740		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 07/21/2027 BHF2SK7F7	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	08/04/2021	07/21/2027	0	9,990,715	Russell 2000 TR / (FEDL01+42BP)	0	0	(277,816)	1,023,537		1,023,537	1,211,997	0	0	0	100,657		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 07/21/2027 BHF2SK9P3	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	08/04/2021	07/21/2027	0	107,790,077	SPTR / (FEDL01+62BP)	0	0	(2,818,642)	8,646,685		8,646,685	6,029,592	0	0	0	1,085,992		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 07/21/2027 BHF2SK9S7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/04/2021	07/21/2027	0	7,515,111	MSCI Daily TR Gross EAFE USD / (FEDL01+71BP)	0	0	(194,501)	60,668		60,668	(560,549)	0	0	0	75,715		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 05/11/2026 BHF2X07Y4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	10/25/2021	05/11/2026	0	7,484,430	RU20INTR INDEX / (1D USOIS + 26BP)	0	0	(200,461)	641,330		641,330	1,046,230	0	0	0	63,350		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 08/08/2025 BHF2X2YB0	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/26/2021	08/08/2025	0	46,069,921	SPTR INDEX / (1D USOIS + 54BP)	0	0	(1,194,445)	3,621,236		3,621,236	3,359,139	0	0	0	334,570		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/03/2025 BHF2X5HS5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	10/26/2021	07/03/2025	0	6,429,413	MSCI Daily TR Gross EAFE USD / (FEDL01+58BP)	0	0	(164,683)	167,870		167,870	(659,420)	0	0	0	45,587		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 12/15/2023 BHF2ZQ1D7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	0	54,494,756	MSCI Daily TR Gross EAFE USD / (FEDL01+55BP)	0	0	(1,294,348)	(939,762)		(939,762)	(1,157,103)	0	0	0	184,856		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/15/2027 BHF2ZQ1X3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	12/15/2021	12/15/2027	0	263,599,467	SPTR / (FEDL01+59BP)	0	0	(6,219,111)	1,557,062		1,557,062	4,704,925	0	0	0	2,784,381		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 11/10/2026 BHF3D92R5	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	09/27/2022	11/10/2026	0	152,051,089	SPTR / (FEDL01+50BP)	0	0	(3,922,368)	11,954,583		11,954,583	15,803,249	0	0	0	1,395,048		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 01/10/2027 BHF3D9402	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/27/2022	01/10/2027	0	81,060,893	MSCI Daily TR Gross EAFE USD / (FEDL01+68.5BP)	0	0	(2,134,633)	2,857,757		2,857,757	(8,688,009)	0	0	0	761,956		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY SOFR 10/10/2026 BHF3DB027	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/28/2022	10/10/2026	0	245,564,357	SPTR / (FEDL01+51BP)	0	0	(6,267,335)	21,360,705		21,360,705	8,583,065	0	0	0	2,224,423		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/09/2026 BHF3DSWX7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2022	10/09/2026	0	30,366,182	MSCI Daily TR Gross EAFE USD / (FEDL01+65BP)	0	0	(791,264)	703,582		703,582	(3,455,372)	0	0	0	274,955		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/09/2026 BHF3DSX08	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/11/2022	10/09/2026	0	47,188,038	Russell 2000 TR / (FEDL01+34BP)	0	0	(1,214,888)	2,885,823		2,885,823	911,940	0	0	0	427,270		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/09/2026 BHF3DY8J2	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2022	10/09/2026	0	245,001,499	SPTR / (FEDL01+49BP)	0	0	(6,206,093)	21,311,745		21,311,745	5,264,117	0	0	0	2,218,398		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 11/10/2026 BHF3EZ643	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/10/2026	0	14,432,211	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	368,816	(33,392)		(33,392)	476,889	0	0	0	132,414		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2026 BHF3F13V0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2022	11/10/2026	0	122,307,358	SPTR / (FEDL01+49BP)	0	0	(3,149,029)	9,616,033		9,616,033	12,711,868	0	0	0	1,122,153		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2026 BHF3F13Y4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2022	11/10/2026	0	23,681,953	Russell 2000 TR / (FEDL01+40BP)	0	0	(643,885)	1,814,730		1,814,730	3,168,381	0	0	0	217,279		0001
