

ANNUAL STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY OF NY**

OF THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2020

LIFE AND ACCIDENT AND HEALTH

2020



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

AS OF DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

BRIGHOUSE 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) 212-578-2211 (Area Code) (Telephone Number)

Mail Address 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number or P.O. Box) Temple Terrace, FL 33637 (City or Town, State and Zip Code)

Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number)

Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

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

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

OFFICERS

Chairman of the Board, President and Chief Executive Officer CONOR ERNAN MURPHY Vice President and Secretary DANIEL BURT ARRINGTON

Vice President and Treasurer JANET MARIE MORGAN

OTHER

LYNN ANN DUMAIS Vice President and Chief Financial Officer RYAN ANTHONY FUHS # Vice President and Appointed Actuary

DIRECTORS OR TRUSTEES

KIMBERLY ANNE BERWANGER CONOR ERNAN MURPHY DAVID WILLIAM CHAMBERLIN MAYER nmn NAIMAN RICHARD ANDREW HEMMINGS RICHARD CARL PEARSON DOUGLAS ADRIAN RAYVID

State of North Carolina County of Mecklenburg } SS

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

Conor Murphy CONOR ERNAN MURPHY Chairman of the Board, President and Chief Executive Officer

Burt Arrington DANIEL BURT ARRINGTON Vice President and Secretary

Subscribed and sworn to before me this 20th day of January, 2021.

Deborah L. Matera Notary for Murphy & Arrington

DEBORAH L. MATERA Electronic Notary Public Mecklenburg County North Carolina Commission Expires 6/25/2025

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	1,677,684,602		1,677,684,602	1,883,041,998
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	323,658,419		323,658,419	367,916,746
3.2 Other than first liens.....	8,000,000		8,000,000	8,000,000
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....165,371,065, Schedule E-Part 1), cash equivalents (\$.....20,612,431, Schedule E-Part 2) and short-term investments (\$.....34,186,894, Schedule DA).....	220,170,390		220,170,390	156,737,290
6. Contract loans (including \$.....0 premium notes).....	190,588		190,588	0
7. Derivatives (Schedule DB).....	264,307,435		264,307,435	106,818,069
8. Other invested assets (Schedule BA).....	11,055,603		11,055,603	7,591,307
9. Receivables for securities.....	1,644,005		1,644,005	818,078
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	444,526	0	444,526	289,047
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,507,155,568	0	2,507,155,568	2,531,212,535
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	15,464,654		15,464,654	16,873,157
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	596,826	301,971	294,855	357,735
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,652,696		1,652,696	(88,336)
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	29,262,929		29,262,929	22,182,328
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	82,040,994		82,040,994	89,390,341
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	75,791,268	75,791,268	0	0
19. Guaranty funds receivable or on deposit.....	300,000		300,000	300,000
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	6,745,768		6,745,768	3,384,749
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	8,747,411	4,134	8,743,277	17,026,097
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,727,758,114	76,097,373	2,651,660,741	2,680,638,606
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	7,168,202,448		7,168,202,448	5,979,321,685
28. TOTAL (Lines 26 and 27).....	9,895,960,562	76,097,373	9,819,863,189	8,659,960,291

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	444,526		444,526	289,047
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	444,526	0	444,526	289,047
2501. Miscellaneous.....	7,553,394	4,134	7,549,260	872,271
2502. Advance ceded premiums.....	1,194,017		1,194,017	14,228,534
2503. Receivable from third party administrator.....	0		0	1,925,292
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	8,747,411	4,134	8,743,277	17,026,097

BrightHouse Life Insurance Company of NY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....1,503,645,341 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	1,503,645,341	1,220,489,243
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	16,788,191	16,921,771
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	626,852	404,941
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....		
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).....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	88,082	109,520
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....135,370,746 ceded.....	135,370,746	144,835,606
9.4 Interest Maintenance Reserve (IMR, Line 6).....	8,396,397	0
10. Commissions to agents due or accrued - life and annuity contracts \$.....2,190,605, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,190,605	4,424,386
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	3,021,345	1,970,540
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(13,542,478) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(9,170,116)	73,256,126
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	400,000	598,547
15.1 Current federal and foreign income taxes, including \$.....(69,945,112) on realized capital gains (losses).....	2,632,514	30,857,154
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by reporting entity as agent or trustee.....	8,658	26,035
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	1,524,414	11,520,066
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	25,948,199	16,429,710
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	239,110	191,892
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	11,958,315	21,112,556
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	422,698,513	430,823,675
24.08 Derivatives.....	95,411,532	38,814,050
24.09 Payable for securities.....	786	0
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	139,752,124	89,214,996
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,361,531,608	2,102,000,814
27. From Separate Accounts Statement.....	7,085,430,879	5,979,059,730
28. Total liabilities (Line 26 and 27).....	9,446,962,487	8,081,060,544
29. Common capital stock.....	2,000,000	2,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	470,327,949	442,627,949
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(99,427,247)	134,271,798
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....82,771,569 in Separate Accounts Statement).....	370,900,702	576,899,747
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	372,900,702	578,899,747
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	9,819,863,189	8,659,960,291

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	136,544,000	84,900,000
2502. Miscellaneous.....	3,118,178	3,935,445
2503. Derivative instruments expense payable.....	89,946	379,551
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).....	139,752,124	89,214,996
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0

Brighthouse Life Insurance Company of NY

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	646,331,268	(191,244,897)
2. Considerations for supplementary contracts with life contingencies	10,714,512	9,225,897
3. Net investment income (Exhibit of Net Investment Income, Line 17)	77,943,188	86,097,544
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	835,083	(507,408)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(68,490,386)	(178,742,583)
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	29,338,781	103,094,403
7. Reserve adjustments on reinsurance ceded	(262,325,761)	(412,332,715)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	112,006,019	113,041,691
8.2 Charges and fees for deposit-type contracts	2,628	14,868
8.3 Aggregate write-ins for miscellaneous income	25,956,753	26,686,940
9. Totals (Lines 1 to 8.3)	572,312,085	(444,666,260)
10. Death benefits	(15,524,507)	26,114,854
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	60,559,221	61,735,296
13. Disability benefits and benefits under accident and health contracts	198,225	112,308
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	83,098,837	117,170,657
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	1,071,038	904,973
18. Payments on supplementary contracts with life contingencies	4,395,059	3,686,234
19. Increase in aggregate reserves for life and accident and health contracts	330,039,775	(917,867,049)
20. Totals (Lines 10 to 19)	463,837,648	(708,142,727)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	67,577,098	63,248,172
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	61,331,406	62,724,300
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	(408,201)	2,228,644
25. Increase in loading on deferred and uncollected premiums	10,220	(1,322,348)
26. Net transfers to or (from) Separate Accounts net of reinsurance	391,458,944	269,681,396
27. Aggregate write-ins for deductions	17,778,054	4,257,164
28. Totals (Lines 20 to 27)	1,001,585,169	(307,325,399)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(429,273,084)	(137,340,861)
30. Dividends to policyholders and refunds to members		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(429,273,084)	(137,340,861)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,877,181)	32,419,252
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)	(426,395,903)	(169,760,113)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....798,684 (excluding taxes of \$.....2,534,850 transferred to the IMR)	36,282,155	30,632,454
35. Net income (Line 33 plus Line 34)	(390,113,748)	(139,127,659)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	578,899,747	279,205,684
37. Net income (Line 35)	(390,113,748)	(139,127,659)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....33,484,194	125,088,237	51,886,076
39. Change in net unrealized foreign exchange capital gain (loss)	876,111	6,856,563
40. Change in net deferred income tax	71,439,132	(3,727,426)
41. Change in nonadmitted assets	(37,851,616)	20,619,026
42. Change in liability for reinsurance in unauthorized and certified companies	(47,218)	10,028,546
43. Change in reserve on account of change in valuation basis (increase) or decrease	46,883,677	0
44. Change in asset valuation reserve	(9,518,489)	(1,739,033)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(151,000,000)	(86,000,000)
47. Other changes in surplus in Separate Accounts Statement	151,000,000	86,000,000
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	27,700,000	47,300,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	(16,274,346)	307,597,970
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	(24,180,785)	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(205,999,045)	299,694,063
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	372,900,702	578,899,747
DETAILS OF WRITE-INS		
08.301. Management and service fee income	24,170,616	24,552,450
08.302. Miscellaneous	1,786,137	2,134,490
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	25,956,753	26,686,940
2701. Interest credited to reinsurers	17,777,908	4,257,131
2702. Miscellaneous	146	33
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	17,778,054	4,257,164
5301. Reclassification of dividend to unassigned funds	(27,700,000)	0
5302. Prior period adjustment-tax provision	3,519,215	0
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(24,180,785)	0

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	678,680,107	641,375,784
2. Net investment income.....	80,016,812	88,442,957
3. Miscellaneous income.....	158,564,831	157,262,023
4. Total (Lines 1 through 3).....	917,261,750	887,080,764
5. Benefit and loss related payments.....	422,871,840	616,177,769
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	624,885,186	175,934,386
7. Commissions, expenses paid and aggregate write-ins for deductions.....	147,936,528	131,897,984
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	28,680,993	5,490,585
10. Total (Lines 5 through 9).....	1,224,374,547	929,500,724
11. Net cash from operations (Line 4 minus Line 10).....	(307,112,797)	(42,419,960)
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	389,288,171	490,358,951
12.2 Stocks.....		
12.3 Mortgage loans.....	42,554,549	23,428,661
12.4 Real estate.....		
12.5 Other invested assets.....		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	67,606	10,553
12.7 Miscellaneous proceeds.....	141,383,762	204,172,168
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	573,294,088	717,970,333
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	165,465,075	503,465,619
13.2 Stocks.....		
13.3 Mortgage loans.....	138,290	385,615
13.4 Real estate.....		
13.5 Other invested assets.....	3,473,640	1,509,872
13.6 Miscellaneous applications.....	359,184	87,945,932
13.7 Total investments acquired (Lines 13.1 to 13.6).....	169,436,189	593,307,038
14. Net increase (decrease) in contract loans and premium notes.....	190,588	
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	403,667,311	124,663,295
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....		
16.2 Capital and paid in surplus, less treasury stock.....	0	47,300,000
16.3 Borrowed funds.....		
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(133,580)	(875,398)
16.5 Dividends to stockholders.....		
16.6 Other cash provided (applied).....	(32,987,834)	(60,333,505)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(33,121,414)	(13,908,903)
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).....	63,433,100	68,334,432
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	156,737,290	88,402,858
19.2 End of year (Line 18 plus Line 19.1).....	220,170,390	156,737,290
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Reclassification of dividend to unassigned funds.....	27,700,000	0
20.0002 Security exchanges.....	13,074,106	30,506,042
20.0003 Capitalized interest on bonds.....	480,856	759,293
20.0004 Initial settlement of funds withheld related to reinsurance agreement.....	0	430,183,237
20.0005 Initial settlement of commissions related to reinsurance agreement.....	0	399,965,811
20.0006 Initial settlement of ceded premiums related to reinsurance agreement.....	0	(830,149,048)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts.....	646,331,268	5,327,103		641,004,165					
2. Considerations for supplementary contracts with life contingencies.....	10,714,512	XXX	XXX	10,714,512		XXX	XXX		XXX
3. Net investment income.....	77,943,188	37,436,767		40,506,421					
4. Amortization of Interest Maintenance Reserve (IMR).....	835,083	304,607		530,476					
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(68,490,386)			(68,490,386)			XXX		
6. Commissions and expense allowances on reinsurance ceded.....	29,338,781	11,829,912		17,508,869			XXX		
7. Reserve adjustments on reinsurance ceded.....	(262,325,761)			(262,325,761)			XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	112,006,019			112,006,019			XXX		
8.2 Charges and fees for deposit-type contracts.....	2,628			2,628		XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income.....	25,956,753	(8,809)	0	25,956,562	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	572,312,085	54,889,580	0	517,422,505	0	0	0	0	0
10. Death benefits.....	(15,524,507)	(15,524,507)				XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments).....	0					XXX	XXX		
12. Annuity benefits.....	60,559,221	XXX	XXX	60,559,221		XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts.....	198,225	198,225					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						XXX		
15. Surrender benefits and withdrawals for life contracts.....	83,098,837	67,396		83,031,441		XXX	XXX		
16. Group conversions.....	0						XXX		
17. Interest and adjustments on contract or deposit-type contract funds.....	1,071,038	329,432		741,606			XXX		
18. Payments on supplementary contracts with life contingencies.....	4,395,059			4,395,059		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts.....	330,039,775	(1,184,942)		331,224,717			XXX		
20. Totals (Lines 10 to 19).....	463,837,648	(16,114,396)	0	479,952,044	0	0	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	67,577,098	567,243		67,009,855					XXX
22. Commissions and expense allowances on reinsurance assumed.....	0						XXX		
23. General insurance expenses and fraternal expenses.....	61,331,406	11,757,759		49,573,647					
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	(408,201)	(1,268,975)		860,774					
25. Increase in loading on deferred and uncollected premiums.....	10,220	10,220					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	391,458,944			391,458,944			XXX		
27. Aggregate write-ins for deductions.....	17,778,054	17,777,908	0	146	0	0	0	0	0
28. Totals (Lines 20 to 27).....	1,001,585,169	12,729,759	0	988,855,410	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(429,273,084)	42,159,821	0	(471,432,905)	0	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0						XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(429,273,084)	42,159,821	0	(471,432,905)	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(2,877,181)	1,640,886		(4,518,067)					
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).....	(426,395,903)	40,518,935	0	(466,914,838)	0	0	0	0	0
34. Policies/certificates in force end of year.....	113,405	58,234		55,171			XXX		

DETAILS OF WRITE-INS

08.301. Management and service fees.....	24,170,616	(509)		24,171,125					
08.302. Miscellaneous.....	1,786,137	(8,300)		1,794,437					
08.303.	0								
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	25,956,753	(8,809)	0	25,956,562	0	0	0	0	0
2701. Interest credited to reinsurers.....	17,777,908	17,777,908							
2702. Miscellaneous.....	146			146					
2703.	0								
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	17,778,054	17,777,908	0	146	0	0	0	0	0

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a).....	5,327,103		569,349	5,179,690		(150,445)	(271,491)					
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	37,436,767		21,495	37,207,283		(276)	208,265					
4. Amortization of Interest Maintenance Reserve (IMR).....	304,607		193	302,001		(52)	2,465					
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0											
6. Commissions and expense allowances on reinsurance ceded.....	11,829,912		8,733	11,743,619		77,560						
7. Reserve adjustments on reinsurance ceded.....	.0											
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	.0											
8.2 Charges and fees for deposit-type contracts.....	.0											
8.3 Aggregate write-ins for miscellaneous income.....	(8,809)	.0	(8,985)	176	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	54,889,580	.0	590,785	54,432,769	.0	(73,213)	(60,761)	.0	.0	.0	.0	.0
10. Death benefits.....	(15,524,507)		46,474	(15,570,981)								
11. Matured endowments (excluding guaranteed annual pure endowments).....	.0											
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	198,225		103,907	94,318								
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0											
15. Surrender benefits and withdrawals for life contracts.....	67,396		67,396									
16. Group conversions.....	.0											
17. Interest and adjustments on contract or deposit-type contract funds.....	329,432		124,508	204,924								
18. Payments on supplementary contracts with life contingencies.....	.0											
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,184,942)		182,286	(1,779,020)		(4,276)	416,068					
20. Totals (Lines 10 to 19).....	(16,114,396)	.0	524,571	(17,050,759)	.0	(4,276)	416,068	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	567,243		90,195	430,691		44,497	1,860					XXX
22. Commissions and expense allowances on reinsurance assumed.....	.0											
23. General insurance expenses.....	11,757,759		364,317	11,374,215		19,227						
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	(1,268,975)		2,688	(1,262,308)		(9,355)						
25. Increase in loading on deferred and uncollected premiums.....	10,220		82,073	(71,853)								
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0											
27. Aggregate write-ins for deductions.....	17,777,908	.0	.0	17,777,908	.0	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	12,729,759	.0	1,063,844	11,197,894	.0	50,093	417,928	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	42,159,821	.0	(473,059)	43,234,875	.0	(123,306)	(478,689)	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0											
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	42,159,821	.0	(473,059)	43,234,875	.0	(123,306)	(478,689)	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	1,640,886			105,965		1,516,019	18,902					
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).....	40,518,935	.0	(473,059)	43,128,910	.0	(1,639,325)	(497,591)	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	58,234		126	58,053		40	15					

6.1

DETAILS OF WRITE-INS

08.301. Management and service fees.....	(509)			(509)								
08.302. Miscellaneous.....	(8,300)		(8,985)	685								
08.303. ....	.0											
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	(8,809)	.0	(8,985)	176	.0	.0	.0	.0	.0	.0	.0	.0
2701. Interest credited to reinsurers.....	17,777,908			17,777,908								
2702. ....	.0											
2703. ....	.0											
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	17,777,908	.0	.0	17,777,908	.0	.0	.0	.0	.0	.0	.0	.0

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

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

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

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

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b).....	0								
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	0								
4. Amortization of Interest Maintenance Reserve (IMR).....	0								
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0								
6. Commissions and expense allowances on reinsurance ceded.....	0								
7. Reserve adjustments on reinsurance ceded.....	0								
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0								
8.2 Charges and fees for deposit-type contracts.....	0								
8.3 Aggregate write-ins for miscellaneous income.....	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	0	0	0	0	0	0	0	0	0
10. Death benefits.....	0								
11. Matured endowments (excluding guaranteed annual pure endowments).....	0								
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	0								
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0								
15. Surrender benefits and withdrawals for life contracts.....	0								
16. Group conversions.....	0								
17. Interest and adjustments on contract or deposit-type contract funds.....	0								
18. Payments on supplementary contracts with life contingencies.....	0								
19. Increase in aggregate reserves for life and accident and health contracts.....	0								
20. Totals (Lines 10 to 19).....	0	0	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0								XXX
22. Commissions and expense allowances on reinsurance assumed.....									
23. General insurance expenses.....									
24. Insurance taxes, licenses and fees, excluding federal income taxes.....									
25. Increase in loading on deferred and uncollected premiums.....	0								
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0								
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	0	0	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	0	0	0	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	0	0	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	0								
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	0	0	0	0	0	0	0	0	0
34. Policies/certificates in force end of year.....	0								

6.2

NONE

DETAILS OF WRITE-INS

08.301.	0								
08.302.	0								
08.303.	0								
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	0	0	0	0	0	0	0	0	0
2701.	0								
2702.	0								
2703.	0								
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0	0	0

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

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

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

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

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

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
1. Premiums for individual annuity contracts.....	641,004,165	1,245,348	644,692,106	(4,940,289)		7,000	
2. Considerations for supplementary contracts with life contingencies.....	10,714,512	XXX	XXX	XXX	XXX	10,714,512	XXX
3. Net investment income.....	40,506,421	33,708,766	(2,162,010)	2,442,682		6,516,983	
4. Amortization of Interest Maintenance Reserve (IMR).....	530,476	396,889		57,910		75,677	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(68,490,386)		(68,490,386)				
6. Commissions and expense allowances on reinsurance ceded.....	17,508,869			17,508,869			
7. Reserve adjustments on reinsurance ceded.....	(262,325,761)			(262,325,761)			
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	112,006,019			112,006,019			
8.2 Charges and fees for deposit-type contracts.....	2,628					2,628	
8.3 Aggregate write-ins for miscellaneous income.....	25,965,562	197,374	490,083	25,154,370	0	123,735	0
9. Totals (Lines 1 to 8.3).....	517,422,505	35,548,377	574,529,793	(110,096,200)	0	17,440,535	0
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	60,559,221	30,755,923	9,042,971	8,686,784		12,073,543	
13. Disability benefits and benefits under accident and health contracts.....	0						
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						
15. Surrender benefits and withdrawals for life contracts.....	83,031,441	40,469,637	21,070,707	21,491,097			
16. Group conversions.....	0						
17. Interest and adjustments on contract or deposit-type contract funds.....	741,606	(7,811)		2,449		746,968	
18. Payments on supplementary contracts with life contingencies.....	4,395,059	(594)				4,395,653	
19. Increase in aggregate reserves for life and accident and health contracts.....	331,224,717	(41,788,405)	372,974,124	(511,177)		550,175	
20. Totals (Lines 10 to 19).....	479,952,044	29,428,750	403,087,802	29,669,153	0	17,766,339	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	67,009,855	1,393,151	33,592,462	32,019,145		5,097	
22. Commissions and expense allowances on reinsurance assumed.....	0						
23. General insurance expenses.....	49,573,647	9,420,276	24,155,744	15,400,691		596,936	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	860,774	(10,892)	330,906	510,319		30,441	
25. Increase in loading on deferred and uncollected premiums.....	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	391,458,944		598,962,920	(207,582,082)		78,106	
27. Aggregate write-ins for deductions.....	146	0	0	146	0	0	0
28. Totals (Lines 20 to 27).....	988,855,410	40,231,285	1,060,129,834	(129,982,628)	0	18,476,919	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(471,432,905)	(4,682,908)	(485,600,041)	19,886,428	0	(1,036,384)	0
30. Dividends to policyholders and refunds to members.....	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(471,432,905)	(4,682,908)	(485,600,041)	19,886,428	0	(1,036,384)	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(4,518,067)	(6,630,880)	(1,690,922)	3,233,207		570,528	
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).....	(466,914,838)	1,947,972	(483,909,119)	16,653,221	0	(1,606,912)	0
34. Policies/certificates in force end of year.....	55,171	10,538	13,609	29,148		1,876	

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DETAILS OF WRITE-INS

08.301. Management and service fees.....	24,171,125	(60)		24,170,450		735	
08.302. Miscellaneous.....	1,794,437	197,434	490,083	983,920		123,000	
08.303.	0						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	25,965,562	197,374	490,083	25,154,370	0	123,735	0
2701. Interest credited to reinsurers.....	0						
2702. Miscellaneous.....	146			146			
2703.	0						
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	146	0	0	146	0	0	0

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

**Analysis of Operations by Lines of Business-Group Annuities
NONE**

**Analysis of Operations by Lines of Business-A&H
NONE**

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	118,212,803		500,901	112,133,698		6,221	5,571,983					
2. Tabular net premiums or considerations.....	18,068,292		165,899	17,902,421	-	-	(28)					
3. Present value of disability claims incurred.....	721,621		131,418	590,203	-	-	-					
4. Tabular interest.....	4,760,942		5,553	4,525,710	-	-	229,678					
5. Tabular less actual reserve released.....	0		-	-	-	-	-					
6. Increase in reserve on account of change in valuation basis.....	0		-	-	-	-	-					
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX	-	-	-	-	-			XXX		
7. Other increases (net).....	(499,549)		-	(105,283)	-	(4,276)	(389,991)					
8. Totals (Lines 1 to 7).....	141,264,109	0	803,771	135,046,750	0	1,945	5,411,643	0	0	0	0	0
9. Tabular cost.....	19,937,287		16,400	21,049,361	-	-	(1,128,474)					
10. Reserves released by death.....	225,577		-	225,577	-	-	-					
11. Reserves released by other terminations (net).....	3,875,159		277	3,322,817	-	-	552,065					
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	198,225		103,907	94,318	-	-	-					
13. Net transfers to or (from) Separate Accounts.....	0		-	-	-	-	-					
14. Total deductions (Lines 9 to 13).....	24,236,248	0	120,584	24,692,073	0	0	(576,409)	0	0	0	0	0
15. Reserve December 31, current year.....	117,027,861	0	683,187	110,354,678	0	1,945	5,988,051	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year.....	5,060,920		41,980			4,225,188	793,752					
17. Amount available for policy loans based upon Line 16 CSV.....	4,517,046					3,802,669	714,377					

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

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

Brighthouse Life Insurance Company of NY

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

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	0								
2. Tabular net premiums or considerations.....	0								
3. Present value of disability claims incurred.....	0								
4. Tabular interest.....	0								
5. Tabular less actual reserve released.....	0								
6. Increase in reserve on account of change in valuation basis.....	0								
7. Other increases (net).....	0								
8. Totals (Lines 1 to 7).....	0				0	0	0	0	0
9. Tabular cost.....	0								
10. Reserves released by death.....	0								
11. Reserves released by other terminations (net).....	0								
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	0								
13. Net transfers to or (from) Separate Accounts.....	0								
14. Total deductions (Lines 9 to 13).....	0	0	0	0	0	0	0	0	0
15. Reserve December 31, current year.....	0	0	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year.....	0								
17. Amount available for policy loans based upon Line 16 CSV.....	0								

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NONE

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

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

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

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	1,102,276,441	930,985,740	10,411,450	3,473,968		157,405,283	
2. Tabular net premiums or considerations.....	651,715,021	1,245,348	644,692,106	(4,940,289)		10,717,856	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	31,650,053	24,910,566	278,312	306,333		6,154,843	
5. Tabular less actual reserve released.....	223,540,457	3,281,241	67,007,887	153,025,845		225,484	
6. Increase in reserve on account of change in valuation basis.....	(46,883,677)	-	(46,883,677)	-		-	
7. Other increases (net).....	310,527,966	-	310,530,181	(2,215)		-	
8. Totals (Lines 1 to 7).....	2,272,826,261	960,422,895	986,036,259	151,863,642	0	174,503,466	0
9. Tabular cost.....	0						
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	83,031,442	40,469,637	21,070,707	21,491,099		-	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	64,954,874	30,755,923	9,042,971	8,686,784		16,469,196	
13. Net transfers to or (from) Separate Accounts.....	738,222,464	-	619,420,684	118,722,967		78,813	
14. Total deductions (Lines 9 to 13).....	886,208,780	71,225,560	649,534,362	148,900,850	0	16,548,009	0
15. Reserve December 31, current year.....	1,386,617,481	889,197,335	336,501,897	2,962,792	0	157,955,457	0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	913,203,329	884,766,870	25,473,896	2,962,563			
17. Amount available for policy loans based upon Line 16 CSV.....	913,203,329	884,766,870	25,473,896	2,962,563			

7.3

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

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

(N/A Fraternal)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	.0						
2. Tabular net premiums or considerations.....	.0						
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	.0						
5. Tabular less actual reserve released.....	.0						
6. Increase in reserve on account of change in valuation basis.....	.0						
7. Other increases (net).....	.0						
8. Totals (Lines 1 to 7).....	.0	.0	.0	.0	.0	.0	.0
9. Tabular cost.....	.0						
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	.0						
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	.0						
13. Net transfers to or (from) Separate Accounts.....	.0						
14. Total deductions (Lines 9 to 13).....	.0	.0	.0	.0	.0	.0	.0
15. Reserve December 31, current year.....	.0	.0	.0	.0	.0	.0	.0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	.0						
17. Amount available for policy loans based upon Line 16 CSV.....	.0						

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NONE

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

Brighthouse Life Insurance Company of NY

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds.....	(a).....4,044,708	.....3,937,035
1.1 Bonds exempt from U.S. tax.....	(a).....	.....
1.2 Other bonds (unaffiliated).....	(a).....65,413,830	.....64,095,137
1.3 Bonds of affiliates.....	(a).....	.....
2.1 Preferred stocks (unaffiliated).....	(b).....	.....
2.11 Preferred stocks of affiliates.....	(b).....	.....
2.2 Common stocks (unaffiliated).....	.....	.....
2.21 Common stocks of affiliates.....	.....	.....
3. Mortgage loans.....	(c).....13,980,282	.....14,024,815
4. Real estate.....	(d).....	.....
5. Contract loans.....	.....6,825	.....6,825
6. Cash, cash equivalents and short-term investments.....	(e).....783,286	.....713,277
7. Derivative instruments.....	(f).....1,196,445	.....1,224,429
8. Other invested assets.....	.....357,974	.....357,974
9. Aggregate write-ins for investment income.....	.....36,571	.....36,571
10. Total gross investment income.....	.....85,819,921	.....84,396,063
11. Investment expenses.....	.....	(g).....5,814,081
12. Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....
13. Interest expense.....	.....	(h).....638,794
14. Depreciation on real estate and other invested assets.....	.....	(i).....0
15. Aggregate write-ins for deductions from investment income.....	.....	.....0
16. Total deductions (Lines 11 through 15).....	.....	.....6,452,875
17. Net investment income (Line 10 minus Line 16).....	.....	.....77,943,188

DETAILS OF WRITE-INS

0901. Consideration for investment agreements.....	.....35,779	.....35,779
0902. Miscellaneous investment income.....	.....792	.....792
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....36,571	.....36,571
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....	.....0

- (a) Includes \$.....5,091,641 accrual of discount less \$.....4,252,474 amortization of premium and less \$.....604,557 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....9,960 accrual of discount less \$.....1,987,068 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....113,496 accrual of discount less \$.....89,441 amortization of premium and less \$.....18,850 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds.....	.....2,506,085	.....	.....2,506,085	.....	.....
1.1 Bonds exempt from U.S. tax.....	.....	.....	.....0	.....	.....
1.2 Other bonds (unaffiliated).....	.....9,660,862	.....(166,516)	.....9,494,346	.....(74,539)	.....5,219,786
1.3 Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1 Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11 Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2 Common stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.21 Common stocks of affiliates.....	.....	.....	.....0	.....	.....
3. Mortgage loans.....	.....	.....	.....0	.....	.....135,040
4. Real estate.....	.....	.....	.....0	.....	.....
5. Contract loans.....	.....	.....	.....0	.....	.....
6. Cash, cash equivalents and short-term investments.....	.....67,606	.....	.....67,606	.....	.....
7. Derivative instruments.....	.....36,462,605	.....	.....36,462,605	.....158,646,970	.....(4,478,715)
8. Other invested assets.....	.....	.....	.....0	.....	.....
9. Aggregate write-ins for capital gains (losses).....	.....228,014	.....394,207	.....622,221	.....0	.....0
10. Total capital gains (losses).....	.....48,925,172	.....227,691	.....49,152,863	.....158,572,431	.....876,111

DETAILS OF WRITE-INS

0901. Other realized capital gain (loss).....	.....228,014	.....394,207	.....622,221	.....	.....
0902. ....	.....	.....	.....0	.....	.....
0903. ....	.....	.....	.....0	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....228,014	.....394,207	.....622,221	.....0	.....0

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

	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Insurance Group		8 Accident and Health		11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)	
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9			
									9 Credit (Group & Individual)			10 Other
FIRST YEAR (other than single)												
1. Uncollected.....	(39,672,867)		(10,371)	(39,662,496)								
2. Deferred and accrued.....	78,053		78,053									
3. Deferred, accrued and uncollected:												
3.1 Direct.....	107,080		107,080									
3.2 Reinsurance assumed.....	0											
3.3 Reinsurance ceded.....	39,701,894		39,398	39,662,496								
3.4 Net (Line 1 + Line 2).....	(39,594,814)	0	67,682	(39,662,496)	0	0	0	0	0	0	0	
4. Advance.....	0											
5. Line 3.4 - Line 4.....	(39,594,814)	0	67,682	(39,662,496)	0	0	0	0	0	0	0	
6. Collected during year:												
6.1 Direct.....	162,509,172		393,876	162,115,296								
6.2 Reinsurance assumed.....	0											
6.3 Reinsurance ceded.....	149,914,278		149,942	149,764,336								
6.4 Net.....	12,594,894	0	243,934	12,350,960	0	0	0	0	0	0	0	
7. Line 5 + Line 6.4.....	(26,999,920)	0	311,616	(27,311,536)	0	0	0	0	0	0	0	
8. Prior year (uncollected + deferred and accrued - advance).....	(27,839,735)		5,499	(27,845,234)								
9. First year premiums and considerations:												
9.1 Direct.....	162,598,993		483,697	162,115,296								
9.2 Reinsurance assumed.....	0											
9.3 Reinsurance ceded.....	161,759,178		177,580	161,581,598								
9.4 Net (Line 7 - Line 8).....	839,815	0	306,117	533,698	0	0	0	0	0	0	0	
SINGLE												
10. Single premiums and considerations:												
10.1 Direct.....	644,701,121		9,013	644,692,108								
10.2 Reinsurance assumed.....	0											
10.3 Reinsurance ceded.....	0											
10.4 Net.....	644,701,121	0	9,013	644,692,108	0	0	0	0	0	0	0	
RENEWAL												
11. Uncollected.....	(7,783,614)		(3,935,626)	(3,847,988)								
12. Deferred and accrued.....	2,894,873		2,894,873									
13. Deferred, accrued and uncollected:												
13.1 Direct.....	24,045,016		24,045,016									
13.2 Reinsurance assumed.....	0											
13.3 Reinsurance ceded.....	28,933,757		25,085,769	3,847,988								
13.4 Net (Line 11 + Line 12).....	(4,888,741)	0	(1,040,753)	(3,847,988)	0	0	0	0	0	0	0	
14. Advance.....	88,082		88,082									
15. Line 13.4 - Line 14.....	(4,976,823)	0	(1,128,835)	(3,847,988)	0	0	0	0	0	0	0	
16. Collected during year:												
16.1 Direct.....	83,048,041		71,303,071	11,744,970								
16.2 Reinsurance assumed.....	0											
16.3 Reinsurance ceded.....	72,179,134		57,079,007	15,100,127								
16.4 Net.....	10,868,907	0	14,224,064	(3,355,157)	0	0	0	0	0	0	0	
17. Line 15 + Line 16.4.....	5,892,084	0	13,095,229	(7,203,145)	0	0	0	0	0	0	0	
18. Prior year (uncollected + deferred and accrued - advance).....	5,101,751		8,083,258	(2,981,507)								
19. Renewal premiums and considerations:												
19.1 Direct.....	81,665,359		69,920,389	11,744,970								
19.2 Reinsurance assumed.....	0											
19.3 Reinsurance ceded.....	80,875,024		64,908,415	15,966,609								
19.4 Net (Line 17 - Line 18).....	790,333	0	5,011,971	(4,221,638)	0	0	0	0	0	0	0	
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct.....	888,965,473	0	70,413,099	818,552,374	0	0	0	0	0	0	0	
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	
20.3 Reinsurance ceded.....	242,634,202	0	65,085,995	177,548,207	0	0	0	0	0	0	0	
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	646,331,269	0	5,327,101	641,004,168	0	0	0	0	0	0	0	