Total Return Swap With BARCLAYS BANK PLC RCV SOFR P Tot Ret 11/10/2026 BHF3GLJ14	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/10/2026	0	10,024,046	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	255,283	(23,193)		(23,193)	332,111	0	0	0	91,969		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 01/08/2027 BHF3HBVC7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2023	01/08/2027	0	53,326,037	Russell 2000 TR / (FEDL01+30BP)	0	0	(1,282,630)	3,714,187		3,714,187	3,714,187	0	0	0	500,865		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 01/08/2027 BHF3HBVG8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2023	01/08/2027	0	122,298,472	SPTR / (FEDL01+45BP)	0	0	(2,914,568)	10,638,277		10,638,277	10,638,277	0	0	0	1,148,689		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 02/10/2027 BHF3KHTT6	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/10/2027	0	11,875,878	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	(219,843)	27,477		27,477	27,477	0	0	0	112,964		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 03/10/2027 BHF3LDAK3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2023	03/10/2027	0	165,178,830	Russell 2000 TR / (FEDL01+30BP)	0	0	(2,461,215)	1,584,120		1,584,120	1,584,120	0	0	0	1,587,757		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 03/10/2027 BHF3LDAQ0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2023	03/10/2027	0	268,727,791	SPTR / (FEDL01+45BP)	0	0	(3,913,177)	7,126,006		7,126,006	7,126,006	0	0	0	2,583,105		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 05/10/2027 BHF3Q6CN5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2023	05/10/2027	0	185,793,368	SPTR / (FEDL01+48.5BP)	0	0	889,924	(13,707,353)		(13,707,353)	(13,707,353)	0	0	0	1,825,843		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 01/08/2027 BHF3Q6CT2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2023	01/08/2027	0	52,878,665	Russell 2000 TR / (FEDL01+32BP)	0	0	245,768	(15)		(15)	(15)	0	0	0	496,663		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(54,408,549)	103,560,743	XXX	103,560,743	71,492,842	0	0	0	25,220,680	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(54,318,378)	107,196,736	XXX	107,196,736	70,985,552	0	0	0	25,491,635	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	635,918	11,375,230	XXX	16,288,514	(507,290)	(2,111,793)	0	0	1,364,602	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(54,408,549)	103,560,743	XXX	103,560,743	71,492,842	0	0	0	25,220,680	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(53,772,631)	114,935,973	XXX	119,849,257	70,985,552	(2,111,793)	0	0	26,585,282	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	545,747	7,739,237	XXX	12,652,521	0	(2,111,793)	0	0	1,093,647	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										19,692,106	(15,027,027)	(53,917,502)	400,115,536	XXX	400,115,539	173,967,749	0	(1,293,272)	0	28,007,370	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										19,692,106	(15,027,027)	(53,371,755)	407,854,773	XXX	412,768,060	173,967,749	(2,111,793)	(1,293,272)	0	29,101,017	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Y	Y	53,886,780	0	29,521,002	(70,732,156)	0	29,521,002	(70,732,154)	0	4,686,484	0
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	6,155,836	0	1,573,715	(56,585)	0	1,827,521	(56,585)	0	367,543	0
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	19,896,366	70,212,782	115,730,094	(27,389,408)	0	115,730,097	(27,389,408)	68,444,323	45,587	0
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	14,599,336	0	14,008,555	(2,663,491)	0	16,318,311	(2,665,267)	0	2,855,129	0
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y	2,780,000	0	196,200	0	0	2,565,710	0	0	197,115	0
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	3,536,553	0	2,995,454	0	0	2,995,454	0	0	118,357	0
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	0	0	20,140,889	(13,707,368)	6,433,521	20,140,889	(13,707,368)	6,433,521	7,832,800	7,832,800
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	264,617,000	15,700,335	298,376,048	(5,919,369)	12,139,344	298,376,048	(5,919,370)	27,839,678	4,052,512	4,052,512
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	Y	Y	70,000	0	0	0	0	0	0	0	0	0
MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	0	(7,682,013)	0	0	(7,682,013)	0	0	0
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y	2,010,823	0	1,216,043	0	0	1,216,043	0	0	459,004	0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	250,000	0	136,525	0	0	118,513	0	0	5,810	0
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	136,745,805	0	52,110,637	0	0	52,110,637	0	0	8,480,676	0
0299999999. Total NAIC 1 Designation			504,548,499	85,913,117	536,005,162	(128,150,390)	18,572,865	540,920,225	(128,152,165)	102,717,522	29,101,017	11,885,312