Brighthouse Life Insurance Company of NY

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent.....	933,098				27,455		960,553
2. Salaries and wages.....	17,365,267				971,332		18,336,599
3.11 Contributions for benefit plans for employees.....	2,409,474				97,609		2,507,083
3.12 Contributions for benefit plans for agents.....	63,365						63,365
3.21 Payments to employees under non-funded benefit plans.....							0
3.22 Payments to agents under non-funded benefit plans.....							0
3.31 Other employee welfare.....	129,826						129,826
3.32 Other agent welfare.....	13,354						13,354
4.1 Legal fees and expenses.....	453,340						453,340
4.2 Medical examination fees.....	7,329						7,329
4.3 Inspection report fees.....							0
4.4 Fees of public accountants and consulting actuaries.....	637,093						637,093
4.5 Expense of investigation and settlement of policy claims.....	4,477,048						4,477,048
5.1 Traveling expenses.....	226,699						226,699
5.2 Advertising.....	2,963,728						2,963,728
5.3 Postage, express, telegraph and telephone.....	90,029						90,029
5.4 Printing and stationery.....	373,298						373,298
5.5 Cost or depreciation of furniture and equipment.....	72,050						72,050
5.6 Rental of equipment.....	(21,593)						(21,593)
5.7 Cost or depreciation of EDP equipment and software.....	163,637						163,637
6.1 Books and periodicals.....	169,059				130,950		300,009
6.2 Bureau and association fees.....	557,827						557,827
6.3 Insurance, except on real estate.....	12,490						12,490
6.4 Miscellaneous losses.....	157,473						157,473
6.5 Collection and bank service charges.....	120,719						120,719
6.6 Sundry general expenses.....	526,484				624,005		1,150,489
6.7 Group service and administration fees.....							0
6.8 Reimbursements by uninsured plans.....							0
7.1 Agency expense allowance.....	3,859,599						3,859,599
7.2 Agents' balances charged off (less \$.....0 recovered).....							0
7.3 Agency conferences other than local meetings.....	314,760						314,760
8.1 Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX		0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX		0
9.1 Real estate expenses.....							0
9.2 Investment expenses not included elsewhere.....					3,962,730		3,962,730
9.3 Aggregate write-ins for expenses.....	25,255,953	0	0	0	0	0	25,255,953
10. General expenses incurred.....	61,331,406	0	0	0	5,814,081	(b).....0	(a).....67,145,487
11. General expenses unpaid December 31, prior year.....	1,970,540						1,970,540
12. General expenses unpaid December 31, current year.....	3,021,345						3,021,345
13. Amounts receivable relating to uninsured plans, prior year.....							0
14. Amounts receivable relating to uninsured plans, current year.....							0
15. General expenses paid during year (Lines 10+11-12-13+14).....	60,280,601	0	0	0	5,814,081	0	66,094,682

DETAILS OF WRITE-INS

09.301. Consultants/Contracted Services.....	19,760,514						19,760,514
09.302. Third Party Admin.....	3,978,308						3,978,308
09.303. Advertising design and production services.....	1,517,131						1,517,131
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	25,255,953	0	0	0	0	0	25,255,953

(a) Includes management fees of \$.....6,498,178 to affiliates and \$.....0 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0
 5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0

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

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes.....						0
2. State insurance department licenses and fees.....	1,569,373					1,569,373
3. State taxes on premiums.....	(2,488,289)					(2,488,289)
4. Other state taxes, including \$.....0 for employee benefits.....	(296,830)					(296,830)
5. U.S. Social Security taxes.....	807,347					807,347
6. All other taxes.....	198					198
7. Taxes, licenses and fees incurred.....	(408,201)	0	0	0	0	(408,201)
8. Taxes, licenses and fees unpaid December 31, prior year.....	598,547					598,547
9. Taxes, licenses and fees unpaid December 31, current year.....	400,000					400,000
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	(209,654)	0	0	0	0	(209,654)

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums.....	
2. Applied to shorten the endowment or premium-paying period.....		
3. Applied to provide paid-up additions.....	9,004	
4. Applied to provide paid-up annuities.....		
5. Total Lines 1 through 4.....	9,004	0
6. Paid-in cash.....	(9,448)	
7. Left on deposit.....		
8. Aggregate write-ins for dividend or refund options.....	444	0
9. Total Lines 5 through 8.....	0	0
10. Amount due and unpaid.....		
11. Provision for dividends or refunds payable in the following calendar year.....		
12. Terminal dividends.....		
13. Provision for deferred dividend contracts.....		
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....		
15. Total Lines 10 through 14.....	0	0
16. Total from prior year.....		
17. Total dividends or refunds (Lines 9 + 15 - 16).....	0	0

DETAILS OF WRITE-INS

0801. Dividends used to pay interest on policyholder loans.....	444	
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	444	0

Brighthouse Life Insurance Company of NY

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 58 CSO 4.50% NLP ALB CRF 1982 - 2999.....	436,582		436,582		
0100002. 2001 CSO 3.50% CRVM 2005 - 2019.....	108,202,099		108,202,099		
0100003. 2001 CSO 4.00% CRVM 2006 - 2012.....	900,689,506		900,689,506		
0100004. 2001 CSO 4.50% CRVM 2004 - 2005.....	57,647,176		57,647,176		
0100005. 2017 CSO 3.50% DEF CARVM 2018 - 2020.....	208,853		208,853		
0199997. Totals (Gross).....	1,067,184,216	.0	1,067,184,216	.0	.0
0199998. Reinsurance ceded.....	962,974,284		962,974,284		
0199999. Totals (Net).....	104,209,932	.0	104,209,932	.0	.0
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 83a 8.25% 2020.....	1,609,149	XXX	1,609,149	XXX	
0200002. a-2000 4.75% DEF CARVM 2004-2008.....	428,967,825	XXX	428,967,825	XXX	
0200003. a-2000 5.00% DEF CARVM 2003-2009.....	272,005,025	XXX	272,005,025	XXX	
0200004. a-2000 5.50% DEF CARVM 2001-2002.....	47,142,191	XXX	47,142,191	XXX	
0200005. a-2000 4.50% DEF CARVM 2005-2010.....	83,691,752	XXX	83,691,752	XXX	
0200006. a-2000 4.75% 2009.....	1,124,444	XXX	1,124,444	XXX	
0200007. a-2000 5.50% 2007 - 2020.....	2,243,981	XXX	2,243,981	XXX	
0200008. 83a 5.50% DEF CARVM 1994-1997.....	2,712,974	XXX	2,712,974	XXX	
0200009. 83a 5.75% DEF CARVM 1993.....	635,089	XXX	635,089	XXX	
0200010. 83a 6.00% DEF CARVM 1995.....	69,864	XXX	69,864	XXX	
0200011. a-2000 5.75% DEF CARVM 2000.....	8,922,602	XXX	8,922,602	XXX	
0200012. a-2000 4.25% 2009.....	796,662	XXX	796,662	XXX	
0200013. a-2000 6.00% 2009.....	10,679,544	XXX	10,679,544	XXX	
0200014. a-2000 Proj AA 4.00% 2011 - 2014.....	21,415,782	XXX	21,415,782	XXX	
0200015. a-2000 4.25% DEF CARVM 2010-2011.....	12,781,667	XXX	12,781,667	XXX	
0200016. AG43 Variable Annuity Basic Reserve 1998-2020.....	34,696,267	XXX	34,696,267	XXX	
0200017. a-2000 Proj AA 3.25% 2010 - 2014.....	1,458,152	XXX	1,458,152	XXX	
0200018. a-2000 Proj AA 3.75% 2010 - 2013.....	7,297,622	XXX	7,297,622	XXX	
0200019. a-2000 Proj AA 4.50% 2010 - 2020.....	27,820,580	XXX	27,820,580	XXX	
0200020. a-2000 Proj AA 4.25% 2011.....	161,373	XXX	161,373	XXX	
0200021. a-2000 Proj AA 3.50% 2012 - 2014.....	10,539,557	XXX	10,539,557	XXX	
0200022. a2000 3.75% DEF CARVM 2012-2013.....	3,771,297	XXX	3,771,297	XXX	
0200023. a-2000 Proj AA 2.75% 2012.....	575,257	XXX	575,257	XXX	
0200024. a-2000 Proj AA 3.00% 2012.....	57,517	XXX	57,517	XXX	
0200025. a-2000 4.00% DEF CARVM 2014.....	784,800	XXX	784,800	XXX	
0200026. 2012 IAR Proj G2 4.00% 2015 - 2019.....	31,490,463	XXX	31,490,463	XXX	
0200027. 2012 IAR 3.75% DEF 2015-2018.....	27,165,160	XXX	27,165,160	XXX	
0200028. 2012 IAR Proj G2 3.75% 2017 - 2018.....	2,642,890	XXX	2,642,890	XXX	
0200029. 2012 IAR Proj G2 3.25% 2018.....	361,460	XXX	361,460	XXX	
0200030. 2012 IAR Proj G2 3.5% 2018.....	23,506	XXX	23,506	XXX	
0200031. 2012 IAR 3.50% DEF 2019.....	547,088	XXX	547,088	XXX	
0299997. Totals (Gross).....	1,044,191,540	XXX	1,044,191,540	XXX	.0
0299998. Reinsurance ceded.....	7,370,909	XXX	7,370,909	XXX	
0299999. Totals (Net).....	1,036,820,631	XXX	1,036,820,631	XXX	.0
Supplementary Contracts with Life Contingencies:					
0300001. a-2000 6.50% 2002.....	34,135		34,135		
0300002. a-2000 5.50% 2004 - 2008.....	609,810		609,810		
0300003. a-2000 5.25% 2005 - 2006.....	330,646		330,646		
0300004. a-2000 6.00% 2009.....	145,416		145,416		
0300005. a-2000 Proj AA 4.50% 2010 - 2014.....	1,320,893		1,320,893		
0300006. a-2000 Proj AA 3.50% 2012.....	996,201		996,201		
0300007. a-2000 Proj AA 3.75% 2013.....	1,416,285		1,416,285		
0300008. a-2000 Proj AA, 4.00% 2014.....	917,679		917,679		
0300009. 2012 IAR Proj G2 4.00% 2015 - 2019.....	12,537,929		12,537,929		
0300010. 2012 IAR Proj G2 3.75% 2017 - 2018.....	10,410,149		10,410,149		
0300011. 2012 IAR Proj G2 3.25% 2018.....	2,125,405		2,125,405		
0300012. 2012 IAR Proj G2 3.50% 2018 - 2019.....	4,649,330		4,649,330		
0300013. 2012 IAR Proj G2 2.25% 2020.....	4,014,498		4,014,498		
0300014. 2012 IAR Proj G2 2.75% 2020.....	2,037,102		2,037,102		
0300015. a-2012 Proj G2, 3.00% 2019 - 2020.....	9,467,233		9,467,233		
0399997. Totals (Gross).....	51,012,711	.0	51,012,711	.0	.0
0399998. Reinsurance ceded.....	11,746,041		11,746,041		
0399999. Totals (Net).....	39,266,670	.0	39,266,670	.0	.0
Accidental Death Benefits:					
0400001. 59 ADB 58 CSO 3.00% 1982 - 2999.....	124		124		
0499997. Totals (Gross).....	124	.0	124	.0	.0
0499998. Reinsurance ceded.....	124		124		
0499999. Totals (Net).....	.0	.0	.0	.0	.0
Disability - Active Lives:					
0500001. 52 INTERCO DISA 58 CSO 3.00% 1982 - 2999.....	375		375		
0500002. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013 - 2019.....	862,451		862,451		
0500003. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012.....	7,090,382		7,090,382		
0500004. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004 - 2005.....	225,073		225,073		

Annual Statement for the year 2020 of the **Brighthouse Life Insurance Company of NY**
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0599997. Totals (Gross).....	8,178,280	.....0	.....8,178,280	.....0	.....0
0599998. Reinsurance ceded.....	385	.....	.....385	.....	.....
0599999. Totals (Net).....	8,177,896	.....0	.....8,177,896	.....0	.....0
Disability - Disabled Lives:					
0600001. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013.....	70,950	.....	.....70,950	.....	.....
0600002. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012.....	2,905,938	.....	.....2,905,938	.....	.....
0600003. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004 - 2005.....	252,993	.....	.....252,993	.....	.....
0600004. 52 INTERCO DISA Period 2* 2017 CSO 3.50% 2019 - 2020.....	483,932	.....	.....483,932	.....	.....
0699997. Totals (Gross).....	3,713,813	.....0	.....3,713,813	.....0	.....0
0699999. Totals (Net).....	3,713,813	.....0	.....3,713,813	.....0	.....0
Miscellaneous Reserves:					
0700001. For excess of valuation net premiums over corresponding gross premiums.....	967,162	.....	.....967,162	.....	.....
For non deduction of deferred fractional premiums or return of premiums at the death of the insured.....	1,031	.....	.....1,031	.....	.....
0700002. Immediate Payment of Claims.....	9,613	.....	.....9,613	.....	.....
0700003. Reg 213 Standard Scenario Excess.....	617,415,478	.....	.....617,415,478	.....	.....
0700004. Reg 213 Stochastic Excess over Standard.....	98,171,496	.....	.....98,171,496	.....	.....
0700005. Miscellaneous Annuity Reserves.....	174,000,000	.....	.....174,000,000	.....	.....
0799997. Totals (Gross).....	890,564,780	.....0	.....890,564,780	.....0	.....0
0799998. Reinsurance ceded.....	579,108,380	.....	.....579,108,380	.....	.....
0799999. Totals (Net).....	311,456,399	.....0	.....311,456,399	.....0	.....0
9999999. Totals (Net) - Page 3, Line 1.....	1,503,645,341	.....0	.....1,503,645,341	.....0	.....0

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

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes No
- 1.2 If not, state which kind is issued
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes No
- 2.2 If not, state which kind is issued
Non-Participating
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes No
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes No
- 4.1 Amount of insurance: \$.....
- 4.2 Amount of reserve: \$.....
- 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during year: \$.....
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes No
- 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....
- 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes No
- 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....
- 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
- 7.3 State the amount of reserves established for this business: \$.....
- 7.4 Identify where the reserves are reported in the blank.
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes No
- 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....
- 8.2 State the amount of reserves established for this business: \$.....
- 8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes No
- 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....
- 9.2 State the amount of reserves established for this business: \$.....
- 9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	2 Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	
LIFE CONTRACTS (Including supplementary contracts set up on a basis other than that used to determine benefits) (Exhibit 5)			
0100001. Variable Annuities - Individual Miscellaneous Reserves.....	Calculation of Rider reserves under AG43	Calculation of Rider reserves using updated guidelines under NY Regulation 213	.....(46,883,677)
0199999. Subtotal (Page 7, Line 6).....	.....XXX.....	.....XXX.....	.....(46,883,677)
9999999. Total (Column 4 only).....			.....(46,883,677)

BrightHouse Life Insurance Company of NY

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

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
ACTIVE LIFE RESERVE													
1. Unearned premium reserves.....	0												
2. Additional contract reserves (b).....	0												
3. Additional actuarial reserves - Asset/Liability analysis.....	0												
4. Reserve for future contingent benefits.....	0												
5. Reserve for rate credits.....	0												
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Reinsurance ceded.....	0												
9. Totals (Net).....	0	0	0	0	0	0	0	0	0	0	0	0	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims.....	0												
11. Additional actuarial reserves - Asset/Liability analysis.....	0												
12. Reserve for future contingent benefits.....	0												
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded.....	0												
16. Totals (Net).....	0	0	0	0	0	0	0	0	0	0	0	0	0
17. TOTALS (Net).....	0	0	0	0	0	0	0	0	0	0	0	0	0
18. TABULAR FUND INTEREST.....	0												

NONE

DETAILS OF WRITE-INS

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

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

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	26,770,186		4,492,920	22,268,542	8,724	
2. Deposits received during the year.....	3,081,123		48,036	3,032,991	96	
3. Investment earnings credited to the account.....	916,115		160,922	755,193		
4. Other net change in reserves.....	0					
5. Fees and other charges assessed.....	2,628		2,628			
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	6,267,091		873,323	5,393,768		
8. Other net transfers to or (from) Separate Accounts.....	(148,794)			(148,794)		
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	24,646,499	0	3,825,927	20,811,752	8,820	0
10. Reinsurance balance at the beginning of the year.....	(9,848,415)			(9,848,415)		
11. Net change in reinsurance assumed.....	0					
12. Net change in reinsurance ceded.....	(1,990,107)			(1,990,107)		
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(7,858,308)	0	0	(7,858,308)	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	16,788,191	0	3,825,927	12,953,444	8,820	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	107,122			72,484	34,638						
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	107,122	0	0	72,484	34,638	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	30,000		30,000								
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	0										
2.14 Net.....	30,000	0	(b) 30,000	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	6,201,123		6,201,123								
2.22 Reinsurance assumed.....	0										
2.23 Reinsurance ceded.....	6,030,000		6,030,000								
2.24 Net.....	171,123	0	(b) 171,123	(b) 0	0	(b) 0	(b) 0	0	0	0	0
3. Incurred but unreported:											
3.1 Direct.....	2,240,891		2,240,891								
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	1,922,284		1,922,284								
3.4 Net.....	318,607	0	(b) 318,607	(b) 0	0	(b) 0	(b) 0	0	0	0	0
4. Totals:											
4.1 Direct.....	8,579,136	0	8,472,014	72,484	34,638	0	0	0	0	0	0
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	7,952,284	0	7,952,284	0	0	0	0	0	0	0	0
4.4 Net.....	626,852	(a) 0	(a) 519,730	72,484	34,638	0	(a) 0	0	0	0	0

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	170,480,994		54,510,384	110,914,921	5,055,689						
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	113,994,306		64,878,753	48,464,496	651,057						
1.4 Net..... (d)	56,486,688	0	(10,368,369)	62,450,425	4,404,632	0	0	0	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	8,579,136	0	8,472,014	72,484	34,638	0	0	0	0	0	0
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	7,952,284	0	7,952,284	0	0	0	0	0	0	0	0
2.4 Net.....	626,852	0	519,730	72,484	34,638	0	0	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	29,262,929		19,116,985	10,063,558	82,386						
4. Liability December 31, prior year:											
4.1 Direct.....	6,186,377		6,116,807	52,364	17,206						
4.2 Reinsurance assumed.....	0										
4.3 Reinsurance ceded.....	5,781,436		5,781,436								
4.4 Net.....	404,941	0	335,371	52,364	17,206	0	0	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	22,182,328		13,974,713	8,152,234	55,381						
6. Incurred benefits:											
6.1 Direct.....	172,873,753	0	56,865,591	110,935,041	5,073,121	0	0	0	0	0	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	123,245,755	0	72,191,873	50,375,820	678,062	0	0	0	0	0	0
6.4 Net.....	49,627,998	0	(15,326,282)	60,559,221	4,395,059	0	0	0	0	0	0

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

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

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

(d) Includes \$.....216,200 premiums waived under total and permanent disability benefits.

Brighthouse Life Insurance Company of NY

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	301,971	95,936	(206,035)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....	75,791,268	37,836,330	(37,954,938)
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....			0
21. Furniture and equipment, including health care delivery assets.....			0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	4,134	313,492	309,358
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	76,097,373	38,245,758	(37,851,615)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	76,097,373	38,245,758	(37,851,615)

DETAILS OF WRITE-INS

1101.....			0
1102.....			0
1103.....			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Disallowed IMR.....	0	304,387	304,387
2502. Miscellaneous.....	4,134	9,105	4,971
2503.....			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	4,134	313,492	309,358

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	SSAP Number (1)	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2020	For the Year Ended December 31, 2019
Net income (loss), NY SAP				\$ (390,113,748)	\$ (139,127,659)
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method (“CARVM”)	51	3	1	750,168	1,249,149
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	(20,217,284)	(902,846)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	13,034,252	(7,666,367)
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ (396,546,612)</u>	<u>\$ (146,447,723)</u>
				December 31, 2020	December 31, 2019
Statutory capital and surplus, NY SAP				\$ 372,900,702	\$ 578,899,747
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	33,747,831	32,997,663
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	378,101	20,595,385
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(1,194,017)	(14,228,269)
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 405,832,617</u>	<u>\$ 618,264,526</u>

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

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

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

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

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

C. Accounting Policy

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

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

NOTES TO THE FINANCIAL STATEMENTS

In addition, the Company uses the following accounting policies:

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Accounting Changes

During 2020, the Company changed the methodology utilized to aggregate derivative transaction for the purpose of classifying cashflows from derivatives between lines 12.7 Miscellaneous proceeds and 13.6 Miscellaneous applications within the Cash from Investments section of the Cash Flow page. While the change resulted in significant movements between those lines from December 31, 2019 to December 31, 2020 and eliminated negative amounts in Miscellaneous proceeds, there was no change to line 15 Net cash from investments within the Cash Flow page. Furthermore, neither total assets, liabilities, surplus or net income were impacted by this change in presentation.

NOTES TO THE FINANCIAL STATEMENTS

During 2020, the New York Department of Financial Services adopted the fifteenth amendment to insurance Regulation 172. The regulation rejects guidance in Statutory Statements of Accounting Principles No. 72 that requires dividends to be reported as a reduction to paid in capital when unassigned funds is negative. As a result, the Company reclassified \$27,700,000 from Gross Paid In and Contributed Surplus to Unassigned Funds relating to a dividend paid to the Company's parent in 2019. The reclassification did not impact total assets, liabilities, net income or surplus.

During 2020, the NY Department of Financial Services finalized changes to reserve requirements for variable and structured annuities. The Company adopted the changes effective December 31, 2020, recording a \$46,883,678 decrease in reserves. In addition, the Company reclassified \$357,413,878 of reserves from the separate account to the general account in connection with the new requirements. The overall impact of the new guidance was a \$46,883,678 increase in surplus, on a net of tax basis.

Correction of Errors

During 2020, the company discovered an error related to its income tax provision as of December 31, 2019. The correction of the error resulted in an increase in surplus as a prior period adjustment of \$3,519,215 and an increase in assets of \$3,519,215 for cash received under the intercompany tax sharing agreement.

3. *Business Combinations and Goodwill*

A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2020 and 2019.

B. Statutory Merger

The Company had no statutory mergers during 2020 and 2019.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2020 and 2019.

D. Impairment Loss

The Company had no recognized impairment losses from goodwill during 2020 and 2019.

4. *Discontinued Operations*

The Company had no discontinued operations during 2020 and 2019.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2020 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	N/A	N/A
Commercial loans	N/A	N/A

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the year ended December 31, 2020 was: N/A

(3) During 2020 and 2019, all applicable taxes, assessments and advances were included in the mortgage loan total.

NOTES TO THE FINANCIAL STATEMENTS

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

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. December 31, 2020							
1. Recorded Investment (All)							
(a) Current	\$ 78,515,448	\$ —	\$ —	\$ —	\$ 245,142,971	\$ 8,000,000	\$ 331,658,419
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ 959,523	\$ —	\$ 959,523
(b) Number of loans	—	—	—	—	1	—	1
(c) Percent reduced	—%	—%	—%	—%	4.0%	—%	4.0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 71,008,094	\$ —	\$ —	\$ —	\$ 245,142,971	\$ 8,000,000	\$ 324,151,065
b. December 31, 2019							
1. Recorded Investment (All)							
(a) Current	\$ 96,373,195	\$ —	\$ —	\$ —	\$ 271,543,551	\$ 8,000,000	\$ 375,916,746
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 85,714,200	\$ —	\$ —	\$ —	\$ 271,543,551	\$ 8,000,000	\$ 365,257,751

(5-7) During 2020 and 2019, the Company had no impaired or nonaccrual mortgage loans and allowance for credit losses.

(8) The Company had no derecognized mortgage loans as a result of foreclosure for the years ended 2020 and 2019.

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

B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor in 2020 and 2019.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS**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 other than temporary impairments (“OTTI”) on the basis of the intent to sell during the year ended December 31, 2020.
- b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2020.
- c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).
- (3) As of December 31, 2020, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At December 31, 2020, 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	\$	359,068
2. 12 Months or Longer	\$	—
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	10,948,293
2. 12 Months or Longer	\$	—

- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management’s best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security’s position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

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

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of December 31, 2020.

J. Real Estate

The Company did not have real estate investments or real estate held for sale in 2020 and 2019.

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

The Company did not have investments in LIHTC in 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

Restricted Asset Category	Gross Restricted								Percentage		
	2020								(10)	(11)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)			(9)
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Supporting General Account Activity ^(b)	December 31, 2020 (1 plus 3)	December 31, 2019	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	1,375,373	—	—	—	1,375,373	1,383,906	(8,533)	—	1,375,373	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	4,722,757	—	—	—	4,722,757	17,686,297	(12,963,540)	—	4,722,757	0.05	0.05
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	<u>\$ 6,098,130</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 6,098,130</u>	<u>\$ 19,070,203</u>	<u>\$ (12,972,073)</u>	<u>\$ —</u>	<u>\$ 6,098,130</u>	<u>0.06 %</u>	<u>0.06 %</u>

(a) Subset of column 1.

(b) Subset of column 3.

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

Restricted Asset Category	Gross Restricted							Percentage		
	2020							(9)	(10)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			(8)
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Supporting General Account Activity ^(b)	December 31, 2020 (1 plus 3)	December 31, 2019	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivatives Collateral	\$ 4,722,757	\$ —	\$ —	\$ —	\$ 4,722,757	\$ 17,686,297	\$ (12,963,540)	\$ 4,722,757	0.05 %	0.05 %
Total	<u>\$ 4,722,757</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 4,722,757</u>	<u>\$ 17,686,297</u>	<u>\$ (12,963,540)</u>	<u>\$ 4,722,757</u>	<u>0.05 %</u>	<u>0.05 %</u>

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at December 31, 2020, 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 ***	\$ 136,544,000	\$ 136,543,538	5.0 %	5.2 %
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	\$ 136,544,000	\$ 136,543,538	5.0 %	5.2 %

* 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	\$ 136,544,000	5.8 %

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

M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2020.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

The Company did not hold any investments with a 5GI NAIC designation at December 31, 2020 and 2019.

P. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2020.

The Company did not have any settled short sale transactions during the year ended December 31, 2020

Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2020, 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	20	2
Aggregate Amount of Investment Income	\$ 820,880	\$ 5,000

6. Joint Ventures, Partnerships and Limited Liability Companies

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

7. Investment Income

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

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

B. The total amount excluded: None.

NOTES TO THE FINANCIAL STATEMENTS

8. Derivative Instruments**Overview**

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS**Types of Derivatives*****Foreign Currency Exchange Rate Derivatives***

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

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

Equity Market Derivatives

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

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

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

Interest Rate Derivatives

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

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

Cash Flow Hedges

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

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

For the years ended December 31, 2020 and 2019, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

In certain instances, the Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. For the years ended December 31, 2020 and 2019, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions, other than the receipt or payment of variable interest payments, for the years ended December 31, 2020 and 2019.

Non-qualifying Derivatives

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

NOTES TO THE FINANCIAL STATEMENTS

Derivatives for Other than Hedging Purposes

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2020 and 2019.

Credit Risk

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

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

	Securities ⁽¹⁾	
	2020	2019
Variation Margin:		
OTC-bilateral	\$ 4,722,757	\$ 17,686,297

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

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

	Cash ⁽¹⁾		Securities ⁽²⁾	
	2020	2019	2020	2019
Variation Margin:				
OTC-bilateral	\$ 136,544,000	\$ 84,900,000	\$ 34,688,353	\$ 4,416,460

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

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of as of December 31, 2020:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2024	\$ 76,475,860

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

	2020	2019
Net undiscounted future premium payments (receipts)	\$ 76,475,860	\$ 68,195,222
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ 120,559,136	\$ 51,325,497
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ 196,176,546	\$ (10,442,126)

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

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

	December 31, 2020		
	Ordinary	Capital	Total
Gross DTA	\$ 125,619,278	\$ 15,653	\$ 125,634,931
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	125,619,278	15,653	125,634,931
DTA nonadmitted	(75,791,264)	—	(75,791,264)
Subtotal net admitted DTA	49,828,014	15,653	49,843,667
DTL	(49,638,928)	(204,739)	(49,843,667)
Net admitted DTA/(Net DTL)	<u>\$ 189,086</u>	<u>\$ (189,086)</u>	<u>\$ —</u>
	December 31, 2019		
	Ordinary	Capital	Total
Gross DTA	\$ 61,594,008	\$ —	\$ 61,594,008
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	61,594,008	—	61,594,008
DTA nonadmitted	(37,836,330)	—	(37,836,330)
Subtotal net admitted DTA	23,757,678	—	23,757,678
DTL	(3,044,569)	(20,713,109)	(23,757,678)
Net admitted DTA/(Net DTL)	<u>\$ 20,713,109</u>	<u>\$ (20,713,109)</u>	<u>\$ —</u>
	Change		
	Ordinary	Capital	Total
Gross DTA	\$ 64,025,270	\$ 15,653	\$ 64,040,923
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	64,025,270	15,653	64,040,923
DTA nonadmitted	(37,954,934)	—	(37,954,934)
Subtotal net admitted DTA	26,070,336	15,653	26,085,989
DTL	(46,594,359)	20,508,370	(26,085,989)
Net admitted DTA/(Net DTL)	<u>\$ (20,524,023)</u>	<u>\$ 20,524,023</u>	<u>\$ —</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	December 31, 2020		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	—	—	—
1. Adjusted gross DTA expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	55,935,105
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	49,638,928	204,739	49,843,667
DTA admitted as the result of application of SSAP 101 total	<u>\$ 49,638,928</u>	<u>\$ 204,739</u>	<u>\$ 49,843,667</u>
	December 31, 2019		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	—	—	—
1. Adjusted gross DTA expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	86,914,492
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	3,044,569	20,713,109	23,757,678
DTA admitted as the result of application of SSAP 101 total	<u>\$ 3,044,569</u>	<u>\$ 20,713,109</u>	<u>\$ 23,757,678</u>
	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	—	—	—
1. Adjusted gross DTA expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(30,979,387)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	46,594,359	(20,508,370)	26,085,989
DTA admitted as the result of application of SSAP 101 total	<u>\$ 46,594,359</u>	<u>\$ (20,508,370)</u>	<u>\$ 26,085,989</u>

	December 31, 2020	December 31, 2019
RBC percentage used to determine recovery period and threshold limitation amount	1217 %	2096 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 398,848,902	\$ 595,329,457

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

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

B. All DTL were recognized as of December 31, 2020 and December 31, 2019.

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

	December 31, 2020	December 31, 2019
Federal	\$ (2,893,343)	\$ 32,397,984
Foreign	16,162	21,268
Subtotal	(2,877,181)	32,419,252
Federal income tax on net capital gains/(losses)	3,333,534	1,244,923
Federal income tax on prior period adjustments in surplus	(3,519,215)	—
Federal and foreign income taxes incurred	<u>\$ (3,062,862)</u>	<u>\$ 33,664,175</u>

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

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2020	December 31, 2019	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	—	2,055,523	(2,055,523)
Separate Account Adjustments	4,659,823	—	4,659,823
Investments	11,070,474	5,869,091	5,201,383
Deferred acquisition costs	10,476,123	10,614,156	(138,033)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	62,029,006	2,552,324	59,476,682
Tax credit carryforwards	6,009,163	4,650,450	1,358,713
Other (including items <5% of total ordinary tax assets)	21,150	155	20,995
Accrued compensation	—	—	—
Accrued expenses	—	21,000	(21,000)
Additional minimum pension adjustment	—	—	—
Ceding commissions	31,289,257	32,495,059	(1,205,802)
Nonadmitted assets	64,282	22,059	42,223
Tax intangibles	—	137,241	(137,241)
Unrealized capital gains (losses)	—	2,463,641	(2,463,641)
Unrealized foreign exchange	—	—	—
Subtotal	125,619,278	60,880,699	64,738,579
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(75,791,264)	(37,836,330)	(37,954,934)
Admitted ordinary DTA	49,828,014	23,757,678	26,070,336
Capital:			
Investments	—	—	—
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Investments in consolidated subsidiaries	—	—	—
Securities lending payable	—	—	—
Unrealized capital gains (losses)	15,653	—	15,653
Subtotal	15,653	—	15,653
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted capital DTA	15,653	—	15,653
Admitted DTA	\$ 49,843,667	\$ 23,757,678	\$ 26,085,989
DTL:			
Ordinary			
Investments	\$ —	\$ —	\$ —
Fixed assets	—	—	—
Deferred and uncollected premiums	(659,729)	(3,044,569)	2,384,840
Policyholder reserves	(3,194,497)	—	(3,194,497)
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	—	—	—
Unrealized capital gains (losses)	(45,784,702)	—	(45,784,702)
Subtotal	(49,638,928)	(3,044,569)	(46,594,359)
Capital:			
Investments	(204,739)	(5,964,613)	5,759,874
Real estate	—	—	—
Unrealized capital gains (losses)	—	(14,748,496)	14,748,496
Subtotal	(204,739)	(20,713,109)	20,508,370
DTL	\$ (49,843,667)	\$ (23,757,678)	\$ (26,085,989)
Net DTA/ (DTL)	\$ —	\$ —	\$ —
		Change in nonadmitted DTA	37,954,934
		Tax effect of unrealized gains (losses)	33,484,198
		Change in net DTA	\$ 71,439,132

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>December 31, 2020</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ (90,147,349)
Net realized capital gains (losses) @ 21%	10,321,827
Tax effect of:	
Change in VA Reform	9,845,572
Return to provision	90,982
Change in nonadmitted assets	(42,223)
Ceding Commission	(2,211,811)
Interest maintenance reserve	229,721
Tax exempt income	(14,335)
Separate Account dividend received deduction	(1,605,486)
Uncertain tax positions	141,194
Nondeductible expenses	—
Tax credits	(1,170,844)
Other	60,758
Total statutory income taxes (benefit)	<u>\$ (74,501,994)</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 456,353
Change in net DTA	(71,439,132)
Prior years adjustments in surplus	(3,519,215)
Total statutory income taxes (benefit)	<u>\$ (74,501,994)</u>

- E. (1) As of December 31, 2020, the Company had the following net operating loss carryforwards:

<u>Year of expiration</u>	<u>Net operating loss carryforwards</u>
2032	\$ 5,213,805
Indefinite	290,162,421
	<u>\$ 295,376,226</u>

As of December 31, 2020, the Company had no capital loss carryforward.

As of December 31, 2020, the Company had tax credit carryforwards which will expire as follows:

<u>Year of expiration</u>	<u>Tax credit carryforwards</u>
2022 - 2030	\$ 6,009,163

- (2) The Company had no Federal income taxes available at December 31, 2020 for recoupment in the event of future net losses.
- (3) The Company had no deposits under Section 6603 of the Internal Revenue Code of 1986, as amended (“IRC”) during 2020.