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			504,548,499	85,913,117	536,005,162	(128,150,390)	18,572,865	540,920,225	(128,152,165)	102,717,522	29,101,017	11,885,312
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					536,005,162	(128,150,390)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	375558-AX-1	GILEAD SCIENCES INC	4,761,790	5,000,000	5,402,890	04/01/2044	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	343498-AC-5	FLOWERS FOODS INC	767,164	945,000	945,871	03/15/2031	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	337738-AR-9	FISERV INC	4,273,240	4,470,000	4,584,347	10/01/2028	I
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	29717P-AU-1	ESSEX PORTFOLIO LP	2,234,990	2,610,000	2,659,921	01/15/2030	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	29364G-AK-9	ENTERGY CORPORATION	423,180	575,000	566,357	06/15/2050	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	26875P-AT-8	EOG RESOURCES INC	633,050	650,000	646,373	04/15/2050	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	26875P-AQ-4	EOG RESOURCES INC	747,072	783,000	912,093	01/15/2036	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	375558-BA-0	GILEAD SCIENCES INC	8,174,214	9,000,000	8,956,916	02/01/2045	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	26875P-AQ-4	EOG RESOURCES INC	1,409,228	1,477,000	1,720,513	01/15/2036	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS LLC	2,401,986	2,279,000	2,280,547	04/15/2038	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS LLC	6,925,604	6,571,000	6,575,459	04/15/2038	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	26138E-AT-6	KEURIG DR PEPPER INC	4,136,993	4,755,000	5,412,566	11/15/2045	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Corporate	25470D-BC-2	DISCOVERY COMMUNICATIONS LLC	3,112,058	3,205,000	3,213,419	11/15/2024	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	23745Q-AA-2	DARTMOUTH-HITCHCOCK HEALTH	1,128,432	1,435,000	1,586,230	08/01/2048	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	219350-BK-0	CORNING INC	926,205	965,000	1,292,624	11/15/2048	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL MEDICAL CENTER	2,720,371	3,090,000	3,329,698	05/15/2044	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	26875P-AQ-4	EOG RESOURCES INC	252,840	265,000	308,691	01/15/2036	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	437076-BW-1	HOME DEPOT INC	4,822,120	5,000,000	5,189,066	12/06/2028	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	438516-CA-2	HONEYWELL INTERNATIONAL INC	923,381	1,250,000	1,241,572	06/01/2050	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	457187-AD-4	INGREDION INC	4,333,518	5,857,000	6,072,859	06/01/2050	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	532457-BR-8	ELI LILLY AND COMPANY	169,179	191,000	195,164	05/15/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	521865-AZ-8	LEAR CORPORATION	524,813	607,000	733,264	05/15/2049	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	512807-AS-7	LAM RESEARCH CORPORATION	2,431,592	2,507,000	2,474,440	03/15/2026	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Corporate	512807-AS-7	LAM RESEARCH CORPORATION	369,540	381,000	376,052	03/15/2026	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	512807-AS-7	LAM RESEARCH CORPORATION	572,253	590,000	582,337	03/15/2026	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	512807-AS-7	LAM RESEARCH CORPORATION	25,218	26,000	25,662	03/15/2026	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Municipal	48542R-SV-7	Kansas Development Finance Authority	327,377	455,000	450,684	05/01/2051	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	48305Q-AC-7	KAISER FOUNDATION HOSPITALS	2,282,335	2,440,000	2,308,630	05/01/2027	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	482480-AJ-9	KLA CORP	2,011,046	2,693,000	2,838,167	03/01/2050	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	482480-AH-3	KLA CORP	2,428,458	2,500,000	2,757,078	03/15/2049	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	482480-AG-5	KLA CORP	1,827,325	1,900,000	1,923,333	03/15/2029	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-BG-4	INTEL CORPORATION	534,295	689,000	688,303	12/08/2047	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-BG-4	INTEL CORPORATION	86,077	111,000	110,888	12/08/2047	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-AY-6	INTEL CORPORATION	305,133	365,000	384,415	05/11/2047	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-AY-6	INTEL CORPORATION	37,619	45,000	47,394	05/11/2047	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-AP-5	INTEL CORPORATION	708,519	822,000	900,380	12/15/2042	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-AP-5	INTEL CORPORATION	1,015,371	1,178,000	1,290,326	12/15/2042	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	166764-CA-6	CHEVRON CORP	479,121	648,000	648,000	05/11/2050	I