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

Brighthouse Life Insurance Company
Brighthouse Reinsurance Company of Delaware

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

- G. As of December 31, 2020, the Company had a liability for unrecognized tax benefits of \$949,341. An estimate of the amount of any increase in the Company's liability for unrecognized tax benefits during the twelve month period ending December 31, 2021 cannot be made.

- H. Repatriation Transition Tax (“RTT”)

As of December 31, 2020, the Company did not owe any RTT.

- I. Alternative Minimum Tax (“AMT”) Credit

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

NOTES TO THE FINANCIAL STATEMENTS**10. Information Concerning Parents, Subsidiaries, Affiliates and Other Related Parties**

- A-C. On March 30, 2020, the Company received a short-term intercompany loan of \$100,000,000 from Brighthouse Holdings, LLC and repaid the loan upon maturity on June 30, 2020.
- D. The company had \$6,745,768 receivable and \$11,958,315 payable with affiliates as of December 31, 2020. The company had \$3,384,749 receivable and \$21,112,556 payable with affiliates as of December 31, 2019. Amounts receivable and payable are expected to be settled within 90 days.
- E. The Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company's or any affiliate's assets or liabilities, except as noted in 14A.
- F. The Company is a party to a service agreement with its affiliate, Brighthouse Services, LLC, pursuant to which Brighthouse Services, LLC agrees to provide a broad range of services and make available its personnel and facilities upon the request of the Company as deemed necessary for its operations. This agreement involves cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

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

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

11. Debt

- A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2020.
- B. The Company has not issued any debt to the Federal Home Loan Bank.

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

As of December 31, 2020, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

- (1) The Company's capital is comprised of 200,000 shares of common stock authorized, of which 200,000 shares are issued and outstanding, at \$10 per share par value.
- (2) The Company has no preferred capital stock.
- (3) Under New York State Insurance Law, the Company, without prior insurance regulatory clearance, to pay stockholder dividends to Brighthouse Insurance in any calendar year based on either of two standards. Under one standard, the Company is permitted, without prior insurance regulatory clearance, to pay dividends out of earned surplus (defined as positive unassigned funds (surplus), excluding 85% of the change in net unrealized capital gains or losses (less capital gains tax), for the immediately preceding calendar year), in an amount up to the greater of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains), not to exceed 30% of surplus to policyholders as of the end of the immediately preceding calendar year. In addition, under this standard, the Company may not, without prior insurance regulatory clearance, pay any dividends in any calendar year immediately following a calendar year for which its net gain from operations, excluding realized capital gains, was negative. Under the second standard, if dividends are paid out of other than earned surplus, the Company may, without prior insurance regulatory clearance, pay an amount up to the lesser of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains). In addition, the Company will be permitted to pay a dividend to Brighthouse Insurance in excess of the amounts allowed under both standards only if it files notice of its intention to declare such a dividend and the amount thereof with the New York Superintendent of Financial Services (the "Superintendent") and the Superintendent either approves the distribution of the dividend or does not disapprove the dividend within 30 days of its filing. Under New York State Insurance Law, the Superintendent has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. Based on amounts at December 31, 2020, the Company can not pay Brighthouse Insurance a stockholder dividend in 2021 without required prior approval of the Commissioner.
- (4) The Company paid no dividends in 2020. The Company paid an ordinary cash dividend of \$27,700,000 to its parent, Brighthouse Insurance, on December 20, 2019.

NOTES TO THE FINANCIAL STATEMENTS

- (5) Within the limitation of (3) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.
- (6) There were no restrictions on unassigned funds (surplus).
- (7) There were no advances on surplus.
- (8) The Company did not hold any of its own stock or SCA companies for special purposes.
- (9) There were no changes in the balance of special surplus funds from the prior year.
- (10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$172,365,286 at December 31, 2020.
- (11) The Company did not issue any surplus debentures or similar obligations.
- (12) There were no restatements due to prior quasi reorganizations.
- (13) There have been no quasi reorganizations in the prior 10 years.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

- (1) At December 31, 2020, the Company did not have any contingent commitments.
- (2) At December 31, 2020, the Company was obligor under the following guarantees, indemnities and support obligations:

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

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

- (3) At December 31, 2020, the Company's aggregate compilation of guarantee obligations was \$0.

B. Assessments

As of December 31, 2020, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$300,000 asset for the related premium tax offset. As of December 31, 2019, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$300,000 asset for the related premium tax offset. The total estimated guaranty assessment liability for Executive Life of New York was paid during 2013 and 2014. The related premium tax offsets began to be realized in 2015 and will continue to be extended over a number of years.

NOTES TO THE FINANCIAL STATEMENTS

The change in the guaranty asset balance summarized below reflects 2020 premium tax offsets accrued and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets	
a. Balance as of December 31, 2019	\$ 300,000
b. Decreases current year:	—
c. Increases current year:	—
d. Balance as of December 31, 2020	<u>\$ 300,000</u>
e. Discount Rate Applied	0%

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2020 and 2019.

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

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

E. Joint and Several Liability Arrangements

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

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of \$294,855 and \$357,735 at December 31, 2020 and December 31, 2019, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

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

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

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

Other Contingencies

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

15. Leases

A. Lease Expense and Commitments

(1) Lessee leasing arrangements

NOTES TO THE FINANCIAL STATEMENTS

The Company did not participate in lessee leasing arrangements during 2020 and 2019.

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

The Company did not have any leases having initial or remaining noncancelable lease terms in excess of one year during 2020 and 2019.

- (3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2020 and 2019.

B. Lease Income

- (1) Operating leases

The Company did not participate in lessor arrangements that provide a significant portion of the Company's business income or assets during 2020 and 2019.

- (2) Leveraged leases

The Company did not participate in leveraged leases during 2020 and 2019.

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

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

	Assets		Liabilities	
	2020	2019	2020	2019
Foreign Currency Swaps	\$ 23,724,946	\$ 29,811,231	\$ 10,305,798	\$ 5,349,608
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 23,724,946	\$ 29,811,231	\$ 10,305,798	\$ 5,349,608

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's foreign currency swaps was \$2,059,322 and \$2,088,007 at December 31, 2020 and December 31, 2019, respectively.

- (4) At December 31, 2020 and December 31, 2019, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$34,688,353 and \$4,416,460, respectively.

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

- A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales during 2020 and 2019.

- B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS**C. Wash Sales**

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the year ended December 31, 2020.

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

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

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

At December 31, 2020, there were no direct premiums written by managing general agents or third party administrators.

20. Fair Value Information**A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date****Hierarchy Table**

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

	December 31, 2020			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Industrial & Miscellaneous	\$ —	\$ 1,719,574	\$ —	\$ 1,719,574
Derivative assets ⁽¹⁾				
Interest rate	—	1,141,219	—	1,141,219
Foreign currency exchange rate	—	3,913,494	—	3,913,494
Equity market	—	256,835,404	—	256,835,404
Total derivative assets	—	261,890,117	—	261,890,117
Separate Account assets ⁽²⁾	—	4,964,516,168	—	4,964,516,168
Total assets	\$ —	\$ 5,228,125,859	\$ —	\$ 5,228,125,859
Liabilities				
Derivative liabilities ⁽¹⁾				
Foreign currency exchange rate	\$ —	\$ 142,582	\$ —	\$ 142,582
Equity market	—	93,586,962	—	93,586,962
Total liabilities	\$ —	\$ 93,729,544	\$ —	\$ 93,729,544

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

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

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date**Rollforward Table – Level 3 Assets and Liabilities**

There were no assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for the year ended December 31, 2020.

Transfers into or out of Level 3

During the year ended December 31, 2020, 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 are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

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

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

- B. The Company provides additional fair value information in Notes 5, 16, 21, 32 and 35.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

December 31, 2020						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 1,947,760,173	\$ 1,677,684,602	\$ 103,253,966	\$ 1,835,923,017	\$ 8,583,190	\$ —
Mortgage loans	350,138,212	331,658,419	—	—	350,138,212	—
Cash, cash equivalents and short-term investments	220,169,927	220,170,390	213,238,687	6,931,240	—	—
Contract loans	190,588	190,588	—	—	190,588	—
Derivative assets ⁽¹⁾	265,161,975	264,307,435	—	265,161,975	—	—
Other invested assets	13,221,333	11,055,603	—	13,221,333	—	—
Investment income due and accrued	15,464,654	15,464,654	—	15,464,654	—	—
Separate Account assets	7,263,486,905	7,155,003,773	158,273,333	6,768,630,063	336,583,509	—
Total assets	\$ 10,075,593,767	\$ 9,675,535,464	\$ 474,765,986	\$ 8,905,332,282	\$ 695,495,499	\$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 16,788,191	\$ 16,788,191	\$ —	—	\$ 16,788,191	\$ —
Derivative liabilities ⁽¹⁾	93,949,822	95,411,532	—	93,949,822	—	—
Payable for collateral received	136,544,000	136,544,000	—	136,544,000	—	—
Separate Account liabilities	2,463,424	2,463,424	—	2,463,424	—	—
Total liabilities	\$ 249,745,437	\$ 251,207,147	\$ —	\$ 232,957,246	\$ 16,788,191	\$ —
December 31, 2019						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 2,022,440,085	\$ 1,883,041,998	\$ 131,397,739	\$ 1,887,033,390	\$ 4,008,956	\$ —
Mortgage loans	386,062,552	375,916,746	—	—	386,062,552	—
Cash, cash equivalents and short-term investments	156,730,260	156,737,290	138,540,545	18,189,715	—	—
Contract loans	—	—	—	—	—	—
Derivative assets ⁽¹⁾	106,744,317	106,818,069	—	106,744,317	—	—
Other invested assets	8,883,238	7,591,307	—	8,883,238	—	—
Investment income due and accrued	16,873,157	16,873,157	—	16,873,157	—	—
Separate Account assets	6,006,558,692	5,970,709,138	95,307,135	5,620,130,406	291,121,151	—
Total assets	\$ 8,704,292,301	\$ 8,517,687,705	\$ 365,245,419	\$ 7,657,854,223	\$ 681,192,659	\$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 16,921,771	\$ 16,921,771	\$ —	\$ —	\$ 16,921,771	\$ —
Derivative liabilities ⁽¹⁾	37,780,322	38,814,050	—	37,780,322	—	—
Payable for collateral received	84,900,000	84,900,000	—	84,900,000	—	—
Separate Account liabilities	—	—	—	—	—	—
Total liabilities	\$ 139,602,093	\$ 140,635,821	\$ —	\$ 122,680,322	\$ 16,921,771	\$ —

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

Assets and Liabilities

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

Bonds, Cash, Cash Equivalents and Short-term Investments

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS**Mortgage Loans**

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

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled “Bonds, Cash, Cash Equivalents and Short-term Investments”, based on the nature of the investment.

Investment Income Due and Accrued

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

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

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

Payable for Collateral Received

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

Separate Accounts

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

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

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

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

- D. At December 31, 2020, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

- A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2020 and 2019.

- B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS**C. Other Disclosures**

The Company continues to closely monitor developments related to the worldwide pandemic sparked by the novel coronavirus, (“COVID-19 pandemic”), which has negatively impacted the Company in certain respects, including as discussed below. At this time, it is not possible to estimate the severity or duration of the pandemic, including the severity, duration and frequency of any additional “waves” of the pandemic or the timetable for the implementation, and the efficacy, of any therapeutic treatments and vaccines for COVID-19, including their efficacy with respect to variants of COVID-19 that have emerged or could emerge in the future. It is likewise not possible to predict or estimate the longer-term effects of the pandemic, or any actions taken to contain or address the pandemic, on the economy at large and on the business, financial condition, results of operations, and prospects, including the impact on the Company’s investment portfolio and its ratings, or the need for the Company in the future to revisit or revise targets previously provided to the markets or aspects of the Company’s business model.

In March 2020, in response to the COVID-19 pandemic, the Company promptly implemented its business continuity plans, and quickly and successfully shifted all its employees to a work-from-home environment, where they currently remain. The Company’s sales and support teams remain fully operational, and the COVID-19 pandemic has not interrupted the Company’s ability to service its distribution partners and customers. Additionally, the Company is closely monitoring all aspects of its business, including but not limited to, levels of sales and claims activity, policy lapses or surrenders, payments of premiums, sources and uses of liquidity, the valuation of investments and the performance of derivatives programs. The Company has observed varying degrees of impact in these areas, and has taken prudent and proportionate measures to address such impacts; however, at this time it is impossible to predict if the COVID-19 pandemic will have a material adverse impact on the Company’s business, financial condition or results of operations. The Company continues to closely monitor this evolving situation and remains focused on ensuring the health and safety of its employees, on supporting business partners and customers as usual and on mitigating potential adverse impacts to the business.

Increased economic uncertainty and increased unemployment resulting from the economic impacts of the COVID-19 pandemic have also impacted sales of certain of the Company’s products and have prompted the Company to take actions to provide relief to customers affected by adverse circumstances due to the COVID-19 pandemic. While the relief granted to customers to date has not had a material impact on the Company’s financial condition or results of operations, it is not possible to estimate the potential impact of any future relief. Circumstances resulting from the COVID-19 pandemic have also impacted the incidents of claims and may have impacted the utilization of benefits, lapses or surrenders of policies and payments on insurance premiums, though such impacts have not been material through year-end 2020. Additionally, circumstances resulting from the COVID-19 pandemic have not materially impacted services the Company receives from third-party vendors, nor have such circumstances led to the identification of new loss contingencies or any increases in existing loss contingencies. However, there can be no assurance that any future impact from the COVID-19 pandemic, including, without limitation, with respect to revenues and expenses associated with the Company’s products, services the Company receives from third-party vendors, or loss contingencies, will not be material.

Certain sectors of the Company’s investment portfolio may be adversely affected as a result of the impact of the COVID-19 pandemic on capital markets and the global economy, as well as uncertainty regarding its duration and outcome.

Credit rating agencies may continue to review and adjust their ratings for the companies that they rate, including the Company. The credit rating agencies also evaluate the insurance industry as a whole and may change the Company’s credit rating based on their overall view of the industry.

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

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

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2020 and 2019.

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

The Company did not have any state transferable and non-transferable tax credits during 2020 and 2019.

F. Subprime Mortgage Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company’s exposure to subprime mortgage loans exists through investments in subprime RMBS. The subprime RMBS portfolio is performing within expectations and is in an unrealized gain position. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.

(2) The Company had no direct exposure through investments in subprime loans during 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS

- (3) At December 31, 2020, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	\$ 17,522,770	\$ 18,307,684	\$ 21,139,663	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	\$ 17,522,770	\$ 18,307,684	\$ 21,139,663	\$ —

- (4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2020 and 2019.

G. Retained Assets

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

Each TCA has a guaranteed minimum annual effective interest rate. Guaranteed minimum interest rates for TCAs that remained open during calendar year 2020 were 3.0%, 1.5% or 0.5% depending on the age and origin of the account. In addition to the guaranteed minimum interest rate, the Company also agrees in the TCA Customer Agreement to credit interest at rates that will always be the greater of the guaranteed rate or the rate established by one of two market indices. During calendar year 2020, all TCAs received interest of at least the account's guaranteed minimum annual effective interest rate.

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

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

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

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

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

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

	In Force			
	2020		2019	
	Number	Balance	Number	Balance
Up to and including 12 Months	—	\$ —	—	\$ —
13 to 24 Months	—	—	—	—
25 to 36 Months	—	—	3	452,523
37 to 48 Months	2	74,484	7	1,208,043
49 to 60 Months	7	1,151,371	14	3,239,548
Over 60 Months	44	6,413,240	43	4,720,426
Total	53	\$ 7,639,095	67	\$ 9,620,540

NOTES TO THE FINANCIAL STATEMENTS

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2020 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	67	\$ 9,620,540	—	\$ —
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	129,089	N/A	—
Fees and other charges assessed to retained asset accounts during the year*	N/A	—	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
Retained asset accounts closed/withdrawn during the year	14	2,110,534	—	—
Retained asset accounts at the end of the year	53	\$ 7,639,095	—	\$ —

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

H. Insurance-Linked Securities

The Company did not engage in any transactions involving insurance-linked securities during 2020.

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

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

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2020 through February 24, 2021, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1- General Interrogatories

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

Section 2 - Ceded Reinsurance Report - Part A

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

NOTES TO THE FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$374,243,578
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes () No (X)

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

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2020 and 2019.

C. Commutation of Ceded Reinsurance

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

(1) Claims incurred	\$	—
(2) Claims adjustment expenses incurred	\$	—
(3) Premiums earned	\$	—
(4) Other	\$	—
(5) Company:		

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any certified reinsurer's rating downgraded or status subject to revocation during 2020.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2020.

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

The Company did not have any RBC shortfall for ceded XXX/AXXX reinsurance with an affiliated captive reinsurer subject to the XXX/AXXX captive framework during 2020.

H. Reinsurance Credit

- (1) The Company had no reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.
- (2) The Company had no reinsurance contracts that are not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumption of risk.
- (3) The Company had no reinsurance contracts that contain features described below which result in delays in payment in form or in fact:
- Provisions which permit the reporting of losses, or settlements are made, less frequently than quarterly or payments due from the reinsurer are not made in cash within ninety (90) days of the settlement date (unless there is no activity during the period).
 - Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.
- (4) The Company had no reinsurance contracts that are not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.
- (5) The Company did not cede any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract during the period covered by the financial statement, and either:
- Accounted for that contract as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
 - Accounted for that contract as reinsurance under GAAP and as a deposit under SAP.
- (6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP.

NOTES TO THE FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2020. In addition, the Company has no paid or payable medical loss ratio rebates and is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses in 2020 and 2019.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2020 and 2019.

27. Structured Settlements

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

28. Health Care Receivables

The Company had no health care receivables during the years 2020, 2019 and 2018.

29. Participating Policies

The Company had no participating policies as of December 31, 2020 and 2019.

30. Premium Deficiency Reserves

As of December 31, 2020, the Company did not have any accident and health contracts that would require premium deficiency reserves.

31. Reserves for Life Contracts and Deposit-Type Contracts

- (1) There are deferred fractional premiums on policies currently in force. There are premiums beyond the date of death. There are required reserves for the waiver of deferred fractional or refund of premiums beyond the date of death. The reserves for the term insurance product introduced in 2004 are calculated on a continuous basis, which automatically provides for non-deduction of deferred fractional premium and refund of premiums paid beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) Reserves for substandard policies are based on special mortality tables according to the underwriting classification, and use the same interest rate and reserve method as for standard lives.
- (3) As of December 31, 2020, the Company had \$324,872,061 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by New York. Reserves to cover the above insurance totaled the gross amount of \$967,162 at December 31, 2020 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) Tabular interest is determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products accrued interest credited to the fund balances was used in the calculations of tabular interest.

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

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

NOTES TO THE FINANCIAL STATEMENTS

The details for other changes are as follows:

Item	Total	Ordinary					Group	
		Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
AG43 standard scenario excess	\$ (211,341,813)	\$ —	\$ —	\$ (211,341,813)	\$ —	\$ —	\$ —	\$ —
AG43 Stochastic Excess	—	—	—	—	—	—	—	—
Reg 213 Standard Scenario Excess	617,415,478	—	—	617,415,478	—	—	—	—
Reg 213 Stochastic Excess over Standard	98,171,496	—	—	98,171,496	—	—	—	—
Miscellaneous Annuity Reserves	174,000,000	—	—	174,000,000	—	—	—	—
For excess of valuation net premiums over corresponding gross premiums on respective policies	(499,550)	—	(499,550)	—	—	—	—	—
Reinsurance ceded	(367,717,195)	—	—	(367,717,195)	—	—	—	—
YRT Reinsurance utilization of 2001 CSO Mortality table ultimate rates	—	—	—	—	—	—	—	—
Change from select and ultimate to ultimate mortality in YRT calculation	—	—	—	—	—	—	—	—
Total	<u>\$ 310,028,416</u>	<u>\$ —</u>	<u>\$ (499,550)</u>	<u>\$ 310,527,966</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

A. Individual Annuities	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal:					
With market value adjustment	\$ 526,171,992	\$ —	\$ —	\$ 526,171,992	6.4 %
At book value less current surrender charge of 5% or more	26,036,243	1,904,007,939	—	1,930,044,182	23.7
At fair value	—	—	4,948,898,402	4,948,898,402	60.7
Total with market value adjustment or at fair value	<u>552,208,235</u>	<u>1,904,007,939</u>	<u>4,948,898,402</u>	<u>7,405,114,576</u>	<u>90.8</u>
At book value without adjustment (minimal or no charge adjustment)	371,685,327	209,084,544	—	580,769,871	7.1
2. Not subject to discretionary withdrawal	<u>171,310,649</u>	<u>—</u>	<u>1,794,705</u>	<u>173,105,354</u>	<u>2.1</u>
3. Total (gross: direct + assumed)	<u>1,095,204,211</u>	<u>2,113,092,483</u>	<u>4,950,693,107</u>	<u>8,158,989,801</u>	<u>100.0 %</u>
4. Reinsurance ceded	<u>(19,116,910)</u>	<u>—</u>	<u>—</u>	<u>(19,116,910)</u>	
5. Total* (net)	<u>\$1,076,087,301</u>	<u>\$2,113,092,483</u>	<u>\$ 4,950,693,107</u>	<u>\$8,139,872,891</u>	
6. Amount included in A1b above that will move to A1e for the first time within the year after the statement date	<u>\$ 5,292,400</u>	<u>\$ 631,623,853</u>	<u>\$ —</u>	<u>\$ 636,916,253</u>	

NOTES TO THE FINANCIAL STATEMENTS

	<u>General Account</u>	<u>Separate Account with Guarantees</u>	<u>Separate Account Nonguaranteed</u>	<u>Total</u>	<u>% of Total</u>
B. Group Annuities					
1. Subject to discretionary withdrawal:					
With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %
At book value less current surrender charge of 5% or more	—	—	—	—	—
At fair value	—	—	—	—	—
Total with market value adjustment or at fair value	—	—	—	—	—
At book value without adjustment (minimal or no charge adjustment)	—	—	—	—	—
2. Not subject to discretionary withdrawal	—	—	—	—	—
3. Total (gross: direct + assumed)	—	—	—	—	— %
4. Reinsurance ceded	—	—	—	—	—
5. Total* (net)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>—</u>
Amount included in B1b above that will move to B1e for the first time within the year after the statement date	\$ —	\$ —	\$ —	\$ —	—
C. Deposit-Type Contracts					
1. Subject to discretionary withdrawal:					
With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %
At book value less current surrender charge of 5% or more	—	—	—	—	—
At fair value	—	—	—	—	—
Total with market value adjustment or at fair value	—	—	—	—	—
At book value without adjustment (minimal or no charge adjustment)	20,835,304	—	—	20,835,304	83.5
2. Not subject to discretionary withdrawal	3,825,925	—	276,901	4,102,826	16.5
3. Total (gross: direct + assumed)	24,661,229	—	276,901	24,938,130	100.0 %
4. Reinsurance ceded	(7,873,038)	—	—	(7,873,038)	—
5. Total* (net)	<u>\$ 16,788,191</u>	<u>\$ —</u>	<u>\$ 276,901</u>	<u>\$ 17,065,092</u>	<u>—</u>
Amount included in C1b above that will move to C1e for the first time within the year after the statement date	\$ —	\$ —	\$ —	\$ —	—

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

D. Life & Accident & Health Annual Statement:		<u>Amount</u>
Exhibit 5, Annuities Section, Total (net)		\$1,036,820,632
Exhibit 5, Supplementary Contract with Life Contingencies Section Total		39,266,669
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1		16,788,191
Subtotal		<u>1,092,875,492</u>
Separate Accounts Annual Statement:		
Exhibit 3, Line 0299999, Column 2		7,061,990,885
Exhibit 3, Line 0399999, Column 2		1,794,705
Policyholder dividend and coupon accumulations		—
Policyholder premiums		—
Guaranteed interest contracts		—
Other contract deposit funds		276,901
Subtotal		<u>7,064,062,491</u>
Total annuity actuarial reserves and deposit liabilities		<u>\$8,156,937,983</u>

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

NOTES TO THE FINANCIAL STATEMENTS**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

	General Account			Separate Account - Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal:						
Term policies with cash value	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Universal life	4,415,776	4,415,776	4,422,114	—	—	—
Universal life with secondary guarantees	914,038	793,752	5,478,903	—	—	—
Indexed universal life	—	—	—	—	—	—
Indexed universal life with secondary guarantees	—	—	—	—	—	—
Indexed life	—	—	—	—	—	—
Other permanent cash value life	—	41,980	645,435	—	—	—
Variable life	—	—	—	—	—	—
Variable universal life	—	—	—	—	—	—
Miscellaneous reserves	—	—	—	—	—	—
B. Not subject to discretionary withdrawal:						
Term policies without cash value	XXX	XXX	1,056,637,764	XXX	XXX	—
Accidental death benefits	XXX	XXX	124	XXX	XXX	—
Disability - active lives	XXX	XXX	8,178,280	XXX	XXX	—
Disability - disabled lives	XXX	XXX	3,713,813	XXX	XXX	—
Miscellaneous reserves	XXX	XXX	977,806	XXX	XXX	—
C. Total (gross: direct + assumed)	5,329,814	5,251,508	1,080,054,239	—	—	—
D. Reinsurance ceded	4,415,776	4,415,776	963,026,379	—	—	—
E. Total (Net) (C) - (D)	<u>\$ 914,038</u>	<u>\$ 835,732</u>	<u>\$ 117,027,860</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

* Reconciliation of total life actuarial reserves.

F. Life & Accident & Health Annual Statement:	Amount
Exhibit 5, Life insurance Section, Total (net)	\$ 104,209,932
Exhibit 5, Accidental Death Benefits Section, Total (net)	—
Exhibit 5, Disability - Active Lives Section, Total (net)	8,177,896
Exhibit 5, Disability - Disabled Lives Section, Total (net)	3,713,813
Exhibit 5, Miscellaneous Reserves Section, Total (net)	926,218
Subtotal	117,027,859
Separate Accounts Annual Statement:	
Exhibit 3, Line 0199999, Column 2	—
Exhibit 3, Line 0499999, Column 2	—
Exhibit 3, Line 0599999, Column 2	—
Subtotal	—
Total life actuarial reserves	<u>\$ 117,027,859</u>

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020 were as follows :

Type	Gross	Net of Loading
Industrial	\$ —	\$ —
Ordinary new business	78,053	(10,365)
Ordinary renewal	2,116,591	1,957,916
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	<u>\$ 2,194,644</u>	<u>\$ 1,947,551</u>

35. Separate Accounts

A. Separate Accounts Activity

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

NOTES TO THE FINANCIAL STATEMENTS

- (2) As of December 31, 2020 and 2019, the Company's Separate Account Annual Statement included legally insulated assets of \$4,964,516,168 and \$4,676,403,602, respectively. The assets legally insulated from the General Account as of December 31, 2020, are attributable to the following products/transactions.

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Ordinary individual annuities and supplemental contracts	\$ 4,964,516,168	\$ 2,203,686,280

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

B. General Nature and Characteristics of Separate Accounts Business

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

	Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2020	\$ —	\$ 629,124,206	\$ —	\$ 158,687,221	\$ 787,811,427
Reserves at 12/31/2020					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 4,950,970,009	\$ 4,950,970,009
b. Amortized cost	—	2,113,092,483	—	—	2,113,092,483
c. Total reserves	\$ —	\$ 2,113,092,483	\$ —	\$ 4,950,970,009	\$ 7,064,062,492
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
1. With market value adjustment	\$ —	\$ —	\$ —	\$ —	\$ —
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	1,904,007,939	—	—	1,904,007,939
3. At fair value	—	—	—	4,948,898,402	4,948,898,402
4. At book value without market value adjustment and with current surrender charge less than 5%	—	209,084,544	—	—	209,084,544
5. Subtotal	—	2,113,092,483	—	4,948,898,402	7,061,990,885
b. Not subject to discretionary withdrawal	—	—	—	2,071,606	2,071,606
c. Total reserves	\$ —	\$ 2,113,092,483	\$ —	\$ 4,950,970,008	\$ 7,064,062,491
(4) Reserves for Asset Default Risk in lieu of asset valuation reserve	\$ —	\$ —	\$ —	\$ —	\$ —

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 787,811,427
b. Transfers from Separate Accounts (Page 4, Line 10)	396,352,483
c. Net transfers to or (from) Separate Accounts (a) - (b)	391,458,944
(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)	\$ 391,458,944

36. Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES****GENERAL**

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1, 1A and 2. Yes No
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes No N/A
- 1.3 State regulating? New York
- 1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes No
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/03/2017
- 3.4 By what department or departments?
New York State Department of Financial Services
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes No N/A
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes No
- 4.12 renewals? Yes No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes No
- 4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If the answer is YES, complete and file the merger history data file with the NAIC. Yes No
- 5.2 If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1
Name of Entity | 2
NAIC
Company
Code | 3
State of
Domicile |
|---------------------|------------------------------|---------------------------|
| | | |
- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 6.2 If yes, give full information: _____
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes No
- 7.2 If yes,
- 7.21 State the percentage of foreign control _____ %
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).
- | 1
Nationality | 2
Type of Entity |
|------------------|---------------------|
| | |
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 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 No
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.
- | 1
Affiliate Name | 2
Location (City, State) | 3
FRB | 4
OCC | 5
FDIC | 6
SEC |
|--------------------------------------|-----------------------------|----------|----------|-----------|----------|
| BrightHouse Investment Advisers, LLC | Boston, MA | | | | YES |
| BrightHouse Securities, LLC | Charlotte, NC | | | | YES |
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, 30 Rockefeller Plaza, New York, NY 10112-0015
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption: _____
- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes No
- 10.4 If the response to 10.3 is yes, provide information related to this exemption: _____

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes No N/A
- 10.6 If the response to 10.5 is no or n/a, please explain:
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Ryan Fuhs - Leader Actuarial Projections and Appointed Actuary, 11225 North Community House Road, Charlotte, NC 28277
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
- 12.11 Name of real estate holding company See Explanation in 12.2
- 12.12 Number of parcels involved 29
- 12.13 Total book/adjusted carrying value \$ 83,250,506
- 12.2 If yes, provide explanation
The company owns 31 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account.
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes No
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes No N/A
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes No
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes No
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

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

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes No
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes No
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes No
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$ 0
- 22.22 Amount paid as expenses \$ 0
- 22.23 Other amounts paid \$ 0
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 3,492,688

INVESTMENT

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

24.02 If no, give full and complete information, relating thereto:
See Note 5L.

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

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

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

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

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

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

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

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

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

24.093 Total payable for securities lending reported on the liability page: \$ 0

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

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

25.21 Subject to repurchase agreements \$ 0

25.22 Subject to reverse repurchase agreements \$ 0

25.23 Subject to dollar repurchase agreements \$ 0

25.24 Subject to reverse dollar repurchase agreements \$ 0

25.25 Placed under option agreements \$ 0

25.26 Letter stock or securities restricted as sale – excluding FHLB Capital Stock \$ 0

25.27 FHLB Capital Stock \$ 0

25.28 On deposit with states \$ 1,375,373

25.29 On deposit with other regulatory bodies \$ 0

25.30 Pledged as collateral – excluding collateral pledged to an FHLB \$ 4,722,757

25.31 Pledged as collateral to FHLB – including assets backing funding agreements \$ 0

25.32 Other \$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$

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

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

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

26.4 If the response to 26.3 is yes, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108 Yes [] No [X]

26.42 Permitted accounting practice Yes [] No [X]

26.43 Other accounting guidance Yes [] No [X]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [] No [X]

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY, 10004

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

1	2	3

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Name(s)	Location(s)	Complete Explanation(s)
---------	-------------	-------------------------

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [] No [X]

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
N/A	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFUPX70H17	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	L1XJE5NM4QE6WXSJ2J24	SEC	NO

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

29.2 If yes, complete the following schedule:

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

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

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

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 1,732,483,927	\$ 2,002,559,036	\$ 270,075,109
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 1,732,483,927	\$ 2,002,559,036	\$ 270,075,109

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

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

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

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

- 31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
- 32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [] No [X]
- 32.2 If no, list exceptions:
As of December 31, 2020, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. This issue has not been filed due to lack of final documentation.
33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [] No [X]
34. 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 an 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]
35. 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]
36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [] No [X] N/A []

OTHER

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

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

1 Name	2 Amount Paid
	\$

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

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

1 Name	2 Amount Paid
	\$

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

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

1 Name	2 Amount Paid
	\$

GENERAL INTERROGATORIES**PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES****Life, Accident and Health Companies/Fraternal Benefit Societies:**

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?			Yes []	No [X]
1.2	If yes, indicate premium earned on U.S. business only.	\$			0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$			0
1.3	Reason for excluding:				
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$			0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$			0
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned	\$			0
1.62	Total incurred claims	\$			0
1.63	Number of covered lives	\$			0
	All years prior to most current three years:				
1.64	Total premium earned	\$			0
1.65	Total incurred claims	\$			0
1.66	Number of covered lives	\$			0
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned	\$			0
1.72	Total incurred claims	\$			0
1.73	Number of covered lives	\$			0
	All years prior to most current three years:				
1.74	Total premium earned	\$			0
1.75	Total incurred claims	\$			0
1.76	Number of covered lives	\$			0
2.	Health Test:				
			1	2	
			Current Year	Prior Year	
2.1	Premium Numerator	\$	0	\$	0
2.2	Premium Denominator	\$	646,331,268	\$	(191,244,897)
2.3	Premium Ratio (2.1/2.2)		0.0%		0.0%
2.4	Reserve Numerator	\$	0	\$	0
2.5	Reserve Denominator	\$	1,192,815,794	\$	1,219,466,201
2.6	Reserve Ratio (2.4/2.5)		0.0%		0.0%
3.1	Does the reporting entity have Separate Accounts?			Yes [X]	No []
3.2	If yes, has a Separate Accounts statement been filed with this Department			Yes [X]	No [] N/A []
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	\$			13,542,478
3.4	State the authority under which Separate Accounts are maintained: <u>New York Chapter 28 Section 4240</u>				
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?			Yes []	No [X]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?			Yes []	No [X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	\$			0
4.	For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:				
4.1	Amount of loss reserves established by these annuities during the current year:	\$			0
4.2	List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.				
			1	2	
			P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)	
5.1	Do you act as a custodian for health savings accounts?			Yes []	No [X]
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$			0
5.3	Do you act as an administrator for health savings accounts?			Yes []	No [X]
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$			0
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?			Yes []	No [X] N/A []