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	532457-BR-8	ELI LILLY AND COMPANY	363,159	410,000	418,938	05/15/2047	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	166764-CA-6	CHEVRON CORP	64,326	87,000	87,000	05/11/2050	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	142339-AL-4	CARLISLE COMPANIES INCORPORATED	830,491	1,073,000	1,068,629	03/01/2032	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	038222-AM-7	APPLIED MATERIALS INC	1,647,723	1,773,000	1,845,988	04/01/2047	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	037833-BH-2	APPLE INC	859,841	910,000	973,005	05/13/2045	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	036752-AH-6	ELEVANCE HEALTH INC	1,051,057	1,200,000	1,294,078	03/01/2048	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	1,033,156	1,119,000	1,218,119	04/15/2048	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	813,414	881,000	959,037	04/15/2048	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	032654-AV-7	ANALOG DEVICES INC	678,428	822,000	818,045	10/01/2031	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	032654-AV-7	ANALOG DEVICES INC	445,683	540,000	537,402	10/01/2031	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	032095-AL-5	AMPHENOL CORPORATION	1,589,163	1,954,000	1,948,019	09/15/2031	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	031162-CF-5	AMGEN INC	357,982	400,000	520,036	06/15/2051	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	031162-CD-0	AMGEN INC	3,187,513	3,653,000	3,679,141	06/15/2048	I
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	031162-CD-0	AMGEN INC	1,175,357	1,347,000	1,356,639	06/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC	2,186,907	3,000,000	2,754,498	02/01/2033	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	032654-AK-1	ANALOG DEVICES INC	786,729	790,000	900,631	12/15/2045	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	038222-AM-7	APPLIED MATERIALS INC	157,988	170,000	176,998	04/01/2047	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	039483-BH-4	ARCHER DANIELS MIDLAND CO	1,370,366	1,600,000	1,482,840	04/16/2043	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	04352E-AB-1	ASCENSION HEALTH	1,332,305	1,710,000	1,710,000	11/15/2039	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	136375-CK-6	CANADIAN NATIONAL RAILWAY COMPANY	569,695	777,000	647,937	08/02/2046	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	126408-GY-3	CSX CORP	857,909	1,000,000	1,002,110	03/15/2044	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Corporate	125523-AH-3	CIGNA GROUP	1,896,998	1,964,000	2,095,804	10/15/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	117043-AT-6	BRUNSWICK CORP	1,811,058	2,365,000	2,285,948	08/18/2031	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO	949,754	1,050,000	1,051,289	11/15/2047	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	110122-CP-1	BRISTOL-MYERS SQUIBB CO	623,996	673,000	645,637	07/26/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	110122-CP-1	BRISTOL-MYERS SQUIBB CO	125,170	135,000	129,511	07/26/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO	777,108	802,000	801,980	02/01/2025	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO	6,502,711	6,711,000	6,710,833	02/01/2025	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	05723K-AF-7	BAKER HUGHES HOLDINGS LLC	2,414,070	3,000,000	2,766,823	12/15/2047	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	057224-AZ-0	BAKER HUGHES HOLDINGS LLC	544,960	566,000	617,497	09/15/2040	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	057224-AZ-0	BAKER HUGHES HOLDINGS LLC	1,023,485	1,063,000	1,159,716	09/15/2040	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	057224-AZ-0	BAKER HUGHES HOLDINGS LLC	1,021,559	1,061,000	1,157,534	09/15/2040	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	052769-AH-9	AUTODESK INC	3,906,962	4,780,000	4,768,007	12/15/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	048303-CH-2	ATLANTIC CITY ELECTRIC CO	3,792,568	4,000,000	3,997,731	10/15/2028	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CORPORATION	2,134,411	2,200,000	2,163,273	08/12/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	532457-BR-8	ELI LILLY AND COMPANY	564,225	637,000	650,886	05/15/2047	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Municipal	54627R-AM-2	Louisiana Local Government Environmental Facilities And Community Development Authority	803,562	832,000	832,000	02/01/2033	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Corporate	55336V-AJ-9	MPLX LP	281,667	287,000	286,361	06/01/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	88579Y-BD-2	3M CO	4,337,410	5,000,000	5,077,071	09/14/2048	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	882508-BM-5	TEXAS INSTRUMENTS INC	555,148	800,000	794,676	09/15/2051	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	882508-BM-5	TEXAS INSTRUMENTS INC	90,212	130,000	129,135	09/15/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	87612E-BH-8	TARGET CORPORATION	679,832	726,000	733,824	04/15/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	87612E-BH-8	TARGET CORPORATION	1,661,188	1,774,000	1,793,119	04/15/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	87612E-BA-3	TARGET CORPORATION	6,263,320	7,000,000	7,122,740	07/01/2042	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Municipal	873547-HP-1	Tacoma Washington Water Revenue Taxable System	2,742,417	2,612,000	2,612,000	12/01/2040	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	896516-AA-9	TRINITY HEALTH CORP	69,519	81,000	92,277	12/01/2045	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Municipal	873547-HP-1	Tacoma Washington Water Revenue Taxable System	314,979	300,000	300,000	12/01/2040	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	86944B-AH-6	SUTTER HEALTH	36,013	48,000	50,572	08/15/2040	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	86944B-AE-3	SUTTER HEALTH	1,228,726	1,492,000	1,700,227	08/15/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	863667-AN-1	STRYKER CORPORATION	1,538,256	1,605,000	1,601,799	03/15/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	855244-AU-3	STARBUCKS CORPORATION	4,403,285	5,000,000	5,436,714	08/15/2049	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	84859D-AA-5	SPIRE MISSOURI INC	902,100	1,300,000	1,404,382	06/01/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	845011-AB-1	SOUTHWEST GAS CORP	7,719,490	10,000,000	9,995,294	06/01/2049	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	86944B-AH-6	SUTTER HEALTH	886,813	1,182,000	1,245,328	08/15/2040	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	896516-AA-9	TRINITY HEALTH CORP	1,696,780	1,977,000	2,252,248	12/01/2045	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	896516-AA-9	TRINITY HEALTH CORP	2,405,703	2,803,000	3,193,248	12/01/2045	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	902494-AZ-6	TYSON FOODS INC	75,050	78,000	91,801	08/15/2034	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	757,791	958,000	957,928	09/16/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	968,201	1,224,000	1,223,908	09/16/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	203,291	257,000	256,981	09/16/2031	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL INC	1,844,345	2,220,000	2,212,372	12/01/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC	3,423,981	5,156,000	4,872,534	06/01/2050	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC	1,888,635	2,844,000	2,687,643	06/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	94106L-BK-4	WASTE MANAGEMENT INC	2,333,320	2,662,000	2,877,090	07/15/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	94106L-BC-2	WASTE MANAGEMENT INC	602,288	700,000	715,066	03/01/2045	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	93884P-DY-3	WASHINGTON GAS LIGHT COMPANY	270,945	365,000	334,840	09/15/2049	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	93884P-DY-3	WASHINGTON GAS LIGHT COMPANY	1,068,932	1,440,000	1,321,014	09/15/2049	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	93884P-DW-7	WASHINGTON GAS LIGHT COMPANY	22,904	30,000	34,675	09/15/2046	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	931142-CK-7	WALMART INC	2,351,352	2,000,000	1,869,107	08/15/2037	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	911312-BQ-8	UNITED PARCEL SERVICE INC	1,341,627	1,500,000	1,548,997	03/15/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	907818-GB-8	UNION PACIFIC CORPORATION	552,076	563,000	561,185	01/20/2033	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	907818-GB-8	UNION PACIFIC CORPORATION	1,166,910	1,190,000	1,186,164	01/20/2033	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	907818-GB-8	UNION