GENERAL INTERROGATORIES

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

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

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

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

7.1	Direct premiums written	\$	70,413,098
7.2	Total incurred claims	\$	56,865,590
7.3	Number of covered lives		58,234

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21	Paid	\$	6,586,907
9.22	Received	\$	0

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

10.2 If yes, what amount pertaining to these items is included in:

10.21	Page 3, Line 1	\$	0
10.22	Page 4, Line 1	\$	0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 470,327,949

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

12.11	Cash	\$	0
12.12	Stock	\$	0

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

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

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

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31	Earned premium	\$ 0	\$ 0
13.32	Paid claims	\$ 0	\$ 0
13.33	Claim liability and reserve (beginning of year)	\$ 0	\$ 0
13.34	Claim liability and reserve (end of year)	\$ 0	\$ 0
13.35	Incurred claims	\$ 0	\$ 0

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	\$ 0	\$ 0
13.42	\$25,000 — 99,999	\$ 0	\$ 0
13.43	\$100,000 — 249,999	\$ 0	\$ 0
13.44	\$250,000 — 999,999	\$ 0	\$ 0
13.45	\$1,000,000 or more	\$ 0	\$ 0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

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

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

Date	Outstanding Lien Amount
	\$

Brighthouse Life Insurance Company of NY

FIVE-YEAR HISTORICAL DATA

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

\$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	62,105	55,116	49,151	27,903	16,206
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	41,644,674	44,268,542	46,672,920	48,482,014	50,732,786
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....					
5. Industrial (Line 21, Col. 2).....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	41,706,779	44,323,658	46,722,071	48,509,917	50,748,992
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....					.XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	9,575	6,014	21,245	11,729	0
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	0	238,669	484,537	495,725	0
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....					
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	9,575	244,683	505,782	507,454	0
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	5,327,101	(810,797,287)	20,698,585	55,869,374	347,670,022
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	641,004,168	619,552,390	441,781,537	229,569,550	939,085,606
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....					
17.2 Group annuities (Line 20.4, Col. 7).....					
18.1 A&H - group (Line 20.4, Col. 8).....					
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....					
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	646,331,269	(191,244,897)	462,480,122	285,438,924	1,286,755,628
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3).....	2,651,660,741	2,680,638,606	2,537,794,828	2,583,586,390	2,208,972,467
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	2,361,531,608	2,102,000,814	2,351,593,682	2,296,720,637	2,013,148,251
23. Aggregate life reserves (Page 3, Line 1).....	1,503,645,341	1,220,489,243	2,138,356,292	2,145,986,383	2,151,958,084
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....					.XXX
24. Aggregate A&H reserves (Page 3, Line 2).....					
25. Deposit-type contract funds (Page 3, Line 3).....	16,788,191	16,921,771	17,797,169	16,594,111	16,352,086
26. Asset valuation reserve (Page 3, Line 24.01).....	25,948,199	16,429,710	14,690,677	14,263,223	11,425,063
27. Capital (Page 3, Lines 29 & 30).....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37).....	370,900,702	576,899,747	277,205,684	292,298,287	193,824,216
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	(307,112,797)	(42,419,960)	(20,597,571)	47,518,095	391,674,000
Risk-Based Capital Analysis					
30. Total adjusted capital.....	398,848,901	595,329,457	293,896,361	308,561,510	207,249,279
31. Authorized control level risk-based capital.....	32,810,704	28,402,983	20,665,256	23,265,293	19,306,124
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	66.9	74.4	78.0	80.7	80.8
33. Stocks (Lines 2.1 and 2.2).....					
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	13.2	14.9	16.8	16.4	17.7
35. Real estate (Line 4.1, 4.2 and 4.3).....					
36. Cash, cash equivalents and short-term investments (Line 5).....	8.8	6.2	3.7	2.4	0.7
37. Contract loans (Line 6).....	0.0				
38. Derivatives (Line 7).....	10.5	4.2	1.2	0.2	0.4
39. Other invested assets (Line 8).....	0.4	0.3	0.3	0.3	0.3
40. Receivables for securities (Line 9).....	0.1	0.0	0.0	0.0	
41. Securities lending reinvested collateral assets (Line 10).....					
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.1
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

Brighthouse Life Insurance Company of NY FIVE-YEAR HISTORICAL DATA

(continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....					
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....					
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate.....					
49. All other affiliated.....					
50. Total of above Lines 44 to 49.....	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above.....					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	76,097,373	38,245,758	58,864,784	53,496,445	87,344,459
53. Total admitted assets (Page 2, Line 28, Col. 3).....	9,819,863,189	8,659,960,291	7,484,357,199	7,834,691,693	6,967,421,202
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	77,943,188	86,097,544	87,083,987	85,019,041	57,970,601
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	36,282,155	30,632,454	(19,097,272)	348,538	(658,085)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	125,088,237	51,886,076	(10,987,750)	(139,839)	28,363
57. Total of above Lines 54, 55 and 56.....	239,313,580	168,616,074	56,998,965	85,227,740	57,340,879
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....	128,331,776	205,133,115	188,335,909	164,548,460	88,281,843
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	(1,184,942)	(803,762,807)	52,998,160	58,189,065	408,892,167
61. Increase in A&H reserves (Line 19, Col. 6).....					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	15.4	(12.0)	18.2	25.8	3.4
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	6.2	5.8	4.9	5.4	4.0
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....					
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....					
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....					
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....					
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....					
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....					
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....					
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2).....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	40,518,935	(17,125,092)	(16,646,469)	(16,678,167)	(128,107,853)
74. Ordinary - individual annuities (Page 6, Col. 4).....	(466,914,838)	(152,635,021)	53,014,882	40,649,953	40,293,105
75. Ordinary - supplementary contracts.....	XXX	XXX	1,506,439	(2,154,343)	1,182,480
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....					
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....					
78. Group annuities (Page 6, Col. 5).....					
79. A&H - group (Page 6.5, Col. 3).....					
80. A&H - credit (Page 6.5, Col. 10).....					
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....					
82. Aggregate of all other lines of business (Page 6, Col. 8).....					
83. Fraternal (Page 6, Col. 7).....					
84. Total (Page 6, Col. 1).....	(426,395,903)		37,874,852	21,817,443	(86,632,268)

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

Yes [] No []

If no, please explain:

Brighthouse Life Insurance Company of NY



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

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	71,480,756				71,480,756
2. Annuity considerations.....	813,742,991				813,742,991
3. Deposit-type contract funds.....	48,036	XXX		XXX	48,036
4. Other considerations.....					0
5. Totals (Sum of Lines 1 to 4).....	885,271,783	0	0	0	885,271,783
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	675				675
6.2 Applied to pay renewal premiums.....					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	9,004				9,004
6.4 Other.....	445				445
6.5 Totals (Sum of Lines 6.1 to 6.4).....	10,124	0	0	0	10,124
Annuities:					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	10,124	0	0	0	10,124
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	56,649,391				56,649,391
10. Matured endowments.....					0
11. Annuity benefits.....	110,935,041				110,935,041
12. Surrender values and withdrawals for life contracts.....	391,316,595				391,316,595
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	216,201	0	0	0	216,201
14. All other benefits, except accident and health.....					0
15. Totals.....	559,117,228	0	0	0	559,117,228

DETAILS OF WRITE-INS

1301. Waived premiums due to disability.....	216,201				216,201
1302.					0
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	216,201	0	0	0	216,201

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	17	4,343,622							17	4,343,622
17. Incurred during current year.....	102	59,134,742							102	59,134,742
Settled during current year:										
18.1 By payment in full.....	104	56,647,242							104	56,647,242
18.2 By payment on compromised claims.....	1	2,149							1	2,149
18.3 Totals paid.....	105	56,649,391	0	0	0	0	0	0	105	56,649,391
18.4 Reduction by compromise.....		597,851							0	597,851
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	105	57,247,242	0	0	0	0	0	0	105	57,247,242
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	14	6,231,122	0	0	0	0	0	0	14	6,231,122
POLICY EXHIBIT										
20. In force December 31, prior year.....	61,581	44,323,657,933	(a)		No. of Pol.				61,581	44,323,657,933
21. Issued during year.....	14	9,575,000							14	9,575,000
22. Other changes to in force (Net).....	(3,361)	(2,626,453,865)							(3,361)	(2,626,453,865)
23. In force December 31 of current year.....	58,234	41,706,779,068	0 (a)	0	0	0	0	0	58,234	41,706,779,068

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

ACCIDENT AND HEALTH INSURANCE

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

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

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

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....			61,581	44,323,658						44,323,658
2. Issued during year.....			14	9,575						9,575
3. Reinsurance assumed.....			-	-						0
4. Revived during year.....			114	133,019						133,019
5. Increased during year (net).....			-	-						0
6. Subtotals, Lines 2 to 5.....	0	0	128	142,594	0	0	0	0	0	142,594
7. Additions by dividends during year.....	XXX		XXX	19	XXX		XXX	XXX		19
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	61,709	44,466,271	0	0	0	0	0	44,466,271
Deductions during year:										
10. Death.....			105	50,694			XXX			50,694
11. Maturity.....			-	-			XXX			0
12. Disability.....			-	-			XXX			0
13. Expiry.....			11	3,730						3,730
14. Surrender.....			50	48,185						48,185
15. Lapse.....			3,309	2,627,066						2,627,066
16. Conversion.....			-	-			XXX	XXX	XXX	0
17. Decreased (net).....			-	29,817						29,817
18. Reinsurance.....			-	-						0
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	3,475	2,759,492	0	0	0	0	0	2,759,492
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	58,234	41,706,779	0	0	0	0	0	41,706,779
22. Reinsurance ceded end of year.....	XXX		XXX	40,929,461	XXX		XXX	XXX		40,929,461
23. Line 21 minus Line 22.....	XXX	0	XXX	777,318	XXX	(a) 0	XXX	XXX	0	777,318

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DETAILS OF WRITE-INS

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

Life Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?.....

Brighthouse Life Insurance Company of NY

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX		XXX	376
25. Other paid-up insurance.....			10	87
26. Debit ordinary insurance.....	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....				
28. Term policies-other.....			58,053	41,644,657
29. Other term insurance-decreasing.....	XXX		XXX	
30. Other term insurance.....	XXX		XXX	
31. Totals (Lines 27 to 30).....	0	0	58,053	41,644,657
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	8
33. Totals, extended term insurance.....	XXX	XXX	1	8
34. Totals, whole life and endowment.....	14	9,575	180	62,105
35. Totals (Lines 31 to 34).....	14	9,575	58,234	41,706,778

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....				
37. Ordinary.....	9,575		41,705,974	806
38. Credit Life (Group and Individual).....				
39. Group.....				
40. Totals (Lines 36 to 39).....	9,575	0	41,705,974	806

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

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

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	70
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium.....			8,484	4,998,944				
49. Disability Income.....								
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....	0	(a) 0	8,484	(a) 4,998,944	0	(a) 0	0	(a) 0

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	511	240		
2. Issued during year.....	92	27		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	603	267	0	0
Deductions during year:				
6. Decreased (net).....	9	35		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	9	35	0	0
9. In force end of year (line 5 minus line 8).....	594	232	0	0
10. Amount on deposit.....		(a) 20,736,301		(a)
11. Income now payable.....				
12. Amount of income payable.....	(a) 5,473,386	(a) 3,011,738	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	1,128	50,827		
2. Issued during year.....	5	4,755		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	1,133	55,582	0	0
Deductions during year:				
6. Decreased (net).....	35	2,256		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	35	2,256	0	0
9. In force end of year (Line 5 minus Line 8).....	1,098	53,326	0	0
Income now payable:				
10. Amount of income payable.....	(a) 12,617,463	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance.....	XXX	(a) 798,477,933	XXX	(a)
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 7,248,675,815	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

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

Brighthouse Life Insurance Company of NY

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	(304,386)
2. Current year's realized pre-tax capital gains/(losses) of \$....12,070,716 transferred into the reserve net of taxes of \$....2,536,158.....	9,535,866
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	9,231,480
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	835,083
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	8,396,397

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020.....	(28,890)	863,973		835,083
2. 2021.....	23,515	1,585,666		1,609,181
3. 2022.....	(130,036)	1,454,954		1,324,918
4. 2023.....	(214,566)	1,216,770		1,002,204
5. 2024.....	(222,615)	976,664		754,049
6. 2025.....	(214,018)	726,679		512,661
7. 2026.....	(133,849)	543,613		409,764
8. 2027.....	(76,059)	446,767		370,708
9. 2028.....	(31,220)	343,298		312,078
10. 2029.....	(44,421)	234,005		189,584
11. 2030.....	(70,601)	118,432		47,831
12. 2031.....	(76,658)	62,306		(14,352)
13. 2032.....	(68,446)	64,569		(3,877)
14. 2033.....	(58,670)	66,936		8,266
15. 2034.....	(58,291)	67,747		9,456
16. 2035.....	(63,879)	71,328		7,449
17. 2036.....	(59,275)	73,145		13,870
18. 2037.....	(28,179)	77,060		48,881
19. 2038.....	20,324	82,634		102,958
20. 2039.....	72,193	86,841		159,034
21. 2040.....	127,526	90,825		218,351
22. 2041.....	175,578	84,502		260,080
23. 2042.....	180,295	70,451		250,746
24. 2043.....	171,494	51,938		223,432
25. 2044.....	156,929	35,171		192,100
26. 2045.....	131,821	18,094		149,915
27. 2046.....	95,598	7,579		103,177
28. 2047.....	66,819	6,031		72,850
29. 2048.....	39,388	4,331		43,719
30. 2049.....	13,807	2,627		16,434
31. 2050 and Later.....		929		929
32. Total (Lines 1 to 31).....	(304,386)	9,535,866	0	9,231,480

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	11,367,694	5,045,722	16,413,416		16,294	16,294	16,429,710
2. Realized capital gains/(losses) net of taxes - General Account.....	791,605		791,605			0	791,605
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	2,019,659		2,019,659			0	2,019,659
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	150,288	106,682	256,970			0	256,970
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	48,740		48,740			0	48,740
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	5,738,216	1,594,995	7,333,211		8,482	8,482	7,341,692
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	20,116,201	6,747,399	26,863,600	0	24,776	24,776	26,888,376
9. Maximum reserve.....	27,515,864	7,179,771	34,695,634		55,979	55,979	34,751,614
10. Reserve objective.....	16,640,819	5,519,532	22,160,351		27,142	27,142	22,187,493
11. 20% of (Line 10 minus Line 8).....	(695,076)	(245,574)	(940,650)	0	473	473	(940,177)
12. Balance before transfers (Lines 8 + 11).....	19,421,125	6,501,826	25,922,950	0	25,249	25,249	25,948,199
13. Transfers.....			0			0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	19,421,125	6,501,826	25,922,950	0	25,249	25,249	25,948,199

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	128,581,164	XXX	XXX	128,581,164	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A.....	308,349,090	XXX	XXX	308,349,090	0.0005	154,175	0.0016	493,359	0.0033	1,017,552
2.2	1	NAIC Designation Category 1.B.....	17,103,107	XXX	XXX	17,103,107	0.0005	8,552	0.0016	27,365	0.0033	56,440
2.3	1	NAIC Designation Category 1.C.....	44,992,922	XXX	XXX	44,992,922	0.0005	22,496	0.0016	71,989	0.0033	148,477
2.4	1	NAIC Designation Category 1.D.....	73,197,652	XXX	XXX	73,197,652	0.0005	36,599	0.0016	117,116	0.0033	241,552
2.5	1	NAIC Designation Category 1.E.....	40,032,365	XXX	XXX	40,032,365	0.0005	20,016	0.0016	64,052	0.0033	132,107
2.6	1	NAIC Designation Category 1.F.....	122,433,371	XXX	XXX	122,433,371	0.0005	61,217	0.0016	195,893	0.0033	404,030
2.7	1	NAIC Designation Category 1.G.....	201,827,946	XXX	XXX	201,827,946	0.0005	100,914	0.0016	322,925	0.0033	666,032
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7).....	807,936,453	XXX	XXX	807,936,453	XXX	403,968	XXX	1,292,698	XXX	2,666,190
3.1	2	NAIC Designation Category 2.A.....	255,142,092	XXX	XXX	255,142,092	0.0021	535,798	0.0064	1,632,909	0.0106	2,704,506
3.2	2	NAIC Designation Category 2.B.....	285,449,851	XXX	XXX	285,449,851	0.0021	599,445	0.0064	1,826,879	0.0106	3,025,768
3.3	2	NAIC Designation Category 2.C.....	124,967,848	XXX	XXX	124,967,848	0.0021	262,432	0.0064	799,794	0.0106	1,324,659
3.4		Subtotal NAIC (3.1+3.2+3.3).....	665,559,791	XXX	XXX	665,559,791	XXX	1,397,676	XXX	4,259,583	XXX	7,054,934
4.1	3	NAIC Designation Category 3.A.....	13,411,323	XXX	XXX	13,411,323	0.0099	132,772	0.0263	352,718	0.0376	504,266
4.2	3	NAIC Designation Category 3.B.....	20,715,776	XXX	XXX	20,715,776	0.0099	205,086	0.0263	544,825	0.0376	778,913
4.3	3	NAIC Designation Category 3.C.....	20,958,432	XXX	XXX	20,958,432	0.0099	207,488	0.0263	551,207	0.0376	788,037
4.4		Subtotal NAIC (4.1+4.2+4.3).....	55,085,531	XXX	XXX	55,085,531	XXX	545,347	XXX	1,448,749	XXX	2,071,216
5.1	4	NAIC Designation Category 4.A.....	4,032,042	XXX	XXX	4,032,042	0.0245	98,785	0.0572	230,633	0.0817	329,418
5.2	4	NAIC Designation Category 4.B.....	8,507,527	XXX	XXX	8,507,527	0.0245	208,434	0.0572	486,631	0.0817	695,065
5.3	4	NAIC Designation Category 4.C.....	476,275	XXX	XXX	476,275	0.0245	11,669	0.0572	27,243	0.0817	38,912
5.4		Subtotal NAIC (5.1+5.2+5.3).....	13,015,844	XXX	XXX	13,015,844	XXX	318,888	XXX	744,506	XXX	1,063,394
6.1	5	NAIC Designation Category 5.A.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.2	5	NAIC Designation Category 5.B.....	5,786,245	XXX	XXX	5,786,245	0.0630	364,533	0.1128	652,688	0.1880	1,087,814
6.3	5	NAIC Designation Category 5.C.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.4		Subtotal NAIC (6.1+6.2+6.3).....	5,786,245	XXX	XXX	5,786,245	XXX	364,533	XXX	652,688	XXX	1,087,814
7	6	NAIC 6.....	1,719,574	XXX	XXX	1,719,574	0.0000	0	0.2370	407,539	0.2370	407,539
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8).....	1,677,684,602	XXX	XXX	1,677,684,602	XXX	3,030,412	XXX	8,805,764	XXX	14,351,088
PREFERRED STOCKS												
10	1	Highest quality.....	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11	2	High quality.....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18		Exempt obligations.....	28,428,025	XXX	XXX	28,428,025	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A.....	2,091,542	XXX	XXX	2,091,542	0.0005	1,046	0.0016	3,346	0.0033	6,902
19.2	1	NAIC Designation Category 1.B.....	251,261	XXX	XXX	251,261	0.0005	126	0.0016	402	0.0033	829
19.3	1	NAIC Designation Category 1.C.....		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D.....	800,133	XXX	XXX	800,133	0.0005	400	0.0016	1,280	0.0033	2,640
19.5	1	NAIC Designation Category 1.E.....	980,935	XXX	XXX	980,935	0.0005	490	0.0016	1,569	0.0033	3,237
19.6	1	NAIC Designation Category 1.F.....	1,113,625	XXX	XXX	1,113,625	0.0005	557	0.0016	1,782	0.0033	3,675
19.7	1	NAIC Designation Category 1.G.....	467,373	XXX	XXX	467,373	0.0005	234	0.0016	748	0.0033	1,542
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7).....	5,704,869	XXX	XXX	5,704,869	XXX	2,852	XXX	9,128	XXX	18,826
20.1	2	NAIC Designation Category 2.A.....	54,001	XXX	XXX	54,001	0.0021	113	0.0064	346	0.0106	572
20.2	2	NAIC Designation Category 2.B.....		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C.....		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC (20.1+20.2+20.3).....	54,001	XXX	XXX	54,001	XXX	113	XXX	346	XXX	572
21.1	3	NAIC Designation Category 3.A.....		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B.....		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C.....		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC (21.1+21.2+21.3).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A.....		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B.....		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C.....		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC (22.1+22.2+22.3).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A.....		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B.....		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C.....		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC (23.1+23.2+23.3).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24	6	NAIC 6.....		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24).....	34,186,895	XXX	XXX	34,186,895	XXX	2,966	XXX	9,473	XXX	19,398
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27	1	Highest quality.....	6,156,994	XXX	XXX	6,156,994	0.0005	3,078	0.0016	9,851	0.0033	20,318
28	2	High quality.....		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality.....		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality.....		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality.....		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments.....	6,156,994	XXX	XXX	6,156,994	XXX	3,078	XXX	9,851	XXX	20,318
34		Total (Lines 9 + 17 + 25 + 33).....	1,718,028,491	XXX	XXX	1,718,028,491	XXX	3,036,456	XXX	8,825,089	XXX	14,390,804

BrightHouse Life Insurance Company of NY

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	76,223,530		XXX	76,223,530	0.0011	83,846	0.0057	434,474	0.0074	564,054
36		Farm mortgages - CM2 - high quality.....	2,291,918		XXX	2,291,918	0.0040	9,168	0.0114	26,128	0.0149	34,150
37		Farm mortgages - CM3 - medium quality.....			XXX	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages - CM4 - low medium quality.....			XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality.....			XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other.....			XXX	0	0.0015	0	0.0034	0	0.0046	0
42		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages-all other - CM1 - highest quality.....	154,807,188		XXX	154,807,188	0.0011	170,288	0.0057	882,401	0.0074	1,145,573
44		Commercial mortgages-all other - CM2 - high quality.....	74,007,680		XXX	74,007,680	0.0040	296,031	0.0114	843,688	0.0149	1,102,714
45		Commercial mortgages-all other - CM3 - medium quality.....	24,328,103		XXX	24,328,103	0.0069	167,864	0.0200	486,562	0.0257	625,232
46		Commercial mortgages-all other - CM4 - low medium quality.....			XXX	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial mortgages-all other - CM5 - low quality.....			XXX	0	0.0183	0	0.0486	0	0.0628	0
Overdue, not in process:												
48		Farm mortgages.....			XXX	0	0.0480	0	0.0868	0	0.1371	0
49		Residential mortgages-insured or guaranteed.....			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages-all other.....			XXX	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages-all other.....			XXX	0	0.0480	0	0.0868	0	0.1371	0
In process of foreclosure:												
53		Farm mortgages.....			XXX	0	0.0000	0	0.1942	0	0.1942	0
54		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	331,658,419	0	XXX	331,658,419	XXX	727,196	XXX	2,673,253	XXX	3,471,724
59		Schedule DA mortgages.....			XXX	0	0.0034	0	0.0114	0	0.0149	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	331,658,419	0	XXX	331,658,419	XXX	727,196	XXX	2,673,253	XXX	3,471,724

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a).....0	(a).....0	0	0
2		Unaffiliated private.....		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3		Federal Home Loan Bank.....		XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....				0	XXX		XXX		XXX	
6		Fixed income highest quality.....				0	XXX		XXX		XXX	
7		Fixed income high quality.....				0	XXX		XXX		XXX	
8		Fixed income medium quality.....				0	XXX		XXX		XXX	
9		Fixed income low quality.....				0	XXX		XXX		XXX	
10		Fixed income lower quality.....				0	XXX		XXX		XXX	
11		Fixed income in or near default.....				0	XXX		XXX		XXX	
12		Unaffiliated common stock public.....				0	0.0000	0	(a).....0	(a).....0	0	0
13		Unaffiliated common stock private.....				0	0.0000	0	0.1945	0	0.1945	0
14		Real estate.....				0	(b).....0	0	(b).....0	(b).....0	0	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - all other.....		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17		Total common stock (sum of Lines 1 through 16).....	0	0	0	0	XXX	0	XXX	0	XXX	0
REAL ESTATE												
18		Home office property (General Account only).....				0	0.0000	0	0.0912	0	0.0912	0
19		Investment properties.....				0	0.0000	0	0.0912	0	0.0912	0
20		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1337	0	0.1337	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX	0	XXX	0
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality.....		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24	2	High quality.....		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium quality.....		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low quality.....		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality.....		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

NONE

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....	11,055,603	XXX	XXX	11,055,603	0.0005	5,528	0.0016	17,689	0.0033	36,483
31	2	High quality.....		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32	3	Medium quality.....		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality.....		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality.....		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	11,055,603	XXX	XXX	11,055,603	XXX	5,528	XXX	17,689	XXX	36,483
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....			XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality.....			XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality.....			XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality.....			XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality.....			XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other.....		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0007	0	0.0011	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....			XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed.....			XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other.....			XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other.....			XXX	0	0.0480	0	0.0868	0	0.1371	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....			XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....			XXX	0	(c).....	0	(c).....	0	(c).....	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....			XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior.....			XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other.....			XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process.....			XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure.....			XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	0
66		Unaffiliated private.....		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated other - all other.....		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (general account only).....				0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties.....				0	0.0000	0	0.0912	0	0.0912	0
73		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	0	0	0	0	XXX	0	XXX	0	XXX	0
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed federal low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit.....				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	0	0	0	0	XXX	0	XXX	0	XXX	0
ALL OTHER INVESTMENTS												
81		NAIC 1 working capital finance investments.....		XXX		0	0.0000	0	0.0042	0	0.0042	0
82		NAIC 2 working capital finance investments.....		XXX		0	0.0000	0	0.0137	0	0.0137	0
83		Other invested assets - Schedule BA.....		XXX		0	0.0000	0	0.1580	0	0.1580	0
84		Other short-term invested assets - Schedule DA.....		XXX		0	0.0000	0	0.1580	0	0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	11,055,603	0	0	11,055,603	XXX	5,528	XXX	17,689	XXX	36,483

35

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
 (b) Determined using same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

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

Brighthouse Life Insurance Company of NY

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
212127669ER.....	11111.....	.....NY.....	.....2019.....	.....500,000			13-Coverage Not Started.....
212020784FM.....	99999.....	.....NY.....	.....2019.....	.....100,000	.....2,149		26-Misrepresentation.....
0199999. Death Claims - Ordinary.....				.....600,000	.....2,149	.....0	.....XXX
0599999. Subtotal - Disposed Death Claims.....				.....600,000	.....2,149	.....0	.....XXX
2699999. Subtotal - Claims Disposed of During Current Year.....				.....600,000	.....2,149	.....0	.....XXX
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
211003367FM.....	22789.....	.....NY.....	.....2014.....	.....150,000		.....150,000	26-Misrepresentation.....
206113608FM.....	11111.....	.....NY.....	.....2017.....	.....20,000		.....20,000	29-Other -Life.....
2799999. Death Claims - Ordinary.....				.....170,000	.....0	.....170,000	.....XXX
3199999. Subtotal - Resisted Death Claims.....				.....170,000	.....0	.....170,000	.....XXX
5299999. Subtotal - Claims Resisted of During Current Year.....				.....170,000	.....0	.....170,000	.....XXX
5399999. Totals.....				.....770,000	.....2,149	.....170,000	.....XXX

**Sch. H - Pt. 1
NONE**

**Sch. H - Pt. 2
NONE**

**Sch. H - Pt. 3
NONE**

**Sch. H - Pt. 4
NONE**

**Sch. H - Pt. 5
NONE**

**Sch. S - Pt. 1 - Sn. 1
NONE**

**Sch. S - Pt. 1 - Sn. 2
NONE**

SCHEDULE S - PART 2

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

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
87726.....	06-0566090....	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	.....58,945	.....
87726.....	06-0566090....	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	.....10,086,999	.....
87726.....	06-0566090....	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	.....1,874,494	.....6,401,749
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				.....12,020,438	.....6,401,749
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				.....12,020,438	.....6,401,749
0799999.	Total - Life and Annuity Affiliates.....				.....12,020,438	.....6,401,749
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
86258.....	13-2572994....	04/01/2009	GENERAL RE LIFE CORP.....	CT.....	.....	.....4,227
88340.....	59-2859797....	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA.....	FL.....	.....	.....3,190
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA.....	FL.....	.....300,000	.....17,493
88340.....	59-2859797....	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA.....	FL.....	.....	.....3,180
65978.....	13-5581829....	10/25/2010	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....	.....	.....412
66346.....	58-0828824....	02/01/2004	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....15
66346.....	58-0828824....	01/19/2005	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....22,526
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....640,000	.....47,975
66346.....	58-0828824....	12/31/2009	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....1,348
66346.....	58-0828824....	04/01/2011	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....50,000	.....15,390
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....450,000	.....30,986
66346.....	58-0828824....	08/01/2014	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....3,766
88099.....	75-1608507....	01/19/2005	OPTIMUM RE INSURANCE CO.....	TX.....	.....	.....5,025
93572.....	43-1235868....	02/01/2004	RGA REINSURANCE CO.....	MO.....	.....	.....60
93572.....	43-1235868....	01/19/2005	RGA REINSURANCE CO.....	MO.....	.....	.....37,508
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE CO.....	MO.....	.....105,000	.....45,761
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE CO.....	MO.....	.....225,000	.....25,460
64688.....	75-6020048....	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO.....	DE.....	.....	.....4,205
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE.....	DE.....	.....160,000	.....10,043
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO.....	DE.....	.....75,000	.....5,345
97071.....	13-3126819....	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO.....	DE.....	.....	.....4,192
87572.....	23-2038295....	02/01/2004	SCOTTISH RE (US) INC.....	DE.....	.....	.....662
68713.....	84-0499703....	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO.....	CO.....	.....	.....1,654
82627.....	06-0839705....	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....15
82627.....	06-0839705....	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....6,257
82627.....	06-0839705....	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....19,237
82627.....	06-0839705....	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....140,000	.....49,354
82627.....	06-0839705....	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....400,000	.....30,096
82627.....	06-0839705....	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....8,475
82627.....	06-0839705....	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....13,487,491	.....1,080,000
70688.....	36-6071399....	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO.....	NY.....	.....	.....9,907
70688.....	36-6071399....	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO.....	NY.....	.....1,210,000	.....55,168
80659.....	82-4533188....	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.....	.....395
80659.....	82-4533188....	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.....	.....1,208
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....17,242,491	.....1,550,535
1099999.	Total - Life and Annuity Non-Affiliates.....				.....17,242,491	.....1,550,535
1199999.	Total - Life and Annuity.....				.....29,262,929	.....7,952,284
2399999.	Total U.S.....				.....29,262,929	.....7,952,284
9999999.	Total.....				.....29,262,929	.....7,952,284

BrightHouse Life Insurance Company of NY

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	XXXLO	78,200,002	183,009	311,516	208,282				
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	794,404	19,610	9,493	32,652				
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	58,976,107	158,081	86,521	162,841				
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	1,301,221	2,920	4,584	7,581				
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	58,719,660	63,622	24,437	22,639				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	323,813,192	745,004	388,069	302,059				
65978	13-5581829	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	OA		7,639,096	9,620,540					
65978	13-5581829	10/25/2010	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	7,825,000	6,942		(777)				
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	CO/I	XXXL	280,000	6,290	6,763	978				
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	3,104,234	63,808	56,913	90,503				
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	416,594,545	1,227,168	1,194,960	825,495				
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	104,581	565	523	382				
66346	58-0828824	12/31/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	25,000,000	192,129	172,646	253,205				
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	888,427,405	2,122,304	3,051,059	1,101,914				
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	975,916	2,190	5,982	4,845				
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	69,539,745	61,369	47,175	27,798				
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	302,217,268	264,401	255,909	69,683				
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	573,158,191	1,772,381	1,791,782	876,654				
66869	31-4156830	12/31/1992	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OL	964,768	447,725	435,487	14,959				
66869	31-4156830	05/15/1991	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OA		1,609,149	1,659,761					
93572	43-1235868	02/01/2004	RGA REINSURANCE CO	MO	CO/I	XXXL	1,120,000	25,160	27,051	3,912				
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	YRT/I	OL	4,022,605	88,309	78,745	125,930				
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	YRT/I	XXXLO	693,253,915	1,812,510	1,770,082	1,099,463				
93572	43-1235868	07/01/2004	RGA REINSURANCE CO	MO	YRT/I	OL	62,748	339	314	251				
93572	43-1235868	01/01/2009	RGA REINSURANCE CO	MO	YRT/I	XXXLO	849,986,534	2,248,181	2,536,956	1,062,142				
93572	43-1235868	01/01/2012	RGA REINSURANCE CO	MO	YRT/I	XXXLO	475,308,546	1,166,585	1,331,334	477,627				
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	XXXLO	186,044,298	472,142	585,585	185,828				
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	OL	2,605,113	18,411	24,369	10,911				
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	77,399,575	80,189	60,450	25,120				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	99,190,800	237,594	229,432	76,415				
87572	23-2038295	02/01/2004	SCOTTISH RE (US) INC	DE	CO/I	XXXL	12,392,045	564,783	592,157	37,783				
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO	CO	CO/I	XXXL	30,980,111	1,503,559	1,512,227	32,750				
82627	06-0839705	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	280,000	4,660	5,013	978				
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,853,610	33,896	30,231	95,721				
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	115,710,915	238,424	243,059	323,818				
82627	06-0839705	07/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	20,916	84	78	134				