PACIFIC CORPORATION	2,874,130	2,931,000	2,921,551	01/20/2033	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	842400-HF-3	SOUTHERN CALIFORNIA EDISON COMPANY	225,523	305,000	304,311	06/01/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY	1,105,458	1,396,000	1,437,154	04/01/2047	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY	861,560	1,088,000	1,120,075	04/01/2047	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY	1,992,358	2,516,000	2,590,172	04/01/2047	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	70450Y-AJ-2	PAYPAL HOLDINGS INC	1,155,034	1,595,000	1,652,265	06/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	701094-AN-4	PARKER HANNIFIN CORPORATION	1,145,949	1,260,000	1,257,499	06/14/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	1,619,825	1,672,000	1,699,759	09/15/2032	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	12,594	13,000	13,216	09/15/2032	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	67777J-AL-2	OHIOHEALTH CORP	1,737,897	2,154,000	1,809,669	11/15/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	67066G-AF-1	NVIDIA CORPORATION	866,876	957,000	875,225	04/01/2030	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate	67066G-AF-1	NVIDIA CORPORATION	565,236	624,000	570,680	04/01/2030	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	666807-BJ-0	NORTHROP GRUMMAN CORP	3,811,603	4,695,000	4,274,002	04/15/2045	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	662352-AB-9	NORTHWELL HEALTHCARE INC	1,023,742	1,000,000	997,588	11/01/2043	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	65473Q-BB-8	NISOURCE INC	328,964	344,000	418,661	02/15/2043	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	651639-AY-2	NEWMONT CORPORATION	901,075	1,100,000	1,083,458	10/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	651639-AV-8	NEWMONT CORPORATION	1,895,666	1,934,000	2,368,311	06/09/2044	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	637417-AR-7	NNN REIT INC	392,969	655,000	640,382	04/15/2052	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	594918-AJ-3	MICROSOFT CORPORATION	1,990,074	2,000,000	1,984,127	10/01/2040	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	58013M-FH-2	MCDONALDS CORPORATION	895,089	1,000,000	1,105,336	09/01/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	58013M-EZ-3	MCDONALDS CORPORATION	965,051	1,000,000	1,188,166	12/09/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP	165,808	235,000	256,510	03/01/2050	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	717081-EW-9	PFIZER INC	2,017,334	2,279,000	2,081,307	04/01/2030	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC	244,408	345,000	343,835	05/15/2050	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	717081-EW-9	PFIZER INC	2,297,052	2,595,000	2,369,896	04/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC	3,106,563	3,445,000	3,429,921	08/15/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	842400-FZ-1	SOUTHERN CALIFORNIA EDISON COMPANY	1,028,238	1,184,000	1,380,492	10/01/2043	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	842400-FZ-1	SOUTHERN CALIFORNIA EDISON COMPANY	57,317	66,000	76,953	10/01/2043	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	833034-AM-3	SNAP-ON INCORPORATED	372,135	505,000	499,638	05/01/2050	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	81728X-AA-6	SENTARA HEALTHCARE	2,831,513	4,171,000	4,171,000	11/01/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Municipal	79765R-TK-5	San Francisco California City And Taxable	3,040,406	2,825,000	2,826,732	11/01/2040	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Municipal	79765R-TK-5	San Francisco California City And Taxable	317,494	295,000	295,181	11/01/2040	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	785592-AV-8	SABINE PASS LIQUEFACTION LLC	30,263	30,000	30,000	06/30/2026	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	78409V-BF-0	S&P GLOBAL INC	4,345,313	4,372,000	4,337,473	08/01/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	774341-AK-7	ROCKWELL COLLINS INC	952,972	1,013,000	984,769	03/15/2027	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	747525-BJ-1	QUALCOMM INCORPORATED	1,733,597	2,284,000	2,266,978	05/20/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	743756-AB-4	PROVIDENCE HEALTH AND SERVICES	3,449,031	3,769,000	3,693,865	10/01/2026	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	743756-AB-4	PROVIDENCE HEALTH AND SERVICES	1,126,494	1,231,000	1,206,460	10/01/2026	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	