BrightHouse Life Insurance Company of NY

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627	06-0839705	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	355,490,488	632,595	619,670	432,348				
82627	06-0839705	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	914,077,405	1,878,071	2,440,713	1,483,709				
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	2,738,333	3,827	8,443	7,337				
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	156,500,951	158,154	106,295	82,192				
82627	06-0839705	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	558,585,701	997,992	1,013,426	667,677				
82627	06-0839705	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC	MO	COFW/I	XXXL	5,137,782,341	871,507,997	837,933,349	19,592,934	302,807,450	313,339,883		422,698,513
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	183,085,243	417,002	415,949	221,592				
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	1,022,074,732	2,582,945	2,954,563	880,749				
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	7,300,000	25,486	27,930	21,852				
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	325,306	730	1,994	1,575				
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	22,304,915	41,589	26,744	14,378				
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						13,720,493,385	903,328,977	873,700,279	30,966,819	302,807,450	313,339,883	0	422,698,513
1099999	Total - General Account - Authorized - Non-Affiliates						13,720,493,385	903,328,977	873,700,279	30,966,819	302,807,450	313,339,883	0	422,698,513
1199999	Total - General Account - Authorized						13,720,493,385	903,328,977	873,700,279	30,966,819	302,807,450	313,339,883	0	422,698,513
44.1	General Account - Unauthorized - Affiliates - U.S. - Other													
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA		10,610,256	6,777,950					
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA		346,103,083	103,806,968	5,099,651				
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA		1,354,998	1,059,814					
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA		238,715,470	111,949,857	14,744,415	149,289,729	155,031,642		
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	7,542,716	4,336,702	4,530,100	353,017				
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	17,947,477	102,330	80,599	124,783				
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	XXXLO	27,012,383,659	64,081,762	80,271,628	33,377,585				
1399999	Total - General Account - Unauthorized - Affiliates - U.S. - Other						27,037,873,852	665,304,601	308,476,916	53,699,451	149,289,729	155,031,642	0	0
1499999	Total - General Account - Unauthorized - Affiliates - U.S. - Total						27,037,873,852	665,304,601	308,476,916	53,699,451	149,289,729	155,031,642	0	0
1899999	Total - General Account - Unauthorized - Affiliates						27,037,873,852	665,304,601	308,476,916	53,699,451	149,289,729	155,031,642	0	0
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	YRT/I	OL	529,601	13,073	11,652	22,066				
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	YRT/I	XXXLO	92,850,911	224,751	221,246	162,399				
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	YRT/I	XXXLO	77,712,891	187,025	185,534	79,326				
1999999	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates						171,093,403	424,849	418,432	263,791	0	0	0	0
2199999	Total - General Account - Unauthorized - Non-Affiliates						171,093,403	424,849	418,432	263,791	0	0	0	0
2299999	Total - General Account - Unauthorized						27,208,967,255	665,729,450	308,895,348	53,963,242	149,289,729	155,031,642	0	0
4599999	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						40,929,460,640	1,569,058,427	1,182,595,627	84,930,061	452,097,179	468,371,525	0	422,698,513
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	VA				157,704,141			4,209,649,148	
5899999	Total - Separate Accounts - Unauthorized - Affiliates - U.S. - Other						0	0	0	157,704,141	0	0	4,209,649,148	0

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
5999999	Total - Separate Accounts - Unauthorized - Affiliates - U.S. - Total.....						0	0	0	157,704,141	0	0	4,209,649,148	0
6399999	Total - Separate Accounts - Unauthorized - Affiliates.....						0	0	0	157,704,141	0	0	4,209,649,148	0
6799999	Total - Separate Accounts - Unauthorized.....						0	0	0	157,704,141	0	0	4,209,649,148	0
9099999	Total - Separate Accounts - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....						0	0	0	157,704,141	0	0	4,209,649,148	0
9199999	Total U.S.....						40,929,460,640	1,569,058,427	1,182,595,627	242,634,202	452,097,179	468,371,525	4,209,649,148	422,698,513
9999999	Total.....						40,929,460,640	1,569,058,427	1,182,595,627	242,634,202	452,097,179	468,371,525	4,209,649,148	422,698,513

SCHEDULE S - PART 3 - SECTION 2

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

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

NONE

SCHEDULE S - PART 4
Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Other														
87726.....	06-0566090.	.12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....356,713,339	.....58,945	.....	.....356,772,284	.....	.....	.....358,623,363	.....	.....	.....427,747	.....356,772,284
87726.....	06-0566090.	.01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....240,070,467	.....10,086,999	.....90,777,621	.....340,935,087	.....	.....	.....470,771,669	.....	.....	.....123,885,384	.....340,935,087
87726.....	06-0566090.	.05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....4,336,702	.....4,494	.....15,577	.....4,356,773	.....	.....	.....8,511,928	.....	.....	.....16,017	.....4,356,773
87726.....	06-0566090.	.05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....64,184,093	.....8,271,749	.....9,350,427	.....81,806,269	.....	.....	.....125,978,296	.....	.....	.....6,682,264	.....81,806,269
0299999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Other.....			.....665,304,601	.....18,422,187	.....100,143,625	.....783,870,413	.....0	.....XXX	.....963,885,256	.....0	.....0	.....131,011,412	.....783,870,413
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			.....665,304,601	.....18,422,187	.....100,143,625	.....783,870,413	.....0	.....XXX	.....963,885,256	.....0	.....0	.....131,011,412	.....783,870,413
0799999.	Total - General Account - Life and Annuity - Affiliates.....			.....665,304,601	.....18,422,187	.....100,143,625	.....783,870,413	.....0	.....XXX	.....963,885,256	.....0	.....0	.....131,011,412	.....783,870,413
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
88099.....	75-1608507.	.01/19/2005	OPTIMUM RE INSURANCE COMPANY.....	.....237,825	.....5,025	.....20,817	.....263,667	.....	.....	.....	.....	.....	.....24,557	.....24,557
64688.....	75-6020048.	.01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	.....187,025	.....4,205	.....22,933	.....214,163	.....268,535	.....	.....	.....	.....	.....34,407	.....214,163
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			.....424,850	.....9,230	.....43,750	.....477,830	.....268,535	.....XXX	.....0	.....0	.....0	.....58,964	.....238,720
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			.....424,850	.....9,230	.....43,750	.....477,830	.....268,535	.....XXX	.....0	.....0	.....0	.....58,964	.....238,720
1199999.	Total - General Account - Life and Annuity.....			.....665,729,451	.....18,431,417	.....100,187,375	.....784,348,243	.....268,535	.....XXX	.....963,885,256	.....0	.....0	.....131,070,376	.....784,109,133
2399999.	Total - General Account.....			.....665,729,451	.....18,431,417	.....100,187,375	.....784,348,243	.....268,535	.....XXX	.....963,885,256	.....0	.....0	.....131,070,376	.....784,109,133
3599999.	Total - U.S.....			.....665,729,451	.....18,431,417	.....100,187,375	.....784,348,243	.....268,535	.....XXX	.....963,885,256	.....0	.....0	.....131,070,376	.....784,109,133
9999999.	Total.....			.....665,729,451	.....18,431,417	.....100,187,375	.....784,348,243	.....268,535	.....XXX	.....963,885,256	.....0	.....0	.....131,070,376	.....784,109,133

46

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

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral						23	24	25	26		
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating 1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	16	17	18	19	20	21	22	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)	
															Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)					

NONE

Brighthouse Life Insurance Company of NY

SCHEDULE S - PART 6

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

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	242,634	1,005,422	164,847	99,852	(1,076,258)
2. Commissions and reinsurance expense allowances.....	29,339	103,094	16,294	9,778	19,512
3. Contract claims.....	123,246	59,759	66,308	67,341	75,122
4. Surrender benefits and withdrawals for life contracts.....	308,295	383,969	381,890	335,100	343,899
5. Dividends to policyholders and refunds to members.....	10	10	9	10	10
6. Reserve adjustments on reinsurance ceded.....	(262,326)	(412,333)	(384,018)	(352,901)	(265,818)
7. Increase in aggregate reserves for life and accident and health contracts.....	388,453	750,479	150,240	(50,049)	(1,280,846)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	68,636	48,320	53,743	34,806	(260,874)
9. Aggregate reserves for life and accident and health contracts.....	1,561,200	1,172,747	422,268	272,027	322,077
10. Liability for deposit-type contracts.....	7,858	9,848	13,547	16,746	21,753
11. Contract claims unpaid.....	7,952	5,781	4,963	4,480	3,227
12. Amounts recoverable on reinsurance.....	29,263	22,182	15,810	15,259	15,796
13. Experience rating refunds due or unpaid.....	1,137	1,228			(26,124)
14. Policyholders' dividends and refunds to members (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due.....	3,325	3,048	2,727	2,537	2,982
16. Unauthorized reinsurance offset.....	239	192	10,220	232	171
17. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....					
19. Letters of credit (L).....	269	269	269	269	225
20. Trust agreements (T).....	963,885	396,122	357,492	306,719	219,541
21. Other (O).....					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....					
23. Funds deposited by and withheld from (F).....					
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....					

Brighthouse Life Insurance Company of NY

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	2,507,155,568	56,127	2,507,211,695
2. Reinsurance (Line 16).....	111,303,923	(111,303,923)	0
3. Premiums and considerations (Line 15).....	1,947,551	20,014,636	21,962,187
4. Net credit for ceded reinsurance.....	XXX	1,110,666,414	1,110,666,414
5. All other admitted assets (balance).....	31,253,699		31,253,699
6. Total assets excluding Separate Accounts (Line 26).....	2,651,660,741	1,019,433,254	3,671,093,995
7. Separate Account assets (Line 27).....	7,168,202,448	XXX	7,168,202,448
8. Total assets (Line 28).....	9,819,863,189	1,019,433,254	10,839,296,443
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	1,503,645,341	1,561,200,122	3,064,845,463
10. Liability for deposit-type contracts (Line 3).....	16,788,191	7,858,308	24,646,499
11. Claim reserves (Line 4).....	626,852	7,952,284	8,579,136
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....			0
13. Premium & annuity considerations received in advance (Line 8).....	88,082	679,142	767,224
14. Other contract liabilities (Line 9).....	143,767,143	(135,370,746)	8,396,397
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	239,110	(239,110)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....			0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....			0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....			0
19. All other liabilities (balance).....	696,376,888	(422,646,746)	273,730,142
20. Total liabilities excluding Separate Accounts (Line 26).....	2,361,531,607	1,019,433,254	3,380,964,861
21. Separate Account liabilities (Line 27).....	7,085,430,879	XXX	7,085,430,879
22. Total liabilities (Line 28).....	9,446,962,486	1,019,433,254	10,466,395,740
23. Capital & surplus (Line 38).....	372,900,703	XXX	372,900,703
24. Total liabilities, capital & surplus (Line 39).....	9,819,863,189	1,019,433,254	10,839,296,443
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	1,561,200,122		
26. Claim reserves.....	7,952,284		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	679,142		
29. Liability for deposit-type contracts.....	7,858,308		
30. Other contract liabilities.....	(135,370,746)		
31. Reinsurance ceded assets.....	111,303,923		
32. Other ceded reinsurance recoverables.....	(56,127)		
33. Total ceded reinsurance recoverables.....	1,553,566,906		
34. Premiums and considerations.....	20,014,636		
35. Reinsurance in unauthorized companies.....	239,110		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	422,646,746		
40. Total ceded reinsurance payables/offsets.....	442,900,492		
41. Total net credit for ceded reinsurance.....	1,110,666,414		

Brighthouse Life Insurance Company of NY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only						
			Life Contracts		4	5	6	7	
			2	3					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama.....	AL	N	13,164				13,164	
2.	Alaska.....	AK	N					0	
3.	Arizona.....	AZ	N	82,865	6,600			89,465	
4.	Arkansas.....	AR	N	6,099				6,099	
5.	California.....	CA	N	592,797	31,415			624,212	
6.	Colorado.....	CO	N	64,582	27,360			91,942	
7.	Connecticut.....	CT	N	793,898	337,422			1,131,320	
8.	Delaware.....	DE	N	34,937				34,937	
9.	District of Columbia.....	DC	N	15,273	34,925			50,198	
10.	Florida.....	FL	N	1,350,790	1,891,765			3,242,555	
11.	Georgia.....	GA	N	198,234	16,071			214,305	
12.	Hawaii.....	HI	N	19,952				19,952	
13.	Idaho.....	ID	N	2,517				2,517	
14.	Illinois.....	IL	N	101,886				101,886	
15.	Indiana.....	IN	N	27,043				27,043	
16.	Iowa.....	IA	N	25,738				25,738	
17.	Kansas.....	KS	N	6,563				6,563	
18.	Kentucky.....	KY	N	20,037				20,037	
19.	Louisiana.....	LA	N	8,332				8,332	
20.	Maine.....	ME	N	22,757				22,757	
21.	Maryland.....	MD	N	101,809				101,809	
22.	Massachusetts.....	MA	N	280,653	10,261			290,914	
23.	Michigan.....	MI	N	156,447	10,006			166,453	
24.	Minnesota.....	MN	N	13,936	3,000			16,936	
25.	Mississippi.....	MS	N	9,074				9,074	
26.	Missouri.....	MO	N	22,437	62,635			85,072	
27.	Montana.....	MT	N	1,794				1,794	
28.	Nebraska.....	NE	N		120,923			120,923	
29.	Nevada.....	NV	N	122,740	245,888			368,628	
30.	New Hampshire.....	NH	N	22,405	50,000			72,405	
31.	New Jersey.....	NJ	N	1,532,455	1,734,992			3,267,447	
32.	New Mexico.....	NM	N	2,789				2,789	
33.	New York.....	NY	L	63,824,435	808,829,426			872,653,861	48,036
34.	North Carolina.....	NC	N	361,792	750			362,542	
35.	North Dakota.....	ND	N	372				372	
36.	Ohio.....	OH	N	69,973				69,973	
37.	Oklahoma.....	OK	N	11,365				11,365	
38.	Oregon.....	OR	N	35,796				35,796	
39.	Pennsylvania.....	PA	N	289,973	62,400			352,373	
40.	Rhode Island.....	RI	N	36,869				36,869	
41.	South Carolina.....	SC	N	168,698	7,000			175,698	
42.	South Dakota.....	SD	N	3,124				3,124	
43.	Tennessee.....	TN	N	66,373				66,373	
44.	Texas.....	TX	N	234,165	115,301			349,466	
45.	Utah.....	UT	N	18,595				18,595	
46.	Vermont.....	VT	N	32,934				32,934	
47.	Virginia.....	VA	N	140,605	144,851			285,456	
48.	Washington.....	WA	N	74,147				74,147	
49.	West Virginia.....	WV	N	8,633				8,633	
50.	Wisconsin.....	WI	N	14,792				14,792	
51.	Wyoming.....	WY	N	29,158				29,158	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N					0	
54.	Puerto Rico.....	PR	N	9,959				9,959	
55.	US Virgin Islands.....	VI	N	1,042				1,042	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	15,999				15,999	
58.	Aggregate Other Alien.....	OT	XXX	377,954	0	0	0	377,954	0
59.	Subtotal.....	XXX		71,480,756	813,742,991	0	0	885,223,747	48,036
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		9,004				9,004	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		216,200				216,200	
94.	Aggregate other amounts not allocable by State.....	XXX		0	4,809,382	0	0	4,809,382	0
95.	Totals (Direct Business).....	XXX		71,705,960	818,552,373	0	0	890,258,333	48,036
96.	Plus reinsurance assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		71,705,960	818,552,373	0	0	890,258,333	48,036
98.	Less reinsurance ceded.....	XXX		57,228,948	164,864,463			222,093,411	
99.	Totals (All Business) less reinsurance ceded (c).....	XXX		14,477,012	653,687,910	(c)	0	668,164,922	48,036

DETAILS OF WRITE-INS

58001.	Other alien.....	XXX		377,954				377,954	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summ. of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		377,954	0	0	0	377,954	0
9401.	Internal policy exchanges.....	XXX			4,809,382			4,809,382	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	4,809,382	0	0	4,809,382	0

(a) Active Status Counts:

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

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

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

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

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10

SCHEDULE T - PART 2

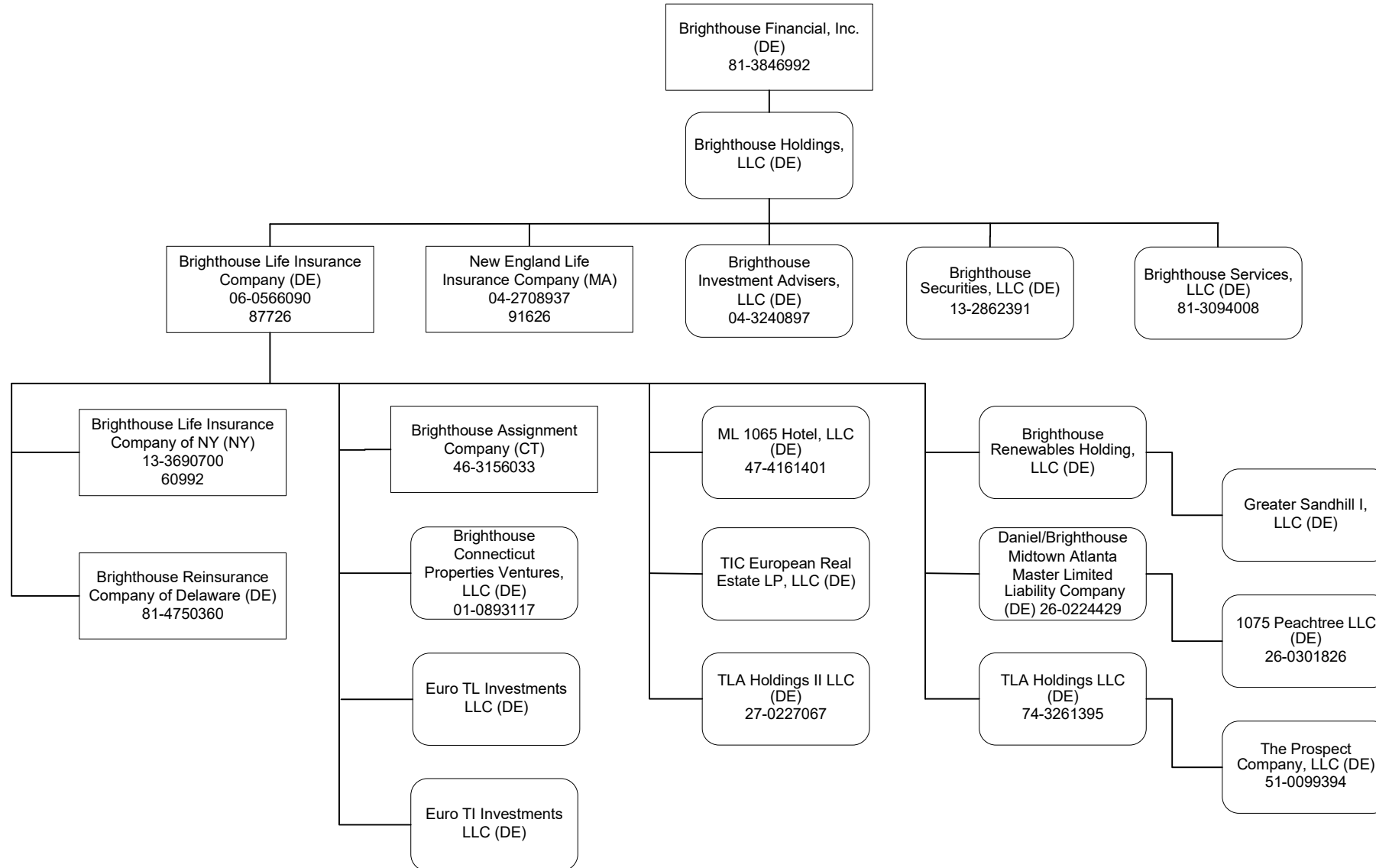
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					Totals
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama.....AL	13,164					13,164
2. Alaska.....AK						0
3. Arizona.....AZ	82,865	6,600				89,465
4. Arkansas.....AR	6,099					6,099
5. California.....CA	592,797	31,415				624,212
6. Colorado.....CO	64,582	27,360				91,942
7. Connecticut.....CT	793,898	337,422				1,131,320
8. Delaware.....DE	34,937					34,937
9. District of Columbia.....DC	15,273	34,925				50,198
10. Florida.....FL	1,350,790	1,891,765				3,242,555
11. Georgia.....GA	198,234	16,071				214,305
12. Hawaii.....HI	19,952					19,952
13. Idaho.....ID	2,517					2,517
14. Illinois.....IL	101,886					101,886
15. Indiana.....IN	27,043					27,043
16. Iowa.....IA	25,738					25,738
17. Kansas.....KS	6,563					6,563
18. Kentucky.....KY	20,037					20,037
19. Louisiana.....LA	8,332					8,332
20. Maine.....ME	22,757					22,757
21. Maryland.....MD	101,809					101,809
22. Massachusetts.....MA	280,653	10,261				290,914
23. Michigan.....MI	156,447	10,006				166,453
24. Minnesota.....MN	13,936	3,000				16,936
25. Mississippi.....MS	9,074					9,074
26. Missouri.....MO	22,437	62,635				85,072
27. Montana.....MT	1,794					1,794
28. Nebraska.....NE		120,923				120,923
29. Nevada.....NV	122,740	245,888				368,628
30. New Hampshire.....NH	22,405	50,000				72,405
31. New Jersey.....NJ	1,532,455	1,734,992				3,267,447
32. New Mexico.....NM	2,789					2,789
33. New York.....NY	63,824,435	808,829,426			48,036	872,701,897
34. North Carolina.....NC	361,792	750				362,542
35. North Dakota.....ND	372					372
36. Ohio.....OH	69,973					69,973
37. Oklahoma.....OK	11,365					11,365
38. Oregon.....OR	35,796					35,796
39. Pennsylvania.....PA	289,973	62,400				352,373
40. Rhode Island.....RI	36,869					36,869
41. South Carolina.....SC	168,698	7,000				175,698
42. South Dakota.....SD	3,124					3,124
43. Tennessee.....TN	66,373					66,373
44. Texas.....TX	234,165	115,301				349,466
45. Utah.....UT	18,595					18,595
46. Vermont.....VT	32,934					32,934
47. Virginia.....VA	140,605	144,851				285,456
48. Washington.....WA	74,147					74,147
49. West Virginia.....WV	8,633					8,633
50. Wisconsin.....WI	14,792					14,792
51. Wyoming.....WY	29,158					29,158
52. American Samoa.....AS						0
53. Guam.....GU						0
54. Puerto Rico.....PR	9,959					9,959
55. US Virgin Islands.....VI	1,042					1,042
56. Northern Mariana Islands.....MP						0
57. Canada.....CAN	15,999					15,999
58. Aggregate Other Alien.....OT	377,954					377,954
59. Totals.....	71,480,756	813,742,991	0	0	48,036	885,271,783

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

PART 1 - ORGANIZATIONAL CHART



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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
	81-3846992	Brighthouse Financial, Inc.					(33,648,035)				(33,648,035)	
		Brighthouse Holdings, LLC	1,310,600,000	(2,000,000)			1,117,747,895				2,426,347,895	
	04-3240897	Brighthouse Investment Advisers, LLC								(229,593,215)	(229,593,215)	
87726	06-0566090	Brighthouse Life Insurance Company	(1,250,000,000)	16,299,998			(498,370,419)	(754,204,526)		201,344,337	(2,284,930,610)	21,047,724,640
60992	13-3690700	Brighthouse Life Insurance Company NY					(73,872,607)	(70,254,929)		11,478,143	(132,649,393)	509,726,787
16073	81-4750360	Brighthouse Reinsurance Company of Delaware			(142,186,188)		298,912,322	852,607,514			1,009,333,648	(21,988,189,076)
		Brighthouse Renewable Holding, LLC		(5,265,314)							(5,265,314)	
	13-2862391	Brighthouse Securities, LLC					908,968				908,968	
	81-3094008	Brighthouse Services, LLC					(773,072,800)				(773,072,800)	
		Euro TI Investments LLC		(1,084)							(1,084)	
		Euro TL Investments LLC		(20,498)							(20,498)	
91626	04-2708937	New England Life Insurance Company	(60,600,000)	2,000,000	142,186,188		(38,605,324)	(28,148,059)		16,770,735	33,603,540	449,847,094
	74-3261395	TLA Holdings LLC		(8,013,102)							(8,013,102)	
	27-0227067	TLA Holdings II LLC		(3,000,000)							(3,000,000)	
	9999999	Control Totals	0	0	0	0	0	0	XXX	0	0	19,109,445

Brighthouse Life Insurance Company of NY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

MARCH FILING

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?
4. Will an actuarial opinion be filed by March 1?

Responses

 YES

 YES

 YES

 YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?

 YES

 YES

 YES

 YES

JUNE FILING

9. Will an audited financial report be filed by June 1?
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?

 YES

 YES

AUGUST FILING

11. Will 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?

 YES

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

If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
- ~~29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
- ~~30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
- ~~31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
- ~~32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?

 NO

 NO

 NO

 YES

 YES

 NO

 NO

 NO

 NO

 NO

 NO

 NO

 YES

 YES

 NO

 NO

 N/A

 N/A

 N/A

 N/A

 NO

 NO

 YES

 NO

 NO

 NO

 YES

APRIL FILING

41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?
45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
51. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
52. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?

 YES

 NO

 NO

 NO

 NO

 NO

 YES

 YES

 YES

 YES

 YES

 YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

AUGUST FILING

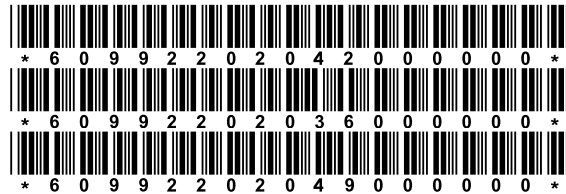
53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

YES

EXPLANATIONS:

BAR CODE:

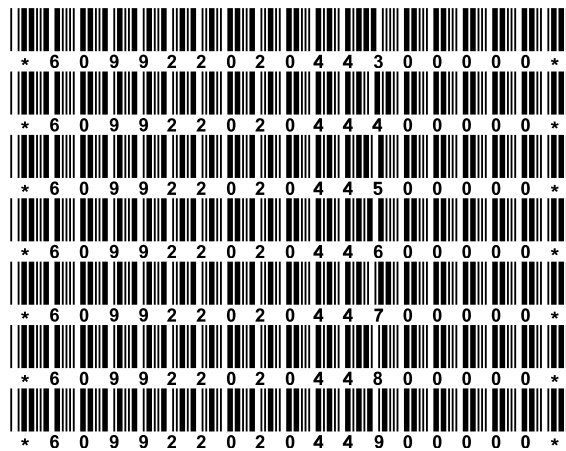
- 1.
- 2.
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- 8.
- 9.
- 10.
- 11.
- 12. The data for this supplement is not required to be filed.



- 13. The data for this supplement is not required to be filed.
- 14. The data for this supplement is not required to be filed.
- 15.
- 16.
- 17.



- 18. The data for this supplement is not required to be filed.
- 19. The data for this supplement is not required to be filed.
- 20. The data for this supplement is not required to be filed.
- 21. The data for this supplement is not required to be filed.
- 22. The data for this supplement is not required to be filed.
- 23. The data for this supplement is not required to be filed.
- 24. The data for this supplement is not required to be filed.



- 25.
- 26.
- 27. The data for this supplement is not required to be filed.
- 28. The data for this supplement is not required to be filed.



Lines 29 thru 32 are marked as strike through above, so there is nothing required for explanation or barcodes.

- 33. The data for this supplement is not required to be filed.
- 34. The data for this supplement is not required to be filed.
- 35.
- 36. The data for this supplement is not required to be filed.
- 37. The data for this supplement is not required to be filed.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



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



40.

41.

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



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



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



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



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



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



48.

49.

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51.

52.

53.

**Overflow Page
NONE**

**Overflow Page
NONE**

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	128,581,163	5.1	128,581,163		128,581,163	5.1
1.02 All Other Governments.....	7,404,488	0.3	7,404,488		7,404,488	0.3
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	4,224,459	0.2	4,224,459		4,224,459	0.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	196,400,418	7.8	196,400,418		196,400,418	7.8
1.06 Industrial and Miscellaneous.....	1,340,074,074	53.4	1,340,074,074		1,340,074,074	53.4
1.07 Hybrid Securities.....	1,000,000	0.0	1,000,000		1,000,000	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	1,677,684,602	66.9	1,677,684,602	0	1,677,684,602	66.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans (Schedule B):						
4.01 Farm Mortgages.....	78,515,448	3.1	78,515,448		78,515,448	3.1
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	245,142,971	9.8	245,142,971		245,142,971	9.8
4.04 Mezzanine Real Estate Loans.....	8,000,000	0.3	8,000,000		8,000,000	0.3
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	331,658,419	13.2	331,658,419	0	331,658,419	13.2
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	165,371,065	6.6	165,371,065		165,371,065	6.6
6.02 Cash Equivalents (Schedule E, Part 2).....	20,612,431	0.8	20,612,431		20,612,431	0.8
6.03 Short-Term Investments (Schedule DA).....	34,186,894	1.4	34,186,894		34,186,894	1.4
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	220,170,390	8.8	220,170,390	0	220,170,390	8.8
7. Contract Loans.....	190,588	0.0	190,588		190,588	0.0
8. Derivatives (Schedule DB).....	264,307,435	10.5	264,307,435		264,307,435	10.5
9. Other Invested Assets (Schedule BA).....	11,055,603	0.4	11,055,603		11,055,603	0.4
10. Receivables for Securities.....	1,644,005	0.1	1,644,005		1,644,005	0.1
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	444,526	0.0	444,526		444,526	0.0
13. Total Invested Assets.....	2,507,155,568	100.0	2,507,155,568	0	2,507,155,568	100.0

Brighthouse Life Insurance Company of NY SCHEDULE A - VERIFICATION BETWEEN YEARS Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:	NONE	
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		375,916,746
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....	138,290	138,290
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		9,960
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		42,554,549
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		1,987,068
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	135,040	
9.2	Totals, Part 3, Column 13.....		135,040
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		331,658,419
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		331,658,419
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		331,658,419

Brighthouse Life Insurance Company of NY**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		7,591,307
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	3,473,640	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		3,473,640
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		9,344
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		11,055,603
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		11,055,603

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,883,041,998
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		179,020,037
3.	Accrual of discount.....		5,091,641
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(74,539)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		(74,539)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		12,000,430
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		403,183,157
7.	Deduct amortization of premium.....		4,252,474
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	4,991,728	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	228,058	5,219,786
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		820,880
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,677,684,602
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,677,684,602

Brighthouse Life Insurance Company of NY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
1. United States.....	128,581,164	171,816,295	117,278,791	182,285,000
Governments (Including all obligations guaranteed by governments)				
2. Canada.....				
3. Other Countries.....	7,404,487	8,665,836	7,414,490	7,149,000
4. Totals.....	135,985,651	180,482,131	124,693,281	189,434,000
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	4,224,459	4,842,945	4,139,280	4,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				
7. Totals.....	196,400,417	225,679,275	199,630,578	176,784,139
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)				
8. United States.....	1,083,672,389	1,245,121,505	1,085,352,401	1,071,575,700
9. Canada.....	35,777,653	40,703,938	36,006,348	34,851,739
10. Other Countries.....	221,624,033	250,930,380	225,076,672	221,792,564
11. Totals.....	1,341,074,075	1,536,755,823	1,346,435,421	1,328,220,003
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	1,677,684,602	1,947,760,174	1,674,898,560	1,698,938,142
PREFERRED STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....				
15. Canada.....				
16. Other Countries.....				
17. Totals.....	.0	.0	.0	
Parent, Subsidiaries and Affiliates				
18. Totals.....				
19. Total Preferred Stocks.....	.0	.0	.0	
COMMON STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....				
21. Canada.....				
22. Other Countries.....				
23. Totals.....	.0	.0	.0	
Parent, Subsidiaries and Affiliates				
24. Totals.....				
25. Total Common Stocks.....	.0	.0	.0	
26. Total Stocks.....	.0	.0	.0	
27. Total Bonds and Stocks.....	1,677,684,602	1,947,760,174	1,674,898,560	

BrightHouse Life Insurance Company of NY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	47,867,622		53,071,153	13,439,461	62,070,552	XXX	176,448,787	10.2	203,844,212	10.5	176,448,787	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	47,867,622	0	53,071,153	13,439,461	62,070,552	XXX	176,448,787	10.2	203,844,212	10.5	176,448,787	0
2. All Other Governments												
2.1 NAIC 1			1,948,310	499,684	2,105,303	XXX	4,553,297	0.3	2,103,635	0.1		4,553,297
2.2 NAIC 2			1,024,803	657,391	1,168,996	XXX	2,851,190	0.2	4,445,823	0.2	1,514,625	1,336,565
2.3 NAIC 3						XXX	0	0.0	648,690	0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	2,973,113	1,157,075	3,274,299	XXX	7,404,487	0.4	7,198,148	0.4	1,514,625	5,889,862
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2		538,411	1,960,370	1,725,678		XXX	4,224,459	0.2	4,200,303	0.2	4,224,459	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	538,411	1,960,370	1,725,678	0	XXX	4,224,459	0.2	4,200,303	0.2	4,224,459	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,466,897	32,728,881	23,949,178	113,699,693	15,487,947	XXX	190,332,596	11.0	214,225,558	11.0	188,342,056	1,990,540
5.2 NAIC 2	62,098	278,034	425,526	1,198,574	4,103,590	XXX	6,067,822	0.4	6,141,260	0.3	6,067,822	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	4,528,995	33,006,915	24,374,704	114,898,267	19,591,537	XXX	196,400,418	11.3	220,366,818	11.4	194,409,878	1,990,540

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Brighthouse Life Insurance Company of NY