74340X-BP-5	PROLOGIS LP	1,644,412	2,420,000	2,307,808	04/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	741503-BC-9	BOOKING HOLDINGS INC	4,232,724	4,514,000	4,330,750	03/15/2028	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	741503-BC-9	BOOKING HOLDINGS INC	455,716	486,000	466,270	03/15/2028	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	72014T-AE-9	PIEDMONT HEALTHCARE INC	1,982,028	3,090,000	3,004,090	01/01/2052	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	718546-AK-0	PHILLIPS 66	3,774,112	4,000,000	3,965,862	11/15/2034	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC	1,402,237	1,555,000	1,548,194	08/15/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	008685-AB-5	AHOLD FINANCE USA LLC	8,032,221	7,541,000	7,604,945	05/01/2029	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	008685-AB-5	AHOLD FINANCE USA LLC	303,565	285,000	287,417	05/01/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	00846U-AN-1	AGILENT TECHNOLOGIES INC	1,272,321	1,556,000	1,524,436	03/12/2031	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	00846U-AN-1	AGILENT TECHNOLOGIES INC	1,108,784	1,356,000	1,328,493	03/12/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	007903-BG-1	ADVANCED MICRO DEVICES INC	996,213	1,100,000	1,100,000	06/01/2052	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Corporate	00287Y-AM-1	ABBVIE INC	8,070,403	9,041,000	9,484,967	11/06/2042	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	002824-BH-2	ABBOTT LABORATORIES	882,901	877,000	997,791	11/30/2046	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	002824-BG-4	ABBOTT LABORATORIES	187,057	187,000	226,457	11/30/2036	IV
0199999999 - Total				266,006,308	301,580,000	306,178,502	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	30231G-AW-2	EXXON MOBIL CORP	5,547,520	6,304,000	XXX	03/01/2046	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	29364W-BA-5	ENTERGY LOUISIANA LLC	2,548,000	2,800,000	XXX	03/15/2033	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	26443T-AA-4	DUKE ENERGY INDIANA LLC	1,116,500	1,450,000	XXX	05/15/2046	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	3,171,840	2,478,000	XXX	01/18/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	207597-DV-4	CONNECTICUT LIGHT AND POWER COMPANY (THE)	748,838	705,000	XXX	06/01/2036	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	595620-AR-6	MIDAMERICAN ENERGY COMPANY	5,740,000	7,000,000	XXX	08/01/2047	I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	585055-AT-3	MEDTRONIC INC	5,193,260	5,042,000	XXX	03/15/2040	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	EQUITIES	58155Q-10-3	MCKESSON CORP COMMON STOCK	1,058,513	2,515	XXX		I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	458140-AK-6	INTEL CORPORATION	465,323	505,000	XXX	10/01/2041	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL INC	386,377	430,000	XXX	08/15/2029	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	458140-BG-4	INTEL CORPORATION	85,470	111,000	XXX	12/08/2047	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	166764-BY-5	CHEVRON CORP	833,619	958,000	XXX	05/11/2030	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	149123-BJ-9	CATERPILLAR INC	268,862	226,000	XXX	05/01/2031	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	GOVERNMENT BOND	001500-0Q-L	KINGDOM OF THE NETHERLANDS BOND	203	218	XXX	01/15/2026	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	00115A-AM-1	AEP TRANSMISSION COMPANY LLC	195,000	250,000	XXX	04/01/2050	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	141781-BJ-2	CARGILL INC	1,648,000	2,060,000	XXX	05/23/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	05724B-AA-7	BAKER HUGHES HOLDINGS LLC	114,442	118,000	XXX	05/01/2030	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	149123-BN-0	CATERPILLAR INC	719,092	646,000	XXX	08/15/2036	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	05348E-BG-3	AVALONBAY COMMUNITIES INC	1,230,600	1,465,000	XXX	03/01/2030	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	039483-BH-4	ARCHER DANIELS MIDLAND CO	6,338,200	7,370,000	XXX	04/16/2043	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	7,443,450	7,089,000	XXX	01/23/2039	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	990	1,000	XXX	02/01/2036	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	032654-AK-1	ANALOG DEVICES INC	782,100	790,000	XXX	12/15/2045	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	91282C-DB-4	United States Treasury	4,129,984	4,393,600	XXX	10/15/2024	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	91282C-BS-9	United States Treasury	36,362,665	41,393,000	XXX	03/31/2028	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Treasury	912834-RB-6	United States Treasury	7	18	XXX	02/15/2047	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	91324P-EW-8	UNITEDHEALTH GROUP INC	4,187,700	4,230,000	XXX	04/15/2053	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912828-D5-6	United States Treasury	80,748,080	82,396,000	XXX	08/15/2024	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	983024-AN-0	WYETH LLC	1,455,300	1,323,000	XXX	04/01/2037	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	983024-AG-5	WYETH LLC	3,630,900	3,185,000	XXX	02/01/2034	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	95709T-AH-3	WESTAR ENERGY INC	850,000	1,000,000	XXX	03/01/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	71710T-AF-5	PG&E RECOVERY FUNDING LLC NOTES	14,086,550	13,165,000	XXX	07/15/2049	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	12,740	13,000	XXX	09/15/2032	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	67066G-AF-1	NVIDIA CORPORATION	567,840	624,000	XXX	04/01/2030	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	665772-CU-1	NORTHERN STATES POWER COMPANY (MINNESOTA)	1,775,000	2,500,000	XXX	04/01/2052	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	662352-AB-9	NORTHWELL HEALTHCARE INC	1,030,000	1,000,000	XXX	11/01/2043	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	797440-BW-3	SAN DIEGO GAS & ELECTRIC CO	2,005,280	2,416,000	XXX	05/15/2048	I
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Treasury	912810-RN-0	United States Treasury	946,366	1,140,200	XXX	08/15/2045	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	797440-BK-9	SAN DIEGO GAS & ELECTRIC CO	2,821,520	2,713,000	XXX	06/01/2039	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Corporate	842400-FZ-1	SOUTHERN CALIFORNIA EDISON COMPANY	58,080	66,000	XXX	10/01/2043	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	GOVERNMENT BOND	001400-10-H	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE MEDIUM	2,480,836	2,884,693	XXX	12/15/2025	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	EQUITIES	00B783-TY-6	APTIV PLC COMMON STOCK	303	3	XXX		I
CITIBANK NA E570DZWZ7FF32TWEFA76	GOVERNMENT BOND	00B3D4-VD-9	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BOND	149	81	XXX	12/22/2032	I
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	250,000	250,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Cash		Cash	952,000	952,000	XXX		IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash		Cash	70,000	70,000	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash	264,617,000	264,617,000	XXX		IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash		Cash	61,457	61,457	XXX		IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash		Cash	2,718,543	2,718,543	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash		Cash	10,469,000	10,469,000	XXX		IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		Cash	18,950,000	18,950,000	XXX		IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash	2,190,000	2,190,000	XXX		IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash	1,485,000	1,485,000	XXX		IV
0299999999 - Total				504,548,498	514,006,329	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA	Charlotte, NC		0.000	0	0	(6,734,766)	(8,077,808)	(6,108,396)	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	424,438,891	476,256,971	492,698,698	XXX
US Bank	Minneapolis, MN		0.000	0	0	5,688,971	5,269,137	2,903,401	XXX
Wells Fargo Bank	Raleigh, NC		0.000	0	0	756,952	806,843	621,253	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	6,904	(55,377)	(117,649)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	424,156,952	474,199,766	489,997,307	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	424,156,952	474,199,766	489,997,307	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	424,156,952	474,199,766	489,997,307	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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 and Accrued	9 Amount Received During Year
	UNITEDSTATESTREASURY TBILL CASH		06/27/2023	0.000	07/11/2023	14,979,275	0	6,206
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,979,275	0	6,206
0109999999. Total - U.S. Government Bonds						14,979,275	0	6,206
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						14,979,275	0	6,206
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						14,979,275	0	6,206
8609999999 - Total Cash Equivalents						14,979,275	0	6,206