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	30,145,000	102,124,972	259,692,733	53,535,128	174,430,429	XXX	619,928,261	35.8	785,346,410	40.5	359,032,546	260,895,715
6.2 NAIC 2.....	12,054,840	184,752,304	175,897,001	74,959,864	203,806,313	XXX	651,470,321	37.6	647,467,895	33.4	376,797,159	274,673,162
6.3 NAIC 3.....	3,137,110	18,611,684	24,481,302	4,567,547	4,287,889	XXX	55,085,531	3.2	56,421,539	2.9	39,005,567	16,079,964
6.4 NAIC 4.....		4,926,956	8,088,888			XXX	13,015,844	0.8	10,163,914	0.5	6,140,907	6,874,937
6.5 NAIC 5.....	233,825	1,015,378	2,143,050	1,334,512	1,059,481	XXX	5,786,245	0.3	5,930,878	0.3		5,786,245
6.6 NAIC 6.....		1,502,813	216,761			XXX	1,719,574	0.1		0.0		1,719,574
6.7 Totals.....	45,570,775	312,934,106	470,519,734	134,397,051	383,584,111	XXX	1,347,005,776	77.7	1,505,330,636	77.6	780,976,179	566,029,597
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....					1,000,000	XXX	1,000,000	0.1		0.0	1,000,000	
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	1,000,000	XXX	1,000,000	0.1	0	0.0	1,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....82,479,519	.....134,853,853	.....338,661,373	.....181,173,966	.....254,094,230	.....0	.....991,262,941	.....57.2	.....XXX	.....XXX	.....723,823,389	.....267,439,552
11.2 NAIC 2.....	(d).....12,116,938	.....185,568,749	.....179,307,700	.....78,541,507	.....210,078,899	.....0	.....665,613,792	.....38.4	.....XXX	.....XXX	.....389,604,065	.....276,009,727
11.3 NAIC 3.....	(d).....3,137,110	.....18,611,684	.....24,481,302	.....4,567,547	.....4,287,889	.....0	.....55,085,531	.....3.2	.....XXX	.....XXX	.....39,005,567	.....16,079,964
11.4 NAIC 4.....	(d).....0	.....4,926,956	.....8,088,888	.....0	.....0	.....0	.....13,015,844	.....0.8	.....XXX	.....XXX	.....6,140,907	.....6,874,937
11.5 NAIC 5.....	(d).....233,825	.....1,015,378	.....2,143,050	.....1,334,512	.....1,059,481	.....0	(c).....5,786,245	.....0.3	.....XXX	.....XXX	.....0	.....5,786,245
11.6 NAIC 6.....	(d).....0	.....1,502,813	.....216,761	.....0	.....0	.....0	(c).....1,719,574	.....0.1	.....XXX	.....XXX	.....0	.....1,719,574
11.7 Totals.....	.....97,967,392	.....346,479,432	.....552,899,073	.....265,617,532	.....469,520,499	.....0	(b).....1,732,483,927	.....100.0	.....XXX	.....XXX	.....1,158,573,928	.....573,909,999
11.8 Line 11.7 as a % of Col. 7.....	.....5.7	.....20.0	.....31.9	.....15.3	.....27.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....66.9	.....33.1
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....96,099,166	.....127,287,576	.....495,418,265	.....198,024,595	.....288,690,213	.....0	.....XXX	.....XXX	.....1,205,519,815	.....62.1	.....891,913,537	.....313,606,277
12.2 NAIC 2.....	.....34,962,636	.....176,310,347	.....218,452,021	.....66,060,217	.....166,470,061	.....0	.....XXX	.....XXX	.....662,255,282	.....34.1	.....366,630,273	.....295,625,009
12.3 NAIC 3.....	.....2,662,532	.....30,807,189	.....20,586,332	.....2,734,552	.....279,624	.....0	.....XXX	.....XXX	.....57,070,229	.....2.9	.....39,816,218	.....17,254,011
12.4 NAIC 4.....	.....0	.....3,865,890	.....4,998,024	.....1,300,000	.....0	.....0	.....XXX	.....XXX	.....10,163,914	.....0.5	.....2,587,000	.....7,576,914
12.5 NAIC 5.....	.....209,538	.....972,817	.....1,718,602	.....1,953,169	.....1,076,752	.....0	.....XXX	.....XXX	(c).....5,930,878	.....0.3	.....0	.....5,930,878
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.7 Totals.....	.....133,933,872	.....339,243,819	.....741,173,244	.....270,072,533	.....456,516,650	.....0	.....XXX	.....XXX	(b).....1,940,940,118	.....100.0	.....1,300,947,028	.....639,993,089
12.8 Line 12.7 as a % of Col. 9.....	.....6.9	.....17.5	.....38.2	.....13.9	.....23.5	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....67.0	.....33.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....62,959,164	.....95,775,742	.....212,236,702	.....142,249,668	.....210,602,112	.....0	.....723,823,388	.....41.8	.....891,913,537	.....46.0	.....723,823,388	.....XXX
13.2 NAIC 2.....	.....6,866,590	.....90,841,587	.....66,481,678	.....31,832,917	.....193,581,293	.....0	.....389,604,065	.....22.5	.....366,630,273	.....18.9	.....389,604,065	.....XXX
13.3 NAIC 3.....	.....2,738,939	.....15,245,942	.....13,891,529	.....2,841,267	.....4,287,889	.....0	.....39,005,566	.....2.3	.....39,816,218	.....2.1	.....39,005,566	.....XXX
13.4 NAIC 4.....	.....0	.....2,450,000	.....3,690,907	.....0	.....0	.....0	.....6,140,907	.....0.4	.....2,587,000	.....0.1	.....6,140,907	.....XXX
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....72,564,693	.....204,313,271	.....296,300,816	.....176,923,852	.....408,471,294	.....0	.....1,158,573,926	.....66.9	.....1,300,947,028	.....67.0	.....1,158,573,926	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....6.3	.....17.6	.....25.6	.....15.3	.....35.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....4.2	.....11.8	.....17.1	.....10.2	.....23.6	.....0.0	.....66.9	.....XXX	.....XXX	.....XXX	.....66.9	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....19,520,356	.....39,078,111	.....126,424,669	.....38,924,298	.....43,492,118	.....0	.....267,439,552	.....15.4	.....313,606,277	.....16.2	.....XXX	.....267,439,552
14.2 NAIC 2.....	.....5,250,348	.....94,727,162	.....112,826,021	.....46,708,590	.....16,497,606	.....0	.....276,009,727	.....15.9	.....295,625,009	.....15.2	.....XXX	.....276,009,727
14.3 NAIC 3.....	.....398,170	.....3,365,742	.....10,589,772	.....1,726,280	.....0	.....0	.....16,079,964	.....0.9	.....17,254,011	.....0.9	.....XXX	.....16,079,964
14.4 NAIC 4.....	.....0	.....2,476,956	.....4,397,981	.....0	.....0	.....0	.....6,874,937	.....0.4	.....7,576,914	.....0.4	.....XXX	.....6,874,937
14.5 NAIC 5.....	.....233,825	.....1,015,378	.....2,143,049	.....1,334,512	.....1,059,481	.....0	.....5,786,245	.....0.3	.....5,930,878	.....0.3	.....XXX	.....5,786,245
14.6 NAIC 6.....	.....0	.....1,502,813	.....216,761	.....0	.....0	.....0	.....1,719,574	.....0.1	.....0	.....0.0	.....XXX	.....1,719,574
14.7 Totals.....	.....25,402,699	.....142,166,162	.....256,598,253	.....88,693,680	.....61,049,205	.....0	.....573,909,999	.....33.1	.....639,993,089	.....33.0	.....XXX	.....573,909,999
14.8 Line 14.7 as a % of Col. 7.....	.....4.4	.....24.8	.....44.7	.....15.5	.....10.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....1.58.214.85.13.50.033.1XXXXXXXXXXXX33.1

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(a) Includes \$.....208,942,647 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....17,233,753 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
 (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6" designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....54,745,324; NAIC 2 \$.....54,001; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments													
1.01 Issuer Obligations.....	47,867,622		53,071,153	13,439,461	62,070,552	XXX	176,448,787	10.2	203,844,212	10.5	176,448,787		
1.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
1.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
1.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0			
1.05 Totals.....	47,867,622	0	53,071,153	13,439,461	62,070,552	XXX	176,448,787	10.2	203,844,212	10.5	176,448,787	0	
2. All Other Governments													
2.01 Issuer Obligations.....			2,973,113	1,157,075	3,274,299	XXX	7,404,487	0.4	7,198,148	0.4	1,514,625	5,889,862	
2.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
2.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
2.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0			
2.05 Totals.....	0	0	2,973,113	1,157,075	3,274,299	XXX	7,404,487	0.4	7,198,148	0.4	1,514,625	5,889,862	
3. U.S. States, Territories and Possessions, Guaranteed													
3.01 Issuer Obligations.....		538,411	1,960,370	1,725,678		XXX	4,224,459	0.2	4,200,303	0.2	4,224,459		
3.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
3.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
3.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0			
3.05 Totals.....	0	538,411	1,960,370	1,725,678	0	XXX	4,224,459	0.2	4,200,303	0.2	4,224,459	0	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.01 Issuer Obligations.....						XXX	0	0.0		0.0			
4.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
4.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
4.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0			
4.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.01 Issuer Obligations.....	62,098	4,761,576	8,543,412	97,473,892	18,394,139	XXX	129,235,116	7.5	129,584,696	6.7	129,235,116		
5.02 Residential Mortgage-Backed Securities.....	4,466,896	24,631,631	14,017,022	13,059,277	1,197,398	XXX	57,372,224	3.3	84,916,576	4.4	57,372,224		
5.03 Commercial Mortgage-Backed Securities.....		1,990,540				XXX	1,990,540	0.1	2,006,279	0.1	1,990,540		
5.04 Other Loan-Backed and Structured Securities.....		1,623,169	1,814,270	4,365,098		XXX	7,802,537	0.5	3,859,268	0.2	7,802,537		
5.05 Totals.....	4,528,994	33,006,916	24,374,704	114,898,267	19,591,537	XXX	196,400,417	11.3	220,366,819	11.4	194,409,877	1,990,540	
6. Industrial and Miscellaneous (unaffiliated)													
6.01 Issuer Obligations.....	34,261,324	249,600,976	354,475,983	104,440,734	378,227,142	XXX	1,121,006,159	64.7	1,201,788,314	61.9	650,501,240	470,504,919	
6.02 Residential Mortgage-Backed Securities.....	6,635,640	15,050,973	11,162,320	9,512,699	1,614,092	XXX	43,975,723	2.5	49,947,589	2.6	34,828,686	9,147,037	
6.03 Commercial Mortgage-Backed Securities.....	3,812,404	28,454,383	97,529,304	7,262,012		XXX	137,058,102	7.9	195,085,855	10.1	89,300,445	47,757,657	
6.04 Other Loan-Backed and Structured Securities.....	861,405	19,827,778	7,352,128	13,181,607	3,742,878	XXX	44,965,795	2.6	58,508,879	3.0	6,345,809	38,619,986	
6.05 Totals.....	45,570,773	312,934,109	470,519,734	134,397,052	383,584,112	XXX	1,347,005,779	77.7	1,505,330,637	77.6	780,976,180	566,029,599	
7. Hybrid Securities													
7.01 Issuer Obligations.....					1,000,000	XXX	1,000,000	0.1		0.0	1,000,000		
7.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
7.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
7.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0			
7.05 Totals.....	0	0	0	0	1,000,000	XXX	1,000,000	0.1	0	0.0	1,000,000	0	
8. Parent, Subsidiaries and Affiliates													
8.01 Issuer Obligations.....						XXX	0	0.0		0.0			
8.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
8.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0			
8.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0			
8.05 Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0			
8.06 Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0			
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	82,191,044	254,900,963	421,024,031	218,236,840	462,966,131	XXX	1,439,319,008	83.1	XXX	XXX	962,924,227	476,394,781
11.02 Residential Mortgage-Backed Securities.....	11,102,536	39,682,604	25,179,342	22,571,976	2,811,490	XXX	101,347,947	5.8	XXX	XXX	92,200,910	9,147,037
11.03 Commercial Mortgage-Backed Securities.....	3,812,404	30,444,922	97,529,304	7,262,012	0	XXX	139,048,642	8.0	XXX	XXX	89,300,445	49,748,197
11.04 Other Loan-Backed and Structured Securities.....	861,405	21,450,947	9,166,398	17,546,705	3,742,878	XXX	52,768,332	3.0	XXX	XXX	14,148,346	38,619,986
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	97,967,389	346,479,435	552,899,074	265,617,532	469,520,499	0	1,732,483,929	100.0	XXX	XXX	1,158,573,928	573,910,001
11.09 Line 11.08 as a % of Col. 7.....	5.7	20.0	31.9	15.3	27.1	0.0	100.0	XXX	XXX	XXX	66.9	33.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	97,186,183	275,754,773	516,056,107	211,163,452	446,455,158	XXX	XXX	XXX	1,546,615,673	79.7	1,032,718,914	513,896,759
12.02 Residential Mortgage-Backed Securities.....	18,239,218	36,053,350	35,115,062	39,479,099	5,977,436	XXX	XXX	XXX	134,864,165	6.9	125,227,981	9,636,184
12.03 Commercial Mortgage-Backed Securities.....	5,587,512	14,843,923	166,088,204	10,572,494	0	XXX	XXX	XXX	197,092,133	10.2	132,272,144	64,819,990
12.04 Other Loan-Backed and Structured Securities.....	4,331,781	21,180,952	23,913,870	8,857,487	4,084,056	XXX	XXX	XXX	62,368,146	3.2	10,727,990	51,640,156
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.08 Totals.....	125,344,694	347,832,998	741,173,243	270,072,532	456,516,650	0	XXX	XXX	1,940,940,117	100.0	1,300,947,029	639,993,089
12.09 Line 12.08 as a % of Col. 9.....	6.5	17.9	38.2	13.9	23.5	0.0	XXX	XXX	100.0	XXX	67.0	33.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	61,655,102	137,518,954	204,188,092	152,698,891	406,863,187	XXX	962,924,226	55.6	1,032,718,914	53.2	962,924,226	XXX
13.02 Residential Mortgage-Backed Securities.....	10,834,508	39,014,486	20,942,640	19,801,168	1,608,108	XXX	92,200,910	5.3	125,227,981	6.5	92,200,910	XXX
13.03 Commercial Mortgage-Backed Securities.....	11	19,885,925	69,355,814	58,695	0	XXX	89,300,445	5.2	132,272,144	6.8	89,300,445	XXX
13.04 Other Loan-Backed and Structured Securities.....	75,072	7,893,906	1,814,270	4,365,098	0	XXX	14,148,346	0.8	10,727,990	0.6	14,148,346	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	72,564,693	204,313,271	296,300,816	176,923,852	408,471,295	0	1,158,573,927	66.9	1,300,947,029	67.0	1,158,573,927	XXX
13.09 Line 13.08 as a % of Col. 7.....	6.3	17.6	25.6	15.3	35.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	4.2	11.8	17.1	10.2	23.6	0.0	66.9	XXX	XXX	XXX	66.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	20,535,942	117,382,009	216,835,937	65,537,948	56,102,944	XXX	476,394,780	27.5	513,896,759	26.5	XXX	476,394,780
14.02 Residential Mortgage-Backed Securities.....	268,028	668,117	4,236,702	2,770,808	1,203,382	XXX	9,147,037	0.5	9,636,184	0.5	XXX	9,147,037
14.03 Commercial Mortgage-Backed Securities.....	3,812,394	10,558,997	28,173,489	7,203,317	0	XXX	49,748,197	2.9	64,819,990	3.3	XXX	49,748,197
14.04 Other Loan-Backed and Structured Securities.....	786,334	13,557,040	7,352,128	13,181,606	3,742,878	XXX	38,619,986	2.2	51,640,156	2.7	XXX	38,619,986
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	25,402,698	142,166,163	256,598,256	88,693,679	61,049,204	0	573,910,000	33.1	639,993,089	33.0	XXX	573,910,000
14.09 Line 14.08 as a % of Col. 7.....	4.4	24.8	44.7	15.5	10.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.5	8.2	14.8	5.1	3.5	0.0	33.1	XXX	XXX	XXX	XXX	33.1

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	49,308,940	49,308,940			
2. Cost of short-term investments acquired.....	157,041,585	157,041,585			
3. Accrual of discount.....	89,738	89,738			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	64,414	64,414			
6. Deduct consideration received on disposals.....	172,229,353	172,229,353			
7. Deduct amortization of premium.....	88,430	88,430			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	34,186,894	34,186,894	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	34,186,894	34,186,894	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year).....		68,004,019
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	(64,240,100)	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	58,910,461	(5,329,639)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	180,939,961	
3.2	Section 2, Column 19.....	(22,292,991)	158,646,970
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		36,462,605
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		84,409,337
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	(4,478,716)	
9.2	Section 2, Column 20.....		(4,478,716)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		168,895,902
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		168,895,902

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Brighthouse Life Insurance Company of NY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	168,895,902
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	168,895,902
4.	Part D, Section 1, Column 5.....	264,307,436
5.	Part D, Section 1, Column 6.....	(95,411,534)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	171,212,151
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	171,212,151
10.	Part D, Section 1, Column 8.....	265,909,304
11.	Part D, Section 1, Column 9.....	(94,697,153)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	12,094,052
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	12,094,052
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

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	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	8,589,179	8,589,179		
2. Cost of cash equivalents acquired.....	386,191,455	114,501,963	271,689,492	
3. Accrual of discount.....	23,578	23,578		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	1,285	1,285		
6. Deduct consideration received on disposals.....	374,192,055	102,502,563	271,689,492	
7. Deduct amortization of premium.....	1,011	1,011		
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	20,612,431	20,612,431	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	20,612,431	20,612,431	0	0

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

**Sch. A - Pt. 1
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Farm Mortgages														
00000000191743		MURRAY	MN		10/09/2007	3.79	66,251		(158)				988,181	08/20/2020
00000000193162		KERN	CA		07/20/2009	5.35	879,744		(10,709)				3,162,560	11/12/2018
00000000193414		CARROLL	IL		08/07/2009	3.95	47,915		(368)				2,048,899	10/19/2020
00000000193766		SUTTER	CA		03/15/2010	5.05	268,523		(2,699)				4,047,470	08/01/2020
00000000194183		KERN	CA		10/12/2010	5.45	1,384,791		(3,008)				6,131,810	07/29/2020
00000000194344		FRESNO	CA		03/22/2011	5.89	2,252,066		(98,742)				5,959,640	10/02/2019
00000000194419		CASS	NE		04/01/2011	5.25	1,508,497		(5,951)				3,423,237	06/05/2017
00000000194475		KERN	CA		12/21/2010	5.21	13,200,554		(49,328)				32,955,124	10/09/2020
00000000194759		MONTEREY	CA		05/12/2011	6.03	574,194		(9,255)				3,335,312	07/01/2017
00000000195388		STANISLAUS	CA		03/08/2012	5.60	1,505,794		(10,493)				5,389,695	12/13/2019
00000000195620		FRESNO	CA		08/30/2012	4.98	1,214,181		(738)				3,563,301	05/20/2019
00000000195867		FRESNO	CA		04/08/2013	5.00	431,829		14				792,985	12/19/2019
00000000196114		MONTGOMERY	IL		12/27/2012	4.65	473,674		(323)				1,175,325	10/31/2017
00000000196242		STANISLAUS	CA		06/27/2013	4.50	1,170,000						5,918,688	08/02/2017
00000000196591		KEARNEY	NE		08/22/2013	3.95	692,220		(2,388)				5,361,551	08/02/2018
00000000196606		CHELAN	WA		11/22/2013	4.98	445,526		(4,570)				706,316	11/06/2020
00000000196995		LA SALLE	LA		09/01/2016	5.00	2,349,693		307				8,461,394	12/10/2020
00000000197147		LEAKE	MS		09/01/2016	5.00	2,298,920		1,080				8,281,365	12/31/2019
00000000197148		BUTLER	AL		09/01/2016	5.00	2,198,941		1,059				7,921,305	12/31/2019
00000000197149		BALDWIN	AL		09/01/2016	5.00	899,578		423				3,240,534	12/31/2019
00000000197150		GEORGETOWN	SC		09/01/2016	5.00	2,248,944		1,056				8,101,335	12/31/2019
00000000197204		SCOTT	MS		12/19/2014	5.08	626,009		(7,195)				1,351,000	10/23/2020
00000000197211		BATES	MO		11/12/2014	4.70	3,300,074		(18,697)				6,224,800	12/05/2019
00000000197235		DESOTO	FL		12/03/2014	4.15	2,694,518		(14,914)				8,121,209	09/23/2020
00000000197283		ANTELOPE	NE		12/05/2014	4.50	778,149		(1,958)				2,271,220	06/13/2019
00000000197290		FORD	IL		01/12/2015	4.00	737,647		(685)				1,806,600	06/28/2019
00000000197362		ANTELOPE	NE		12/30/2014	4.60	847,289		(5,519)				2,936,192	08/06/2019
00000000197366		NODAWAY	MO		02/03/2015	4.21	710,662		(398)				1,728,200	12/28/2019
00000000197426		O'BRIEN	IA		02/24/2015	3.90	325,306						1,079,520	08/06/2019
00000000197431		DAKOTA	MN		02/10/2015	3.68	625,084		(807)				2,254,500	09/09/2019
00000000197445		JACKSON	MN		02/12/2015	4.44	509,317						1,111,340	08/08/2019
00000000197459		GOODING	ID		04/28/2015	3.82	1,555,899		466				3,250,420	02/13/2020
00000000197473		HAMILTON	NE		03/05/2015	4.00	1,395,474		55				4,013,930	08/20/2020
00000000197475		WHITE	IN		06/05/2015	4.25	2,837,678		(2,008)				8,091,870	12/21/2020
00000000197503		VERMILION	IL		02/27/2015	3.70	1,043,396		61				3,324,330	08/20/2020
00000000197508		CLINTON	IA		03/31/2015	4.05	394,371		(295)				1,195,795	05/01/2020
00000000197555		LEWIS	WA		03/12/2015	4.35	3,581,184		(19,609)				11,905,753	09/30/2019
00000000197572		WHITE	IN		04/08/2015	4.00	798,538						2,498,620	08/20/2020
00000000197602		COLUSA	CA		07/17/2015	4.30	2,055,376		(6,375)				6,164,505	06/25/2020
00000000197821		CUSTER	NE		08/25/2015	4.45	1,402,287						3,490,590	07/24/2017
00000000198422		ANTELOPE	NE		06/29/2016	4.15	1,362,087		(2,231)				2,985,268	05/02/2016
00000000198473		CHAMPAIGN	IL		08/29/2016	4.00	660,642						1,916,727	07/27/2016
00000000198517		MORRILL	NE		08/22/2016	3.85	922,486						1,849,708	06/28/2016

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
00000000198552		JASPER	IN		10/19/2016	3.25	2,385,893		22				5,095,328	07/26/2017
00000000198781		HENDRY	FL		02/02/2017	4.50	1,220,383						3,100,000	09/25/2020
00000000198806		CLAY	NE		02/24/2017	4.55	1,320,839		66				9,044,280	12/06/2016
00000000198813		STORY	IA		01/18/2017	4.99	1,255,535		33				3,487,200	12/12/2016
00000000199019		CASS	NE		07/17/2017	5.25	1,440,683						3,083,253	06/05/2017
00000000199092		CUSTER	NE		09/21/2017	4.45	899,528						2,239,110	07/24/2017
00000000199469		DEFIANCE	OH		04/26/2018	5.25	2,151,069		75				4,540,400	03/14/2018
00000000199886		JO DAVIESS	IL		11/28/2018	5.00	1,906,210						3,695,998	10/23/2018
00000000199906		MACOUPIN	IL		12/10/2018	4.70	660,000						1,590,580	11/07/2018
0199999. Total - Mortgages in Good Standing - Farm Mortgages							78,515,448	0	(274,704)	0	0	0	236,414,273	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
00000000510064		LONDON	EN		12/05/2013	6.46	4,374,240					135,040	14,450,743	07/24/2020
00000000520099		MEXICO CITY	MC		06/05/2015	4.48	530,212		(7,265)				1,189,659	06/30/2020
00000000520100		MEXICO CITY	MC		08/19/2015	4.65	3,056,042		(46,202)				6,817,662	06/30/2020
00000000520102		TIJUANA	BN		05/27/2015	4.61	3,728,491		(32,583)				8,849,082	09/02/2020
00000000701806		ATLANTA	GA		10/06/2005	5.30	1,872,927		(28,838)				3,708,556	04/01/2020
00000000701812		TAMPA	FL		09/30/2005	5.32	185,962		(4,873)				829,903	08/01/2017
00000000702181		FREMONT	CA		10/30/2009	6.90	2,877,730		(45,562)				9,904,847	12/04/2019
00000000702182		SAN MATEO	CA		10/30/2009	6.90	1,277,142		(20,908)				4,371,541	01/01/2020
00000000702183		SAN MATEO	CA		10/30/2009	6.90	2,227,722		(35,016)				7,676,656	01/01/2020
00000000702184		SANTA CLARA	CA		10/30/2009	6.90	576,905		(15,510)				1,996,092	01/01/2020
00000000702185		SANTA CLARA	CA		10/30/2009	6.90	856,313		(23,022)				2,962,835	01/01/2020
00000000702186		SAN JOSE	CA		10/30/2009	7.66	31,355						373,506	07/01/2020
00000000702187		SAN JOSE	CA		10/30/2009	7.25	30,772						369,971	07/01/2020
00000000702204		ASHBURN	VA		12/17/2009	7.30	765,073		88				2,133,505	08/01/2020
00000000702218		NEW YORK (MANHATTAN)	NY		03/01/2010	2.40	959,523						3,004,143	10/01/2018
00000000702292		HOUSTON	TX		12/09/2010	4.97	2,762,703		(58,007)				6,339,922	06/30/2020
00000000702315		SAN DIEGO	CA		12/15/2010	4.30	1,732,908						6,466,581	08/01/2020
00000000702330		ELGIN	IL		04/29/2011	5.10	511,794		(14,047)				1,157,829	05/01/2019
00000000702331		ELGIN	IL		04/29/2011	5.10	900,973		(24,729)				2,038,267	05/01/2019
00000000702332		ELGIN	IL		04/29/2011	5.10	840,984		(23,082)				1,902,555	05/01/2019
00000000702333		ELGIN	IL		04/29/2011	5.10	2,178,909		(59,804)				4,929,336	05/01/2019
00000000702334		ELGIN	IL		04/29/2011	5.10	968,302		(26,577)				2,190,585	05/01/2019
00000000702335		ELGIN	IL		04/29/2011	5.10	789,140		(21,659)				1,785,267	05/01/2019
00000000702336		ELGIN	IL		04/29/2011	5.10	1,206,650		(33,119)				2,729,798	05/01/2019
00000000702390		SAN FRANCISCO	CA		09/01/2011	5.10	6,271,858		849				18,759,444	11/01/2019
00000000702516		ELGIN	IL		02/13/2013	3.75	298,550		(2,412)				682,920	05/01/2019
00000000702517		ELGIN	IL		02/13/2013	3.75	735,152		(5,940)				1,681,628	05/01/2019
00000000702518		ELGIN	IL		02/13/2013	3.75	739,921		(5,979)				1,692,536	05/01/2019
00000000702521		SAN RAMON	CA		04/29/2013	4.21	6,196,869		(20,277)				10,269,761	06/01/2020
00000000702522		SAN RAMON	CA		04/29/2013	4.21	3,762,539		(12,325)				6,235,212	06/01/2020
00000000702535		BELLEVUE	WA		01/21/2014	4.15	17,097,690		(141,900)				49,944,576	09/01/2018
00000000702549		NEW YORK (MANHATTAN)	NY		09/10/2013	4.48	17,827,233		(106,740)				34,399,026	11/01/2020
00000000702557		RALEIGH	NC		07/31/2013	4.41	643,377		(8,411)				924,529	07/01/2020

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
00000000702568		SAN MATEO	CA		11/01/2013	5.64	3,814,294		(40,863)				14,165,835	11/01/2015	
00000000702588		FT. LAUDERDALE	FL		12/10/2013	4.75	4,000,001						7,750,437	11/30/2020	
00000000702596		LOS ANGELES	CA		01/31/2014	4.41	12,371,413		(120,458)				18,996,358	05/01/2020	
00000000702597		CHICAGO	IL		01/24/2014	4.39	21,070,491		(243,729)				49,148,882	10/28/2020	
00000000702606		DALLAS	TX		04/11/2014	4.15	4,699,999						5,799,604	12/01/2020	
00000000702607		DALLAS	TX		04/11/2014	4.15	1,300,000						1,604,146	12/14/2020	
00000000702611		HUNTERSVILLE	NC		03/27/2014	4.30	1,870,107						4,282,213	04/01/2020	
00000000702668		SAN FRANCISCO	CA		12/18/2014	3.94	3,988,041		(19,790)				8,785,762	08/01/2020	
00000000702669		HOUSTON	TX		12/16/2014	3.85	2,956,692		(5,524)				3,521,855	07/01/2020	
00000000702675		ATLANTA	GA		12/19/2014	3.80	3,120,549		(4,100)				4,125,127	10/01/2020	
00000000702680		SAN ANTONIO	TX		04/06/2015	3.60	3,500,000						6,273,526	11/02/2020	
00000000702689		IRVINE	CA		03/13/2015	3.65	2,150,000						3,868,298	12/22/2020	
00000000702690		NEWPORT COAST	CA		03/13/2015	4.18	4,779,802						7,572,564	11/01/2020	
00000000702694		EAST PALO ALTO	CA		05/28/2015	4.10	4,921,641						12,195,453	08/01/2020	
00000000702698		NEW YORK	NY		05/05/2015	3.73	5,092,000						9,128,720	06/30/2020	
00000000702724		ORLANDO	FL		06/30/2015	3.65	15,818,944		(33,702)				45,241,357	01/01/2021	
00000000702727		SEATTLE	WA		08/06/2015	4.10	1,000,000						1,799,856	06/30/2020	
00000000702730		WAILEA	HI		08/12/2015	3.80	684,000						1,025,949	11/01/2020	
00000000702732		NEW YORK	NY		11/10/2015	3.67	600,000						1,452,081	08/01/2020	
00000000702734		OVERLAND PARK	KS		10/01/2015	3.97	1,238,615		5				1,182,238	06/01/2020	
00000000702739		NEW YORK	NY		09/24/2015	3.64	4,500,000						10,465,116	08/01/2020	
00000000702752		CHICAGO	IL		10/08/2015	3.70	999,999						1,538,223	01/01/2021	
00000000702758		GLENDALE	AZ		01/06/2016	4.05	1,000,000						1,278,936	06/01/2020	
00000000702762		MOUNT LAUREL	NJ		11/10/2015	3.81	1,000,000						1,563,233	05/01/2020	
00000000702769		WILMINGTON	NC		12/10/2015	3.96	400,000						702,001	06/01/2020	
00000000702771		NASHVILLE	TN		12/23/2015	3.75	100,000						145,391	11/01/2020	
00000000702775		RALEIGH	NC		12/30/2015	3.69	100,000						170,039	06/01/2020	
00000000702795		FORT WORTH	TX		02/25/2016	4.06	1,000,000						1,683,784	06/30/2020	
00000000702806		DENVER	CO		05/06/2016	3.85	3,000,000						5,202,011	05/01/2020	
00000000702817		VARIOUS	CA		05/24/2016	3.75	1,000,000						1,691,188	12/21/2020	
00000000702825		EL SEGUNDO	CA		07/27/2016	3.80	1,805,677		(5,312)				3,792,482	04/06/2020	
00000000702835		NEW YORK	NY		08/08/2016	3.40	4,999,114		1,147				10,706,639	04/01/2020	
00000000702861		NEW YORK	NY		10/06/2016	3.05	3,900,000						7,281,553	06/01/2020	
00000000702967		MOUNT LAUREL	NJ		11/07/2017	3.73	6,666,667						10,632,643	04/01/2020	
00000000702974		FORT LAUDERDALE	FL		10/25/2017	4.11	6,666,667						9,348,546	07/01/2020	
00000000702975		MIAMI	FL		11/02/2017	4.07	6,657,181						11,163,206	03/01/2020	
00000000703010		BOULDER	CO		03/01/2018	3.96	13,460,345						22,040,846	07/01/2020	
00000000703163		RALEIGH	NC		04/17/2019	8.00	94,772						140,042	07/01/2020	
Summary Line Adjustment							(1)								
0599999		Total - Mortgages in Good Standing - Commercial Mortgages - All Other						245,142,971	0	(1,296,176)	0	0	135,040	530,234,613	XXX
Mortgages in Good Standing - Mezzanine Loans															
00000000702475		NEW YORK (MANHATTAN)	NY		07/19/2012	6.50	8,000,000						14,498,007	03/01/2020	
0699999		Total - Mortgages in Good Standing - Mezzanine Loans						8,000,000	0	0	0	0	0	14,498,007	XXX
0899999		Total - Mortgages in Good Standing						331,658,419	0	(1,570,880)	0	0	135,040	781,146,893	XXX

E04.2

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other- Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
3399999. Totals.....								331,658,419	0	(1,570,880)	0	0	135,040	781,146,893	XXX

General Interrogatory:

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

E04.3

SCHEDULE B - PART 2

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

1 Loan Number	2 Location 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	
Mortgages in Good Standing - Commercial Mortgages - All Other									
00000000702974.....	FORT LAUDERDALE.....	FL.....		10/25/2017.....	4.11.....		138,290.....	9,348,546.....	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							0.....	138,290.....	9,348,546.....
0899999. Total - Mortgages in Good Standing.....							0.....	138,290.....	9,348,546.....
3399999. Totals.....							0.....	138,290.....	9,348,546.....

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
Mortgages Closed by Repayment																		
00000000193172	CIMARRON	OK	05/29/2009	06/30/2020	5,782,551		(181,440)				(181,440)		5,601,111	5,601,111			0	
00000000197446	WATONWAN	MN	02/05/2015	03/31/2020	1,379,366		107				107		1,379,473	1,379,473			0	
00000000197595	BUTLER	OH	09/25/2015	07/31/2020	860,468		2,277				2,277		862,744	862,744			0	
00000000198086	MACOUPIN	IL	07/20/2016	07/31/2020	1,291,364		(40,662)				(40,662)		1,250,702	1,250,702			0	
00000000198804	PHELPS	NE	03/15/2017	03/31/2020	2,613,918		770				770		2,614,688	2,614,688			0	
00000000200089	CARROLL	IL	03/11/2019	09/30/2020	493,480						0		493,480	493,480			0	
00000000701749	ALTAMONTE SPRINGS	FL	05/06/2005	03/31/2020	590,280		(9,323)				(9,323)		580,956	580,956			0	
00000000702215	BRANDON	FL	02/23/2010	11/30/2020	500,183						0		500,183	500,183			0	
00000000702216	SKOKIE	IL	02/23/2010	11/30/2020	373						0		373	373			0	
00000000702220	VARIOUS	ZZ	03/09/2010	03/09/2020	13,722,919		(87,919)				(87,919)		13,635,000	13,635,000			0	
00000000702260	LOS ANGELES	CA	07/06/2010	03/31/2020	1,918,696						0		1,918,696	1,918,696			0	
00000000702278	WALTHAM	MA	10/01/2010	08/31/2020	1,679,005						0		1,679,005	1,679,005			0	
00000000702520	KNOXVILLE	TN	05/14/2013	10/31/2020	3,395,819		(90,038)				(90,038)		3,305,782	3,305,782			0	
00000000702899	LOS ANGELES	CA	01/31/2017	03/31/2020	1,000,000						0		1,000,000	1,000,000			0	
0199999	Total - Mortgages Closed by Repayment					35,228,422	0	(406,228)	0	0	0	(406,228)	0	34,822,193	34,822,193	0	0	0
Mortgages With Partial Repayments																		
Farm Mortgages	Various	VAR.									0		5,161,895	5,161,895			0	
Commercial Mort	Various	VAR.									0		2,570,461	2,570,461			0	
0299999	Total - Mortgages With Partial Repayments					0	0	0	0	0	0	0	7,732,356	7,732,356	0	0	0	
0599999	Total Mortgages					35,228,422	0	(406,228)	0	0	0	(406,228)	0	42,554,549	42,554,549	0	0	0

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SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Unaffiliated																			
64952G AT 5	NEW YORK LIFE Sub.....		New York.....	NY.....	JEFFRIES & CO. INC.....		09/14/2020		3,473,640	3,561,813	3,470,731		(2,909)				18,438		
878091 BD 8	TEACHERS INS & ANN ASSOC OF AM.....		New York.....	NY.....	CANTOR FITZGERALD & CO.....		09/29/2014		6,100,905	7,911,841	6,078,529		(4,051)				289,100		
878091 BF 3	TEACHERS INS & ANN ASSOC OF AM.....		New York.....	NY.....	WELLS FARGO SECURITIES.....		06/24/2019		1,509,872	1,747,679	1,506,343		(2,384)				59,780		
2799999	Total - Surplus Debentures - Unaffiliated.....								11,084,417	13,221,333	11,055,603	0	(9,344)	0	0	0	367,318	0	XXX
4899999	Subtotal - Unaffiliated.....								11,084,417	13,221,333	11,055,603	0	(9,344)	0	0	0	367,318	0	XXX
5099999	Totals.....								11,084,417	13,221,333	11,055,603	0	(9,344)	0	0	0	367,318	0	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....0	1B	.....0	1C	.....0	1D	.....0	1E	.....0	1F	.....0	1G	.....0
2A	.....0	2B	.....0	2C	.....0								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Surplus Debentures - Unaffiliated										
64952G AT 5	NEW YORK LIFE Sub.....	New York.....	NY.....	JEFFRIES & CO. INC.....	09/14/2020		3,473,640			
2799999. Total - Surplus Debentures - Unaffiliated.....							3,473,640	0	0	XXX
4899999. Subtotal - Unaffiliated.....							3,473,640	0	0	XXX
5099999. Totals.....							3,473,640	0	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																							
912803	DM	2				1.A	8,020,711	76.188	20,037,313	26,300,000	12,103,894		475,293				4.046	N/A				09/22/2010	05/15/2040
912803	EA	7				1.A	21,341,163	71.047	48,525,016	68,300,000	28,474,081		1,104,019				3.994	N/A				09/24/2013	02/15/2043
912810	PT	9				1.A	387,063	152.359	609,438	400,000	390,810		365				4.959	FA	7,177	19,000		05/21/2007	02/15/2037
912810	PX	0				1.A	1,036,175	150.938	1,132,031	750,000	944,757		(8,753)				4.500	MN	4,382	33,750		12/23/2008	05/15/2038
912810	RD	2				1.A	40,549	143.922	50,373	35,000	39,805		(146)				3.750	MN	170	1,313		07/24/2015	11/15/2043
912810	RM	2				1.A	8,499,563	129.781	10,122,938	7,800,000	8,426,199		(18,340)				3.000	MN	30,381	234,000		11/01/2016	05/15/2045
912810	RN	0				1.A	25,147,521	127.234	31,808,594	25,000,000	25,130,465		(3,616)				2.875	FA	271,484	718,750		10/27/2015	08/15/2045
912828	3F	5				1.A	48,747,951	111.031	54,960,469	49,500,000	48,958,818		71,625				2.250	MN	144,603	1,113,750		12/28/2017	11/15/2027
912828	U2	4				1.A	4,058,096	108.813	4,570,125	4,200,000	4,112,334		13,767				2.000	MN	10,906	84,000		11/30/2016	11/15/2026
0199999	U.S. Government - Issuer Obligations						117,278,792	XXX	171,816,297	182,285,000	128,581,163		0				XXX	XXX	XXX	469,103	2,204,563	XXX	XXX
0599999	Total - U.S. Government						117,278,792	XXX	171,816,297	182,285,000	128,581,163		0				XXX	XXX	XXX	469,103	2,204,563	XXX	XXX
All Other Governments - Issuer Obligations																							
085209	AD	6				1.F FE	173,520	111.733	201,120	180,000	174,155		635				3.717	JJ	2,899	3,345		03/27/2020	01/25/2027
279158	AJ	8				2.C FE	993,360	120.875	1,208,750	1,000,000	993,971		108				5.875	MN	5,385	58,750		05/20/2014	05/28/2045
29135L	AH	3				1.C FE	1,533,938	112.996	1,525,449	1,350,000	1,527,129		(6,808)				3.125	AO	8,789	21,094		08/11/2020	04/16/2030
40053X	AA	7				2.B FE	594,156	118.000	708,000	600,000	594,446		290				4.875	MN	3,738	14,625		05/12/2020	05/15/2030
465077	AL	9				2.B FE	273,250	115.920	289,800	250,000	270,655		(2,371)				4.250	FA	4,043	10,625		11/22/2019	08/14/2028
59284M	AA	2				2.C FE	159,750	106.212	159,318	150,000	159,703		(47)				4.250	AO	1,080			12/17/2020	10/31/2026
59284M	AD	6				2.C FE	173,886	104.498	228,851	219,000	175,025		540				5.500	JJ	5,052	12,045		11/07/2018	07/31/2047
716743	AP	4				1.G FE	246,840	114.875	287,189	250,000	247,026		186				3.500	AO	1,701	4,375		04/14/2020	04/21/2030
716743	AR	0				1.G FE	1,000,000	133.995	1,339,947	1,000,000	1,000,000		4,550				4.550	AO	8,847	22,750		04/14/2020	04/21/2050
80413T	AL	3				1.F FE	1,108,125	136.126	1,361,260	1,000,000	1,105,303		(1,708)				5.250	JJ	24,063	52,500		04/09/2019	01/16/2050
80414L	2E	4				1.F FE	499,665	118.973	594,865	500,000	499,684		11				4.250	AO	4,427	21,250		04/09/2019	04/16/2039
91087B	AM	2				2.B FE	250,000	102.250	255,625	250,000	250,000						2.659	MN	683			11/16/2020	05/24/2031
X5424X	CF	3				2.C FE	408,000	126.416	505,664	400,000	407,391		(352)				5.100	MS	5,270	20,400		03/26/2019	03/28/2035
0699999	All Other Governments - Issuer Obligations						7,414,490	XXX	8,665,838	7,149,000	7,404,488		0				XXX	XXX	XXX	75,977	241,759	XXX	XXX
1099999	Total - All Other Governments						7,414,490	XXX	8,665,838	7,149,000	7,404,488		0				XXX	XXX	XXX	75,977	241,759	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
452151	LF	8				2.C FE	4,139,280	107.621	4,842,945	4,500,000	4,224,459		24,155				5.100	JD	19,125	229,500		03/03/2017	06/01/2033
1199999	U.S. States, Territories & Possessions - Issuer Obligations						4,139,280	XXX	4,842,945	4,500,000	4,224,459		0				XXX	XXX	XXX	19,125	229,500	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						4,139,280	XXX	4,842,945	4,500,000	4,224,459		0				XXX	XXX	XXX	19,125	229,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
052414	NR	6				1.C FE	5,000,000	105.030	5,251,500	5,000,000	5,000,000						3.156	MN	20,163	157,800		12/05/2012	11/15/2027
115117	MP	5				1.B FE	4,145,000	107.242	4,445,181	4,145,000	4,145,000						3.338	AO	34,590	114,147		11/06/2019	10/01/2037
13033W	3Y	7				1.D FE	1,565,686	153.356	2,031,967	1,325,000	1,518,050		(6,571)				6.486	MN	10,981	85,940		03/15/2012	05/15/2049
3133XG	AY	0				1.A	70,512,100	154.473	77,236,500	50,000,000	67,054,470		(866,841)				5.500	JJ	1,268,056	2,750,000		11/01/2016	07/15/2036
546589	QY	1				1.D FE	2,000,000	155.251	3,105,020	2,000,000	2,000,000						6.250	MN	15,972	125,000		11/17/2010	05/15/2043
576000	ZW	6				1.B FE	1,173,125	103.853	1,178,732	1,135,000	1,172,994		(131)				2.950	MN	7,720			12/16/2020	05/15/2043
592041	WJ	2				1.G FE	740,000	114.060	844,044	740,000	740,000						4.053	JJ	14,996	29,992		03/18/2016	07/01/2026

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59333P	2S	6			2	1.F FE	2,500,000	108.480	2,712,000	2,500,000	2,500,000				3.982	3.982	AO	24,888	99,550	08/11/2017	10/01/2041	
59333P	3U	0			2	1.F FE	3,905,160	112.101	4,484,040	4,000,000	3,916,766		5,341		4.112	4.340	AO	41,120	164,480	10/10/2018	10/01/2032	
594615	HY	5			1	1.D FE	3,853,818	102.368	3,874,629	3,785,000	3,853,335		(483)		2.705	2.496	AO	21,614		12/16/2020	10/15/2040	
626207	YS	7			1	2.A FE	6,113,768	144.555	7,443,137	5,149,000	6,067,822		(14,376)		7.055	5.589	AO	90,815	363,262	05/08/2018	04/01/2057	
658203	V2	7				1.F FE	1,500,000	104.438	1,566,570	1,500,000	1,500,000				3.042	3.042	JJ	22,815	45,630	11/30/2012	01/01/2024	
658203	V3	5				1.F FE	1,500,000	105.863	1,587,945	1,500,000	1,500,000				3.222	3.222	JJ	24,165	48,330	11/30/2012	01/01/2025	
677561	JU	7			1	1.C FE	3,000,000	117.738	3,532,140	3,000,000	3,000,000				3.700	3.700	JJ	55,500	111,000	08/09/2017	01/01/2043	
79765R	TK	5			1	1.D FE	5,006,150	142.430	7,121,500	5,000,000	5,003,587		(194)		6.000	5.991	MN	50,000	300,000	08/10/2010	11/01/2040	
798170	AN	6			2	1.C FE	4,396,680	107.455	4,835,475	4,500,000	4,414,384		6,151		3.375	3.583	FA	63,281	151,875	12/08/2017	08/01/2034	
837151	LA	5			1	1.F FE	1,473,750	110.530	1,657,950	1,500,000	1,483,542		3,007		3.406	3.652	JD	4,258	51,090	08/10/2017	12/01/2025	
873547	HP	1			1	1.C FE	5,000,000	142.814	7,140,700	5,000,000	5,000,000				5.621	5.618	JD	23,421	281,050	08/11/2010	12/01/2040	
880591	EP	3				1.A	6,337,110	124.472	8,090,667	6,500,000	6,365,167		3,958		3.500	3.638	JD	10,111	227,500	12/18/2012	12/15/2042	
958697	HP	2			1	1.D FE	3,000,000	169.623	5,088,690	3,000,000	3,000,000				6.770	6.768	JJ	101,550	203,100	11/17/2010	01/01/2046	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						132,722,347	XXX	153,228,387	111,279,000	129,235,117	0	(870,139)	0	XXX	XXX	XXX	1,906,016	5,309,746	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
3132AC	S7	6			4	1.A	1,229,892	109.881	1,224,908	1,114,758	1,227,867		(2,025)		4.000	1.312	MON	3,716	7,432	10/05/2020	07/01/2048	
3132DV	7C	3			4	1.A	2,697,669	105.507	2,707,472	2,566,154	2,695,741		(1,928)		2.500	1.130	MON	5,346	21,385	08/12/2020	09/01/2050	
3133A6	TL	5			4	1.A	2,521,153	109.284	2,531,714	2,316,638	2,519,720		(1,433)		3.000	1.071	MON	5,792	11,583	10/20/2020	06/01/2050	
3133A7	PJ	2			4	1.A	2,975,130	109.145	2,983,792	2,733,788	2,973,455		(1,675)		3.000	1.095	MON	6,834	13,669	10/20/2020	07/01/2050	
31359T	Z4	3			4	1.A	294,934	114.867	298,509	259,873	284,352		7,971		7.000	3.113	MON	1,516	18,191	11/01/2016	06/20/2028	
3136AF	5E	0			4	1.A	7,445,028	121.088	8,386,077	6,925,607	7,311,627		(36,888)		4.000	3.473	MON	23,085	277,024	11/18/2014	08/25/2043	
3136AP	VL	3			4	1.A	6,176,884	103.530	7,386,509	7,134,633	6,640,232		272,111		3.000	4.717	MON	17,837	210,601	12/01/2010	08/25/2045	
3137B5	4G	5			4	1.A	1,900,932	111.660	2,182,946	1,955,000	1,923,479		6,137		3.500	3.785	MON	5,702	68,425	06/24/2014	08/15/2041	
3137FE	SA	9			4	1.A	16,380,000	114.402	18,304,309	16,000,000	16,278,307		(60,479)		4.000	3.706	MON	53,333	640,000	05/04/2018	08/15/2047	
31392W	7B	0			4	1.A	911,187	125.489	992,448	790,862	893,746		(5,093)		6.500	4.107	MON	4,284	51,406	11/01/2016	09/25/2043	
3140J5	4Q	9			4	1.A	736,905	108.336	733,678	677,225	736,605		(301)		4.000	1.311	MON	2,257	4,515	10/22/2020	09/01/2047	
3140J9	FU	0			4	1.A	120,823	108.322	120,973	111,679	120,775		(48)		4.000	1.225	MON	372	745	10/22/2020	11/01/2048	
3140X7	RU	5			4	1.A	1,190,688	108.919	1,188,781	1,091,436	1,188,723		(1,965)		4.000	1.293	MON	3,638	7,276	10/05/2020	10/01/2049	
3140X7	YR	4			4	1.A	2,721,652	108.363	2,736,342	2,525,163	2,718,670		(2,982)		3.000	1.268	MON	6,313	12,626	10/05/2020	09/01/2050	
3140X8	JJ	7			4	1.A	3,554,856	104.646	3,566,755	3,408,401	3,553,569		(1,286)		2.000	1.310	MON	5,681	5,681	10/30/2020	11/01/2050	
31418D	SH	6			4	1.A	3,647,070	103.888	3,669,884	3,532,539	3,645,860		(1,210)		2.000	1.399	MON	5,888	17,663	09/01/2020	09/01/2050	
31418D	SJ	2			4	1.A	2,661,222	105.507	2,676,063	2,536,384	2,659,496		(1,726)		2.500	1.144	MON	5,284	15,852	08/27/2020	09/01/2050	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						57,166,025	XXX	61,691,160	55,680,140	57,372,224	0	167,180	0	XXX	XXX	XXX	156,878	1,384,074	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
30290M	AN	7			4	1.A FM	1,967,400	103.617	2,072,346	2,000,000	1,990,540		3,324		4.017	4.291	MON	6,695	81,834	07/31/2012	05/25/2045	
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities						1,967,400	XXX	2,072,346	2,000,000	1,990,540	0	3,324	0	XXX	XXX	XXX	6,695	81,834	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																						
35563P	JG	5			4	1.A	3,845,384	116.593	4,663,713	4,000,000	3,874,342		15,074		3.500	4.069	MON	11,667	140,991	08/01/2020	07/25/2058	
594654	MT	9			2	1.C FE	3,929,423	105.194	4,023,671	3,825,000	3,928,195		(1,227)		3.365	3.031	JD	15,374		11/06/2020	12/01/2040	
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities						7,774,807	XXX	8,687,384	7,825,000	7,802,537	0	13,847	0	XXX	XXX	XXX	27,041	140,991	XXX	XXX	

E10.1

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05723K AF 7	BAKER HUGHES A GE COMPANY LLC COPR BOND				1	1.G FE	2,747,330	113.606	3,408,186	3,000,000	2,754,591		4,522		4.080	4.613	JD	5,440	122,400	05/29/2019	12/15/2047	
06051G FX 2	BANK OF AMERICA CORP SENIOR CORP BND				1	1.G FE	5,727,420	113.294	6,797,658	6,000,000	5,799,379		33,199		3.500	4.211	AO	42,000	210,000	10/10/2018	04/19/2026	
071813 AX 7	BAXTER INTERNATIONAL INC CORP BND				1	2.A FE	1,761,180	143.476	2,869,514	2,000,000	1,808,832		5,636		6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037	
075887 CK 3	BECTON DICKINSON AND COMPANY SENIOR CORP				1	2.C FE	870,000	118.424	1,030,285	870,000	870,000				3.794	3.794	MN	3,759	16,504	05/11/2020	05/20/2050	
081437 AR 6	BEMIS COMPANY INC SENIOR CORP BND 144A				1	2.B FE	1,027,010	102.118	1,021,182	1,000,000	1,011,882		(15,128)		4.500	2.259	AO	9,500	22,500	04/23/2020	10/15/2021	
084659 AD 3	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP				1	1.G FE	9,397,838	109.977	10,337,876	9,400,000	9,399,423		129		3.500	3.502	FA	137,083	329,000	01/26/2015	02/01/2025	
09256B AG 2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO				1	1.E FE	3,187,497	136.562	3,818,276	2,796,000	3,176,749		(8,528)		5.000	4.090	JD	6,213	139,800	03/30/2020	06/15/2044	
099724 AH 9	BORGWARNER INC SENIOR CORP BND				2	2.B FE	3,564,407	116.600	3,468,862	2,975,000	3,559,567		(4,840)		4.375	3.187	MS	38,324		09/15/2020	03/15/2045	
10112R AU 8	BOSTON PROPERTIES LP CORP BND				1	2.A FE	3,991,160	106.146	4,245,856	4,000,000	3,997,940		932		3.850	3.876	FA	64,167	154,000	05/31/2012	02/01/2023	
11120V AC 7	BRIMOR OPERATING PARTNERSHIP SENIOR COR				1	2.C FE	2,681,856	113.287	3,058,736	2,700,000	2,689,187		1,730		4.125	4.208	JD	4,950	111,375	06/02/2016	06/15/2026	
11271# AB 1	BROOKFIELD DISTRICT ENERGY FIN SECURED C				2	2.A PL	2,200,000	113.932	2,506,501	2,200,000	2,200,000				4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026	
1248EP BT 9	CCO HOLDINGS LLC SENIOR CORP BND 144A				1	3.B FE	188,940	105.625	198,575	188,000	188,582		(118)		5.125	5.044	MN	1,606	9,635	03/30/2017	05/01/2027	
12519@ AA 5	CED ALAMO 7 LLC SECURED CORP BND					2.C	616,371	109.116	672,557	616,371	616,371				4.210	4.206	JD	72	25,949	02/18/2016	06/30/2041	
125523 AH 3	HALFMOON PARENT INC SENIORCORPBND144A				1	2.B FE	11,121,100	120.504	12,050,400	10,000,000	10,969,339		(113,698)		4.375	2.930	AO	92,361	437,500	08/28/2019	10/15/2028	
126408 GY 3	CSX CORP SENIOR CORP BND				1	2.A FE	1,002,700	123.507	1,235,067	1,000,000	1,002,270		(60)		4.100	4.085	MS	12,072	41,000	11/19/2012	03/15/2044	
12656* AD 4	CSLB HOLDINGS INC SENIOR CORP BND					1.G	5,000,000	116.673	5,833,642	5,000,000	5,000,000				4.260	4.261	MN	32,542	213,000	11/08/2011	11/08/2026	
131347 CK 0	CALPINE CORP CALPINE CORP 144A				1	3.A FE	1,272,500	103.500	1,335,150	1,290,000	1,278,378		1,798		5.250	5.444	JD	5,644	67,725	07/18/2017	06/01/2026	
133434 AD 2	CAMERON LNG LLC SECURED CORP BND 144A				1	1.G FE	425,000	111.759	474,974	425,000	425,000				3.701	3.701	JJ	7,253	9,263	12/05/2019	01/15/2039	
13466* AA 8	CAMPUSPARC LP CORP BND					2.B PL	1,966,667	130.429	2,565,103	1,966,667	1,966,667				5.138	5.170	MJSD	281	101,047	12/18/2013	12/31/2043	
14448C AS 3	CARRIER GLOBAL CORP SENIOR CORP BND				2	2.C FE	1,322,132	112.549	1,350,582	1,200,000	1,321,978		(155)		3.577	3.044	AO	10,254		12/10/2020	04/05/2050	
15089Q AC 8	CELANESE US HOLDINGS LLC CORP BND				1	2.C FE	3,074,625	102.292	2,761,887	2,700,000	2,738,785		(84,008)		5.875	2.664	JD	7,050	158,625	11/01/2016	06/15/2021	
161175 BL 7	CHARTER COMMUNICATIONS HOLDING SENIOR CO				1	2.C FE	3,983,040	124.631	4,985,256	4,000,000	3,983,599		278		5.375	5.404	MN	35,833	215,000	05/15/2019	05/01/2047	
16412X AD 7	CHENIERE CORPUS CHRISTI HOLDI SECURED CO				1	2.C FE	175,000	116.460	203,805	175,000	175,000				7.000	6.996	JD	34	12,250	10/01/2017	06/30/2024	
166764 CA 6	CHEVRON CORP SENIOR CORP BND				1	1.C FE	735,000	110.812	814,468	735,000	735,000				3.078	3.078	MN	3,142	11,312	05/07/2020	05/11/2050	
16876A AA 2	CINCINNATI CHILDRENS HOSPITAL MUNITAX BN				1	1.C FE	3,374,682	125.652	3,882,638	3,090,000	3,347,879		(6,826)		4.268	3.730	MN	16,851	131,881	11/01/2016	05/15/2044	
172967 ME 8	CITIGROUP INC - LT GTD SENIOR CORP BND				1	2.A FE	3,579,380	117.294	4,105,287	3,500,000	3,568,085		(7,107)		3.980	3.702	MS	39,081	139,300	05/22/2019	03/20/2030	
184692 D@ 7	CLEARBRIDGE ENERGY MLP FUND IN SENIOR CO					1.F FE	376,745	116.402	412,550	354,420	370,902		(1,475)		3.760	3.186	JD	740	13,326	11/01/2016	06/11/2030	
189054 AU 3	CLOROX COMPANY SENIOR CORP BND				1	1.G FE	5,994,420	110.498	6,629,856	6,000,000	5,997,577		562		3.500	3.511	JD	9,333	210,000	12/04/2014	12/15/2024	
19123# AA 6	COCACOLA SOUTHWEST BEVERAGES L SENIORCOR					1.F FE	2,400,000	117.267	2,814,398	2,400,000	2,400,000				3.490	3.490	JD	698	83,760	03/01/2018	12/28/2029	
19123# AB 4	COCACOLA SOUTHWEST BEVERAGES L SENIORCOR					1.F FE	2,400,000	119.658	2,871,787	2,400,000	2,400,000				3.640	3.640	JD	728	87,360	03/01/2018	12/28/2032	
20268J AC 7	COMMONSPIRIT HEALTH SECURED CORP BND				1	2.A FE	4,261,941	116.192	4,798,746	4,130,000	4,259,207		(2,292)		4.187	4.001	AO	43,231	192,137	09/27/2019	10/01/2049	
207651 F* 6	CONNECTICUT NATURAL GAS CORP SENIOR CO					1.G	4,600,000	126.134	5,802,187	4,600,000	4,600,000				4.520	4.520	JJ	95,874	207,920	01/15/2019	01/15/2049	
210518 DE 3	CONSUMERS ENERGY COMPANY SECURED CORP BN				1	1.E FE	2,460,967	125.858	3,133,867	2,490,000	2,461,684		524		3.750	3.815	FA	35,275	93,375	05/22/2019	02/15/2050	
210518 DJ 2	CONSUMERS ENERGY COMPANY SECURED CORP BN				1	1.E FE	1,553,876	100.443	1,623,183	1,623,000	1,554,145		269		2.500	2.675	MN	6,763	18,935	09/28/2020	05/01/2060	
212015 AQ 4	CONTINENTAL RESOURCES INC SENIOR CORP B				1	3.A FE	1,545,090	98.500	1,477,500	1,500,000	1,543,731		(1,047)		4.900	4.691	JD	6,125	73,500	08/02/2019	06/01/2044	
21688A AE 2	RABOBANK NEDERLAND (NY BRANCH) SENIOR CO					1.D FE	6,949,461	112.000	7,666,407	6,845,000	6,902,904		(12,129)		3.375	3.167	MN	25,669	231,019	12/14/2016	05/21/2025	
217204 A# 3	COPART INC SENIOR CORP BND					2.A	6,000,000	118.510	7,110,582	6,000,000	6,000,000				4.250	4.250	MJSD	19,833	255,000	12/03/2014	12/03/2027	
219350 BK 0	CORNING INC SENIOR CORP BND				1	2.A FE	1,314,542	141.576	1,366,211	965,000	1,312,988		(1,555)		5.350	3.331	MN	6,597	25,814	10/15/2020	11/15/2048	
223611 A# 1	COWBOYS STADIUM LP SENIOR CORP BND					2.A PL	8,276,728	101.585	8,407,900	8,276,728	8,276,728				3.950	3.951	MS	82,641	326,931	03/09/2017	03/31/2034	

E10.3

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
223611	A@	3			2.A PL	3,870,200	98.794	3,823,543	3,870,200	3,870,200				3.460	3.460	MS	33,849	133,909	06/30/2015	03/31/2034	
224044	CK	1			2.B FE	5,372,482	129.277	6,629,299	5,128,000	5,365,755		(4,865)		4.600	4.303	FA	89,113	235,888	08/02/2019	08/15/2047	
224044	CM	7			2.B FE	857,994	101.835	880,870	865,000	858,037		44		2.950	2.991	AO	7,372		09/10/2020	10/01/2050	
23334B	AA	2			3.A FE	655,665	109.299	655,077	599,343	625,714		(7,060)		7.458	4.947	AO	7,574	48,248	11/01/2016	04/30/2024	
235825	AE	6			4.B FE	450,000	102.000	459,000	450,000	450,000				5.500	5.500	JD	1,100	24,750	12/04/2014	12/15/2024	
235851	AV	4			2.A FE	2,113,010	103.414	2,207,895	2,135,000	2,113,123		113		2.600	2.650	AO	13,107		09/29/2020	10/01/2050	
24617#	AA	9			2.B PL	1,523,930	107.952	1,645,116	1,523,930	1,523,930				3.820	3.819	MN	7,600	58,976	11/14/2014	11/14/2034	
24618#	AS	9			2.C Z	2,022,504	106.401	2,128,028	2,000,000	2,020,535		(1,969)		5.680	5.246	JJ	47,649		09/25/2020	07/31/2023	
25434*	AF	0			1.E PL	748,770	106.888	784,697	734,130	734,130				60,630	1.420	1.420	FA	3,938	9,659	02/15/2018	02/15/2028
25470D	BC	2			2.C FE	12,137,592	110.950	13,314,024	12,000,000	12,096,130		(24,272)		3.900	3.663	MN	59,800	468,000	04/03/2019	11/15/2024	
25763#	AG	5			1.G	4,801,488	112.866	5,530,424	4,900,000	4,826,902		6,414		3.180	3.364	JD	6,925	155,820	11/01/2016	06/17/2030	
260543	CG	6			2.C FE	7,204,950	122.442	9,183,135	7,500,000	7,216,737		7,348		4.375	4.652	MN	41,927	328,125	05/15/2019	11/15/2042	
260543	CR	2			2.C FE	1,222,588	143.571	1,435,714	1,000,000	1,218,040		(4,183)		5.550	4.202	MN	4,779	55,500	11/25/2019	11/30/2048	
26078J	AF	7			2.A FE	8,034,800	144.456	10,111,948	7,000,000	8,006,022		(18,588)		5.419	4.498	MN	48,470	379,330	08/28/2019	11/15/2048	
26138E	AT	6			2.B FE	5,475,799	127.583	6,066,557	4,755,000	5,460,939		(14,477)		4.500	3.576	MN	27,341	193,725	07/09/2020	11/15/2045	
26441Y	AY	3			2.A FE	11,855,400	110.510	13,261,212	12,000,000	11,936,962		14,642		3.750	3.896	JD	37,500	450,000	11/12/2014	12/01/2024	
26875P	AT	8			1.G FE	646,178	135.373	879,923	650,000	646,220		42		4.950	4.988	AO	6,793	16,177	04/08/2020	04/15/2050	
26882P	AR	3			2.A FE	1,144,143	147.185	1,324,662	900,000	1,135,590		(8,553)		6.700	4.138	JD	5,025	60,300	04/30/2020	06/01/2034	
26884T	AS	1			2.A FE	2,245,361	124.438	2,270,994	1,825,000	2,244,587		(774)		4.200	2.911	MN	12,775		12/04/2020	11/01/2046	
26928*	AD	6			1.E PL	1,500,000	113.545	1,703,170	1,500,000	1,500,000				3.530	3.530	AO	9,266	52,950	04/28/2016	04/28/2027	
26928*	AE	4			1.E PL	700,000	114.627	802,387	700,000	700,000				3.580	3.580	AO	4,386	25,060	04/28/2016	04/28/2028	
26928*	AF	1			1.E PL	800,000	116.537	932,293	800,000	800,000				3.730	3.730	AO	5,222	29,840	04/28/2016	04/28/2031	
277432	AL	4			2.C FE	3,147,622	126.404	3,792,120	3,000,000	3,141,834		(3,977)		4.800	4.453	MS	48,000	144,000	06/21/2019	09/01/2042	
28470R	AH	5			4.B FE	2,000,000	106.500	2,130,000	2,000,000	2,000,000				6.250	6.250	JJ	60,764		06/19/2020	07/01/2025	
29248H	AC	7			1.F FE	5,819,700	110.919	6,300,194	5,680,000	5,818,948		(752)		3.075	2.951	MS	50,457		09/24/2020	09/17/2051	
29364G	AK	9			2.B FE	565,800	115.835	666,053	575,000	565,919		119		3.750	3.840	JD	958	12,339	05/13/2020	06/15/2050	
29364W	AW	8			1.F FE	999,900	112.508	1,125,081	1,000,000	999,939		7		3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028	
30215*	AM	0			2.B	617,598	106.257	579,584	545,455	570,313		(11,218)		7.010	2.676	JJ	16,038	38,236	11/01/2016	07/31/2022	
30284@	AJ	1			1.F PL	9,126,294	101.451	9,222,813	9,090,909	9,076,385		(12,671)		3.600	3.482	MON	28,182	332,727	11/01/2016	06/29/2021	
31428X	BQ	8			2.B FE	4,472,500	119.466	5,973,300	5,000,000	4,487,478		9,176		4.050	4.724	FA	76,500	202,500	05/15/2019	02/15/2048	
31677A	AB	0			2.A FE	1,258,753	113.151	1,425,705	1,260,000	1,259,292		121		3.850	3.862	MS	14,284	48,510	03/10/2016	03/15/2026	
337738	AR	9			2.B FE	5,217,500	118.757	5,937,860	5,000,000	5,183,938		(21,122)		4.200	3.633	AO	52,500	210,000	05/16/2019	10/01/2028	
34487#	AD	9			1.F FE	1,400,000	120.299	1,684,191	1,400,000	1,400,000				3.970	3.930	OCT	13,586	56,198	10/20/2014	10/20/2029	
34502*	AB	8			1.F FE	1,700,000	114.099	1,939,677	1,700,000	1,700,000				3.310	3.310	OCT	13,755	56,895	08/04/2017	10/05/2027	
34502*	AD	4			1.F FE	2,900,000	118.543	3,437,749	2,900,000	2,900,000				3.560	3.560	OCT	25,236	104,387	08/04/2017	10/05/2032	
345397	VR	1			3.B FE	397,000	100.181	400,725	400,000	399,967		390		5.750	5.852	FA	9,583	23,000	06/20/2011	02/01/2021	
345397	WK	5			3.A FE	990,660	103.777	1,037,774	1,000,000	997,163		1,008		4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023	
35086@	AC	5			2.C FE	1,850,000	113.167	2,093,593	1,850,000	1,850,000				4.630	4.630	JD	2,617	85,655	12/20/2018	12/20/2026	
35086@	AD	3			2.C FE	1,400,000	115.514	1,617,201	1,400,000	1,400,000				4.760	4.760	JD	2,036	66,640	12/20/2018	12/20/2028	
351837	AA	7			1.F FE	378,275	118.336	378,676	320,000	378,240		(35)		3.914	2.954	JJ	6,262		12/17/2020	07/01/2049	

E10.4

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35877#	AA	0	FRISCO HQ OPERATIONSLLC SECURED CORP BND.....			2.C PL.....	2,782,354	90.476	2,517,349	2,782,354	2,782,354					4.130	4.127	JD.....	5,107	114,911	08/03/2017.	12/15/2037.
361448	BC	6	GATX CORPORATION SENIOR CORP BND.....			2.B FE.....	3,662,995	120.335	4,211,718	3,500,000	3,638,689		(15,364)			4.550	3.942	MN.....	23,888	159,250	05/22/2019.	11/07/2028.
361841	AF	6	GLP CAPITAL LP SENIOR CORP BND.....			2.C FE.....	495,000	109.239	546,197	500,000	498,282		547			5.375	5.508	MN.....	4,479	26,875	01/29/2014.	11/01/2023.
361841	AH	2	GLP CAPITAL LP SENIOR CORP BND.....			2.C FE.....	259,000	114.769	297,251	259,000	259,000					5.375	5.375	AO.....	2,939	13,921	04/11/2016.	04/15/2026.
369604	BY	8	GENERAL ELECTRIC CO SENIOR CORP BND.....			2.A FE.....	986,535	121.136	1,199,245	990,000	986,587		52			4.350	4.371	MN.....	7,178	22,609	04/13/2020.	05/01/2050.
37045X	AL	0	GENERAL MOTORS FINANCIAL CO GENERAL MOTO.....			2.C FE.....	2,418,125	107.892	2,697,308	2,500,000	2,475,735		9,476			4.250	4.688	MN.....	13,576	106,250	01/27/2014.	05/15/2023.
375558	AX	1	GILEAD SCIENCES INC SENIOR CORP BND.....			2.A FE.....	5,494,950	131.822	6,591,100	5,000,000	5,432,942		(11,207)			4.800	4.205	AO.....	60,000	240,000	10/28/2014.	04/01/2044.
375558	BA	0	GILEAD SCIENCES INC SENIOR CORP BND.....			2.A FE.....	8,947,170	127.305	11,457,468	9,000,000	8,954,119		1,035			4.500	4.535	FA.....	168,750	405,000	11/12/2014.	02/01/2045.
37940X	AC	6	GLOBAL PAYMENTS INC. SENIOR CORP BND.....			2.C FE.....	1,536,058	122.709	1,889,711	1,540,000	1,536,154		69			4.150	4.165	FA.....	24,144	64,088	08/07/2019.	08/15/2049.
38141E	C3	1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP.....			2.A FE.....	3,290,600	138.337	3,458,423	2,500,000	3,284,717		(5,884)			4.800	2.918	JJ.....	57,667		09/29/2020.	07/08/2044.
404119	BN	8	HCA INC SECURED CORP BND.....			2.C FE.....	1,328,000	112.250	1,436,800	1,280,000	1,302,769		(6,499)			5.000	4.398	MS.....	18,844	64,000	11/01/2016.	03/15/2024.
404119	BX	6	HCA INC SECURED CORP BND.....			2.C FE.....	3,671,826	116.000	4,205,000	3,625,000	3,665,678		(4,189)			4.125	3.962	JD.....	6,646	149,531	06/27/2019.	06/15/2029.
404119	BZ	1	HCA INC SECURED CORP BND.....			2.C FE.....	1,302,350	131.000	1,637,500	1,250,000	1,301,141		(831)			5.250	4.977	JD.....	2,917	65,625	06/24/2019.	06/15/2049.
404121	AH	8	HCA INC SENIORCORPBND.....			3.B FE.....	405,000	114.875	465,244	405,000	405,000					5.375	5.375	MS.....	7,256	21,769	08/09/2018.	09/01/2026.
410345	AL	6	HANESBRANDS INC SENIOR CORP BND 144A.....			3.C FE.....	40,000	108.500	43,400	40,000	40,000					4.875	4.874	MN.....	249	1,950	05/03/2016.	05/15/2026.
42251#	AU	8	HE BUTT GROCERY COMPANY CO SENIOR CORP B.....			1.G.....	600,000	117.346	704,075	600,000	600,000					3.540	3.540	MS.....	5,369	21,240	03/30/2016.	03/30/2031.
42251#	AV	6	HE BUTT GROCERY COMPANY CO SENIOR CORP B.....			1.G.....	1,500,000	118.992	1,784,878	1,500,000	1,500,000					3.670	3.670	MS.....	13,915	55,050	03/30/2016.	03/30/2033.
42307#	AA	6	HEITMAN AMERICA REAL ESTATE HO SENIORCOR.....			2.A.....	1,960,000	113.734	2,229,181	1,960,000	1,960,000					3.770	3.770	MON.....	3,284	73,892	02/15/2018.	02/15/2027.
42307#	AB	4	HEITMAN AMERICA REAL ESTATE HO SENIOR CO.....			2.A.....	1,960,000	113.741	2,229,316	1,960,000	1,960,000					3.770	3.770	MON.....	3,284	73,892	01/09/2018.	02/15/2027.
437076	BW	1	HOME DEPOT INC SENIOR CORP BND.....			1.F FE.....	5,318,900	119.858	5,992,880	5,000,000	5,269,883		(30,655)			3.900	3.105	JD.....	13,542	195,000	05/16/2019.	12/06/2028.
438516	CA	2	HONEYWELL INTERNATIONAL INC SENIOR CORP.....			1.F FE.....	1,240,938	109.427	1,367,836	1,250,000	1,241,067		130			2.800	2.836	JD.....	2,917	18,764	05/14/2020.	06/01/2050.
444097	A*	0	HUDSON PACIFIC PROPERTIES INC SENIOR COR.....			2.C FE.....	4,287,224	106.447	4,364,341	4,100,000	4,165,261		(30,942)			4.340	3.510	JD.....	7,414	177,940	11/01/2016.	01/02/2023.
444097	A@	8	HUDSON PACIFIC PROPERTIES INC SENIOR COR.....			2.C FE.....	9,524,676	115.368	10,383,136	9,000,000	9,308,072		(55,305)			4.690	3.923	JD.....	17,588	422,100	11/01/2016.	12/16/2025.
450319	B#	4	ITC MIDWEST LLC LN1 CORP BND.....			1.F.....	2,000,000	126.994	2,539,877	2,000,000	2,000,000					3.830	3.830	AO.....	17,873	76,600	04/07/2015.	04/07/2055.
45138L	BF	9	IDAHO POWER COMPANY SECURED CORPBND.....			1.G FE.....	2,761,563	128.997	2,708,933	2,100,000	2,756,129		(5,434)			4.200	2.573	MS.....	29,400		09/03/2020.	03/01/2048.
457187	AD	4	INGREDION INC SENIOR CORP BND.....			2.B FE.....	3,960,802	118.745	4,580,002	3,857,000	3,959,852		(951)			3.900	3.740	JD.....	12,535	82,733	06/30/2020.	06/01/2050.
458140	AP	5	INTEL CORPORATION SENIOR CORP BND.....			1.E FE.....	2,216,220	128.039	2,560,782	2,000,000	2,206,992		(6,132)			4.250	3.566	JD.....	3,778	85,000	06/20/2019.	12/15/2042.
458140	AY	6	INTEL CORPORATION SENIOR CORP BND.....			1.E FE.....	434,000	127.581	523,083	410,000	433,206		(524)			4.100	3.756	MN.....	2,335	16,810	06/06/2019.	05/11/2047.
458140	BG	4	INTEL CORPORATION SENIOR CORP BND.....			1.E FE.....	799,112	119.882	959,057	800,000	799,142		18			3.734	3.740	JD.....	1,908	29,872	06/06/2019.	12/08/2047.
460146	CS	0	INTERNATIONAL PAPER CO SENIOR CORP BND.....			2.B FE.....	5,882,622	130.895	8,377,280	6,400,000	5,896,606		8,512			4.350	4.871	FA.....	105,173	278,400	05/29/2019.	08/15/2048.
46051M	A@	1	INTL TRANS CO CORP BND.....			1.F.....	3,500,000	130.084	4,552,954	3,500,000	3,500,000					4.000	4.000	MS.....	35,389	140,000	03/29/2018.	03/30/2053.
460690	BP	4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....			2.B FE.....	2,192,380	120.325	2,406,496	2,000,000	2,164,235		(19,000)			4.650	3.398	AO.....	23,250	93,000	06/28/2019.	10/01/2028.
460690	BQ	2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....			2.B FE.....	5,363,715	136.532	6,963,132	5,100,000	5,357,672		(4,096)			5.400	5.055	AO.....	68,850	272,700	09/02/2020.	10/01/2048.
46625H	JZ	4	JPMORGAN CHASE & CO JRSUB CORP BND.....			1.G FE.....	11,470,790	116.024	13,342,726	11,500,000	11,483,781		2,357			4.125	4.152	JD.....	21,083	474,375	12/04/2014.	12/15/2026.
466313	AG	8	JABIL INC SENIOR CORP BND.....			2.C FE.....	999,920	106.803	1,068,033	1,000,000	999,999					4.700	4.700	MS.....	13,839	47,000	07/31/2012.	09/15/2022.
46659*	AB	3	JM FAMILY ENTERPRISES INC CORP BND.....			2.A.....	5,000,000	115.615	5,780,754	5,000,000	5,000,000					3.540	3.540	MN.....	29,500	177,000	11/01/2017.	11/01/2027.
47032@	AG	6	JAMES CAMPBELL CORP BND.....			2.A.....	500,000	111.176	555,881	500,000	500,000					4.480	4.482	JD.....	62	22,400	09/26/2014.	09/30/2024.
48121@	AD	3	JRD HOLDINGS INC SENIOR CORP BND.....			2.B PL.....	594,563	105.600	602,979	571,000	580,651		(2,677)			4.130	3.105	MS.....	6,158	23,582	11/01/2016.	03/27/2024.
482480	AG	5	KLA-TENCOR CORP SENIOR CORP BND.....			2.A FE.....	1,937,544	119.631	2,272,989	1,900,000	1,932,462		(3,426)			4.100	3.849	MS.....	22,937	77,900	05/29/2019.	03/15/2029.

E10.5

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
482480 AH 3	KLA-TENCOR CORP SENIOR CORP BND			1	2.A FE	2,777,850	139.218	3,480,453	2,500,000	2,770,493		(4,995)		5.000	4.326	MS	36,806	125,000	06/21/2019	03/15/2049	
482480 AJ 9	KLA-TENCOR CORP SENIOR CORP BND			1	2.A FE	2,457,729	111.669	2,560,568	2,293,000	2,456,631		(1,098)		3.300	2.930	MS	25,223	38,465	08/27/2020	03/01/2050	
48250N AB 1	KFC HOLDING CO/PIZZA HUT HOLDI SENIOR CO			1	3.C FE	26,000	103.750	26,975	26,000	26,000				5.250	5.250	JD	114	1,365	06/02/2016	06/01/2026	
48268@ AM 6	KPMG CORPORATE FINANCE LLC SENIOR CORP B				1.D	4,020,668	110.501	4,420,030	4,000,000	4,012,590		(2,065)		3.240	3.177	JD	360	129,600	11/01/2016	06/30/2026	
48268@ AP 9	KPMG CORPORATE FINANCE LLC SENIOR CORP BND				1.D	2,150,000	110.967	2,385,780	2,150,000	2,150,000				3.480	3.479	JD	208	74,820	10/30/2017	10/30/2025	
485170 BB 9	KANSAS CITY SOUTHERN SENIOR CORP BND			1	2.B FE	3,161,820	126.115	3,783,462	3,000,000	3,157,090		(3,040)		4.700	4.367	MN	23,500	141,000	05/22/2019	05/01/2048	
485170 BE 3	KANSAS CITY SOUTHERN SENIOR CORP BND			1	2.B FE	1,235,140	111.513	1,388,333	1,245,000	1,235,280		140		3.500	3.543	MN	7,263	22,877	04/20/2020	05/01/2050	
49338L AB 9	KEYSIGHT TECHNOLOGIES INC KEYSIGHT TECHN			1	2.B FE	5,963,499	113.111	6,786,660	6,000,000	5,982,642		4,075		4.550	4.633	AO	46,258	273,000	11/27/2015	10/30/2024	
49456B AJ 0	KINDER MORGAN INC SENIOR CORP BND			1	2.B FE	2,835,900	122.418	3,060,438	2,500,000	2,828,299		(7,393)		5.050	4.190	FA	47,694	126,250	12/18/2019	02/15/2046	
512807 AT 5	LAM RESEARCH CORPORATION SENIOR CORP BND			1	1.G FE	3,314,040	144.975	4,349,259	3,000,000	3,305,674		(5,720)		4.875	4.246	MS	43,063	146,250	06/21/2019	03/15/2049	
512807 AX 6	LAM RESEARCH CORPORATION SENIOR CORP BND			1	1.G FE	503,490	111.257	561,848	505,000	503,519		29		3.125	3.138	JD	701	9,644	04/30/2020	06/15/2060	
521865 AZ 8	LEAR CORPORATION SENIOR CORP BND			1	2.B FE	2,019,179	122.021	2,270,811	1,861,000	2,020,195		508		5.250	4.663	MN	12,484	47,250	12/07/2020	05/15/2049	
521865 BA 2	LEAR CORPORATION SENIOR CORP BND			1	2.B FE	2,119,698	113.611	2,385,825	2,100,000	2,117,244		(1,742)		4.250	4.130	MN	11,404	89,250	06/27/2019	05/15/2029	
53154* AB 9	LIBERTY UTILITIES FINANCE GP1 CORP BND				2.A FE	5,147,808	105.680	5,283,990	5,000,000	5,043,288		(26,318)		4.490	3.901	JJ	94,165	224,500	11/01/2016	08/01/2022	
53154* AG 8	LIBERTY UTILITIES FINANCE GP1 SENIOR COR				2.A FE	600,000	112.019	672,115	600,000	600,000				4.130	4.130	JJ	10,394	24,780	04/30/2015	04/30/2045	
53154* AH 6	LIBERTY UTILITIES FINANCE GP1 CORP BND				2.A FE	400,000	111.475	445,900	400,000	400,000				4.130	4.129	JJ	6,929	16,520	07/15/2015	07/15/2045	
532457 BR 8	ELI LILLY AND COMPANY SENIOR CORP BND			1	1.F FE	5,120,000	127.855	6,392,750	5,000,000	5,115,924		(2,597)		3.950	3.808	MN	25,236	197,500	05/22/2019	05/15/2047	
532457 BU 1	ELI LILLY AND COMPANY SENIOR CORP BND			1	1.F FE	4,395,720	136.719	5,468,748	4,000,000	4,388,937		(4,731)		4.150	3.672	MS	48,878	166,000	06/27/2019	03/15/2059	
53621@ AD 8	LION INDUSTRIAL TRUST SENIOR CORP BND				2.A	1,600,000	106.029	1,696,469	1,600,000	1,600,000				3.690	3.690	MS	14,924	59,040	03/31/2016	03/31/2023	
53621@ AF 3	LION INDUSTRIAL TRUST SENIOR CORP BND				2.A	600,000	113.000	678,001	600,000	600,000				3.990	3.990	MN	2,993	23,940	05/16/2016	05/16/2026	
53621@ AG 1	LION INDUSTRIAL TRUST SENIOR CORP BND				2.A	500,000	114.130	570,652	500,000	500,000				4.140	4.140	MS	6,900	20,700	09/01/2016	09/01/2026	
552953 CC 3	MGM RESORTS INTERNATIONAL SENIOR CORP BN			1	3.C FE	5,225,000	106.500	5,325,000	5,000,000	5,085,276		(36,067)		6.000	5.167	MS	88,333	300,000	11/01/2016	03/15/2023	
55336V AJ 9	MPLX LP SENIOR CORP BND			1	2.B FE	609,678	115.500	710,325	615,000	612,032		588		4.875	4.998	JD	2,498	29,981	09/29/2016	06/01/2025	
55342U AM 6	MPT OPT PARTNER SENIOR CORP BND			1	3.A FE	1,000,000	103.125	1,031,250	1,000,000	1,000,000				3.500	3.500	MS	2,625		11/19/2020	03/15/2031	
559080 AP 1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			1	2.A FE	257,743	112.274	263,844	235,000	257,724		(19)		3.950	3.418	MS	3,094		12/02/2020	03/01/2050	
570535 AP 9	MARKEL CORPORATION SENIOR CORP BND			1	2.B FE	3,936,230	123.814	4,952,572	4,000,000	3,945,067		1,307		5.000	5.104	MS	50,556	200,000	03/08/2013	03/30/2043	
000000 00 0	SUMMARY ADJUSTMENT				2.B Z	(9)	(17)	(17)	(4)	(6)									12/31/2020	01/01/2022	
57164P AF 3	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO			1	4.B FE	1,692,000	101.500	1,827,000	1,800,000	1,696,865		4,865		4.750	5.749	MS	25,175	42,750	08/07/2020	01/15/2028	
571748 BJ 0	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	2.A FE	5,528,250	144.278	7,213,895	5,000,000	5,513,733		(9,584)		4.900	4.264	MS	72,139	245,000	05/15/2019	03/15/2049	
574599 BM 7	MASCO CORPORATION SENIOR CORP BND			1	2.C FE	130,511	125.282	137,810	110,000	130,374		(137)		4.500	3.416	MN	633	2,475	09/09/2020	05/15/2047	
58013M FH 2	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE	1,114,900	130.604	1,306,040	1,000,000	1,111,514		(2,323)		4.450	3.789	MS	14,833	44,500	07/02/2019	09/01/2048	
585055 BS 4	MEDTRONIC INC SENIOR CORP BND	M		1	1.G FE	9,706,394	112.015	10,971,850	9,795,000	9,752,275		9,274		3.500	3.613	MS	100,943	342,825	09/02/2015	03/15/2025	
58528# FR 3	MEIJER INC. SENIOR CORP BND				1.F	4,000,000	117.936	4,717,428	4,000,000	4,000,000				3.760	3.760	MS	50,133	150,400	09/01/2015	09/01/2035	
58528# FS 1	MEIJER INC. SENIOR CORP BND				1.F	1,000,000	117.285	1,172,848	1,000,000	1,000,000				3.820	3.820	JD	1,698	38,200	12/15/2015	12/15/2035	
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND				2.B PL	2,150,079	112.155	2,411,426	2,150,079	2,150,079				4.640	4.666	MJSD	277	99,764	04/09/2015	12/31/2039	
594918 AJ 3	MICROSOFT CORPORATION CORP BND				1.A FE	1,978,220	140.101	2,802,022	2,000,000	1,982,692		532		4.500	4.567	AO	22,500	90,000	09/22/2010	10/01/2040	
615369 AT 2	MOODYS CORPORATION SENIOR CORP BND			1	2.A FE	463,519	109.343	513,911	470,000	463,598		79		3.250	3.323	MN	1,740	7,638	05/12/2020	05/20/2050	
62877V AA 9	NBM US HOLDINGS INC SENIOR CORP BND 144A			2	3.C FE	493,230	108.750	543,750	500,000	494,523		810		7.000	7.250	MN	4,569	35,000	05/02/2019	05/14/2026	
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND				1.C	644,844	103.348	601,354	581,875	596,249		(12,163)		6.000	2.023	AO	6,110	35,397	11/01/2016	10/29/2021	
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND				1.C	880,339	101.771	814,165	800,000	810,819		(16,400)		6.000	1.890	AO	8,400	48,667	11/01/2016	04/30/2021	

E10.6

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62907#	AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO.....			1.C.....	1,989,932	101.891	1,827,925	1,794,000	1,820,472		(39,592)			6.375	1.889	AO.....	20,014	115,956	11/01/2016.	04/30/2021.
62927#	AE 6	NFL VENTURES LP SENIOR CORP BND.....			1.E FE.....	276,181	109.259	301,753	276,181	276,181					3.400	3.400	AO.....	1,982	9,390	08/31/2015.	04/15/2030.
62927#	AF 3	NFL VENTURES LP SENIOR CORP BND.....			1.E FE.....	150,445	110.648	166,465	150,445	150,445					3.480	3.480	AO.....	1,105	5,235	08/31/2015.	04/15/2031.
62927#	AG 1	NFL VENTURES LP SENIOR CORP BND.....			1.E FE.....	243,516	110.468	269,008	243,516	243,516					3.570	3.570	AO.....	1,835	8,694	08/31/2015.	04/15/2032.
62927@	AA 6	NHL US FUNDING LP SENIOR CORP BND.....			2.B PL.....	2,300,000	111.785	2,571,050	2,300,000	2,300,000					4.180	4.201	MJSD.....	5,074	96,140	09/29/2014.	09/29/2024.
629377	CA 8	NRG ENERGY INC./OLD SENIOR CORP BND.....			3.B FE.....	210,000	106.000	222,600	210,000	210,000					7.250	7.250	MN.....	1,945	15,225	02/14/2017.	05/15/2026.
62952E	AC 1	NYU HOSPITALS CENTER SENIOR CORP BND.....			1.G FE.....	4,800,000	126.750	6,084,000	4,800,000	4,800,000					4.784	4.784	JJ.....	114,816	229,632	11/20/2014.	07/01/2044.
641062	AF 1	NESTLE HOLDINGS INC. SENIORCORPBND144A.....			1.D FE.....	1,990,360	117.102	2,342,044	2,000,000	1,992,254		854			3.625	3.683	MS.....	19,535	72,500	09/17/2018.	09/24/2028.
651639	AV 8	NEWMONT GOLDCORP CORP SENIOR CORP BND.....			2.A FE.....	2,418,962	142.235	2,750,815	1,934,000	2,401,723		(12,518)			5.450	3.853	JD.....	6,441	105,403	08/09/2019.	06/09/2044.
65473Q	BB 8	NISOURCE INC SENIOR CORP BND.....			2.B FE.....	1,116,144	136.492	1,228,428	900,000	1,112,233		(3,911)			5.250	3.662	FA.....	17,850	23,625	05/14/2020.	02/15/2043.
662352	AB 9	NORTHWELL HEALTHCARE INC SENIOR CORP BND.....			1.G FE.....	997,230	142.639	1,426,385	1,000,000	997,449		50			6.150	6.171	MN.....	10,250	61,500	09/10/2013.	11/01/2043.
666807	BJ 0	NORTHROP GRUMMAN CORP SENIOR CORP BND.....			2.B FE.....	8,130,268	120.617	10,962,915	9,089,000	8,228,321		19,280			3.850	4.495	AO.....	73,873	349,927	06/16/2015.	04/15/2045.
66989H	AH 1	NOVARTIS CAPITAL CORP NOVARTIS CAPITAL C.....			1.D FE.....	4,246,720	137.565	5,502,604	4,000,000	4,218,183		(5,548)			4.400	4.037	MN.....	26,889	176,000	05/06/2015.	05/06/2044.
674003	B* 8	OAKTREE CAPITAL SENIOR CORP BND.....			1.G FE.....	1,300,000	115.660	1,503,582	1,300,000	1,300,000					3.690	3.688	MS.....	15,724	47,970	07/12/2016.	07/12/2031.
674599	CY 9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO.....			3.C FE.....	147,809	84.250	126,375	150,000	147,860		37			4.400	4.489	FA.....	2,493	6,728	08/06/2019.	08/15/2049.
694476	AE 2	PACIFIC LIFECORP SENIOR CORP BND 144A.....			1.G FE.....	1,855,638	111.343	2,082,120	1,870,000	1,855,722		83			3.350	3.391	MS.....	18,445	168,750	09/10/2020.	09/15/2050.
701094	AN 4	PARKER HANNIFIN CORPORATION SENIOR CORP.....			2.A FE.....	1,256,056	112.999	1,423,781	1,260,000	1,256,586		345			3.250	3.287	JD.....	1,934	40,950	06/05/2019.	06/14/2029.
70213H	B* 8	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO.....			1.D.....	3,200,000	136.275	4,360,811	3,200,000	3,200,000					4.600	4.600	JD.....	7,769	147,200	12/12/2018.	12/21/2049.
70450Y	AJ 2	PAYPAL HOLDINGS INC SENIOR CORP BND.....			2.A FE.....	891,581	114.579	1,025,478	895,000	891,632		51			3.250	3.270	JD.....	2,424	15,594	05/11/2020.	06/01/2050.
70959W	AG 8	PENSKE AUTO GROUP INC SRSUB CORP BND.....			3.C FE.....	459,000	103.500	475,065	459,000	459,000					5.500	5.500	MN.....	3,226	25,245	05/11/2016.	05/15/2026.
718172	BT 5	PHILIP MORRIS INTL INC SENIOR CORP BND.....			1.F FE.....	1,239,938	109.147	1,364,334	1,250,000	1,244,465		985			2.750	2.843	FA.....	12,031	34,375	02/18/2016.	02/25/2026.
718172	CJ 6	PHILIP MORRIS INTL INC SENIOR CORP BND.....			1.F FE.....	4,965,900	114.278	5,713,920	5,000,000	4,970,425		2,899			3.375	3.455	FA.....	63,750	168,750	05/16/2019.	08/15/2029.
718546	AK 0	PHILLIPS 66 PHILLIPS 66.....			2.A FE.....	9,874,400	122.006	12,200,630	10,000,000	9,901,266		4,939			4.650	4.748	MN.....	59,417	465,000	11/12/2014.	11/15/2034.
737446	AQ 7	POST HOLDINGS INC SENIOR CORP BND 144A.....			4.B FE.....	1,582,500	105.000	1,575,000	1,500,000	1,578,981		(3,519)			4.625	3.783	AO.....	14,646	44,130	08/11/2020.	04/15/2030.
73937@	AA 1	POWERSOUTH ENERGY COOP SECURED CORPBND.....			1.G.....	1,200,000	118.641	1,423,695	1,200,000	1,200,000					4.050	4.049	AO.....	11,745	48,600	04/04/2018.	04/04/2039.
73937@	AB 9	POWERSOUTH ENERGY COOP SECURED CORPBND.....			1.G.....	1,100,000	116.237	1,278,603	1,100,000	1,100,000					4.180	4.180	AO.....	11,112	45,980	01/25/2018.	04/04/2038.
74170*	AK 5	PRIME PROP FND SENIOR CORP BND.....			1.F.....	2,425,839	116.160	2,787,852	2,400,000	2,417,495		(2,146)			3.850	3.731	JJ.....	45,173	92,400	11/01/2016.	01/05/2028.
74264*	AC 0	PRISA LHC LLC SENIOR CORP BND.....			1.F.....	1,000,000	113.226	1,132,264	1,000,000	1,000,000					3.750	3.750	AO.....	9,375	37,500	06/01/2016.	04/01/2026.
74264*	AD 8	PRISA LHC LLC SENIOR CORP BND.....			1.F.....	1,000,000	116.019	1,160,187	1,000,000	1,000,000					3.850	3.850	AO.....	9,625	38,500	06/01/2016.	04/01/2028.
74273@	AB 9	PRIT CORE REALTY HOLDINGS LLC CORP BND.....			2.A.....	2,054,503	105.860	2,117,205	2,000,000	2,019,690		(8,820)			3.850	3.365	FA.....	29,303	77,000	11/01/2016.	02/14/2023.
743315	AV 5	PROGRESSIVE CORPORATION THE SENIOR CORP.....			1.F FE.....	7,506,120	120.135	8,409,422	7,000,000	7,431,630		(47,483)			4.000	3.115	MS.....	93,333	280,000	05/29/2019.	03/01/2029.
743756	AB 4	PROVIDENCE ST JOSEPH HEALTH PROVIDENCE S.....			1.D FE.....	4,729,700	108.868	5,443,395	5,000,000	4,830,863		26,267			2.746	3.399	AO.....	34,325	137,300	12/09/2016.	10/01/2026.
74432Q	CC 7	PRUDENTIAL FINANCIAL INC SENIOR CORP BND.....			1.G FE.....	3,707,865	118.383	4,143,412	3,500,000	3,673,735		(21,985)			3.878	3.083	MS.....	35,441	135,730	05/29/2019.	03/27/2028.
747262	AZ 6	QVC INC SECURED CORP BND.....			3.A FE.....	2,100,000	103.000	2,163,000	2,100,000	2,100,000					4.375	4.375	MS.....	33,432	138,250	08/13/2020.	09/01/2028.
747525	BJ 1	QUALCOMM INCORPORATED SENIOR CORP BND.....			1.G FE.....	2,265,774	115.943	2,648,140	2,284,000	2,266,029		256			3.250	3.292	MN.....	8,454	39,589	05/06/2020.	05/20/2050.
74986@	AT 8	RREEF AMERICA REIT II INC SENIOR CORP BN.....			1.G.....	2,501,210	112.766	2,706,395	2,400,000	2,458,932		(10,681)			3.730	3.196	JJ.....	43,765	89,520	11/01/2016.	01/05/2026.
74986@	AW 1	RREEF AMERICA REIT II INC SENIOR CORP BN.....			1.G.....	3,617,186	116.408	4,074,296	3,500,000	3,578,690		(9,768)			3.950	3.583	JJ.....	67,589	138,250	11/01/2016.	01/05/2028.
750236	AW 1	RADIAN GROUP INC. SENIOR CORP BND.....			3.A FE.....	800,000	109.000	872,000	800,000	800,000					4.875	4.875	MS.....	11,483	47,775	06/13/2019.	03/15/2027.
760759	AZ 3	REPUBLIC SERVICES INC SENIOR CORP BND.....			2.B FE.....	3,218,068	100.056	3,221,787	3,220,000	3,218,070		2			1.750	1.756	FA.....	5,792	11,090	11/09/2020.	02/15/2032.
76169#	AG 8	REYES HOLDINGS LLC CORP BND.....			2.A PL.....	600,000	104.381	626,286	600,000	600,000					5.130	5.130	JJ.....	12,911	30,780	08/07/2012.	07/31/2022.

E10.7

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76169#	AJ	2	REYES HOLDINGS LLC SENIOR CORP BND.....			2.A PL.....	8,000,000	115.682	9,254,587	8,000,000	8,000,000				3.710	3.709	AO.....	61,009	296,800	10/17/2017.	10/17/2028.	
761713	BA	3	REYNOLDS AMERICAN INC SENIOR CORP BND.....			2.B FE.....	7,466,850	126.291	9,471,788	7,500,000	7,472,031		1,196		5.700	5.738	FA.....	161,500	427,500	06/09/2015.	08/15/2035.	
76289#	AG	3	RICH PRODUCTS CORPORATION SENIOR CORP BN.....			2.B.....	7,300,000	111.699	8,154,049	7,300,000	7,300,000				3.700	3.717	FMAN.....	25,509	270,100	11/09/2017.	11/27/2036.	
771196	BP	6	ROCHE HOLDINGS INC SENIORCORPBND144A.....	C.....		1.C FE.....	9,995,000	118.185	11,818,500	10,000,000	9,995,993		444		3.625	3.631	MS.....	104,722	362,500	09/10/2018.	09/17/2028.	
774341	AK	7	ROCKWELL COLLINS INC SENIOR CORP BND.....			1.G FE.....	9,435,100	112.045	11,204,450	10,000,000	9,557,042		61,171		3.500	4.322	MS.....	103,056	350,000	12/19/2018.	03/15/2027.	
78512*	AA	5	S&E REPLACEMENT POWER LLC SENIOR CORP BN.....			1.E PL.....	1,495,825	112.614	1,684,507	1,495,825	1,495,825				4.120	4.157	MON.....	171	61,628	01/04/2017.	05/31/2029.	
78516F	AB	5	SABAL TRAIL TRANSMISSION LLC SENIORCORPB.....			2.A FE.....	2,142,611	120.295	2,285,607	1,900,000	2,132,453		(9,743)		4.682	3.699	MN.....	14,826	88,958	12/12/2019.	05/01/2038.	
785592	AM	8	SABINE PASS LIQUEFACTION LLC SENIOR CORP.....			2.C FE.....	2,100,000	116.375	2,327,500	2,000,000	2,053,291		(12,134)		5.625	4.867	MS.....	37,500	112,500	11/01/2016.	03/01/2025.	
785592	AV	8	SABINE PASS LIQUEFACTION LLC SECURED COR.....			2.C FE.....	480,000	120.890	580,272	480,000	480,000				5.875	5.875	JD.....	78	28,200	05/11/2017.	06/30/2026.	
806851	AH	4	SCHLUMBERGER HOLDINGS CORP SENIOR CORP B.....			2.A FE.....	1,963,194	116.578	2,214,984	1,900,000	1,954,608		(5,645)		4.300	3.883	MN.....	13,617	81,700	05/29/2019.	05/01/2029.	
80689#	BB	1	SCHNEIDER NATIONAL LEASING INC CORP BND.....			2.B.....	1,000,000	106.953	1,069,533	1,000,000	1,000,000				3.550	3.550	MS.....	9,467	35,500	09/25/2013.	09/25/2023.	
80808#	AK	8	SCHREIBER FOODS INC SENIOR CORP BND.....			2.C PL.....	1,400,000	117.264	1,641,694	1,400,000	1,400,000				4.560	3.810	MS.....	16,137	63,840	03/30/2015.	03/30/2030.	
811054	AG	0	EW SCRIPPS CO EW SCRIPPS CO.....			4.C FE.....	190,000	102.000	204,000	200,000	192,275		1,500		5.125	6.147	MN.....	1,310	10,250	06/18/2019.	05/15/2025.	
81105D	AA	3	SCRIPPS ESCROW INC SECURED CORP BND 144A.....			3.C FE.....	1,900,000	103.625	1,968,875	1,900,000	1,900,000				3.875	3.875	JJ.....	205		12/15/2020.	01/15/2029.	
816851	AP	4	SEMPRA ENERGY SEMPRA ENERGY.....			2.B FE.....	5,595,850	143.351	7,167,540	5,000,000	5,475,316		(14,671)		6.000	5.201	AO.....	63,333	300,000	08/11/2010.	10/15/2039.	
82088K	AE	8	SHEA HOMES LP SENIOR CORP BND 144A.....			4.A FE.....	835,500	103.500	864,225	835,000	835,000				4.750	4.750	FA.....	14,984	19,280	02/06/2020.	02/15/2028.	
82088K	AG	3	SHEA HOMES LP SENIOR CORP BND 144A.....			4.A FE.....	1,200,000	102.500	1,230,000	1,200,000	1,200,000				4.750	4.750	AO.....	14,725		09/14/2020.	04/01/2029.	
82340*	AA	5	CAITHNESS SHEPHERDS FLAT LLC CORP BND.....			3.B FE.....	1,000,000	128.796	1,287,962	1,000,000	1,000,000				6.950	7.009	JAJO.....	11,776	69,500	05/02/2011.	04/30/2032.	
82340*	AB	3	CAITHNESS SHEPHERDS FLAT LLC CORP BND.....			1.A FE.....	4,000,000	121.660	4,866,417	4,000,000	4,000,000				4.480	4.504	JAJO.....	30,364	179,200	05/02/2011.	04/30/2032.	
824348	AX	4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP.....			2.C FE.....	4,796,712	133.928	6,562,492	4,900,000	4,799,820		1,905		4.500	4.635	JD.....	18,375	220,500	05/29/2019.	06/01/2047.	
828807	CT	2	SIMON PROPERTY GROUP LP SENIOR CORP BND.....			1.G FE.....	1,646,475	114.705	1,720,577	1,500,000	1,640,818		(3,801)		4.250	3.648	AO.....	15,938	63,750	06/20/2019.	10/01/2044.	
829259	BA	7	SINCLAIR TELEVISION GROUP INC SECURED CO.....			3.B FE.....	1,200,000	102.250	1,227,000	1,200,000	1,200,000				4.125	4.125	JD.....	3,713		11/19/2020.	12/01/2030.	
82967N	AW	8	SIRIUS XM RADIO INC SENIOR CORP BND 144A.....			3.C FE.....	410,000	104.250	427,425	410,000	410,000				5.375	5.375	JJ.....	10,162	22,038	05/18/2016.	07/15/2026.	
832696	AT	5	J M SMUCKER CO SENIOR CORP BND.....			2.B FE.....	1,858,899	112.770	1,905,815	1,690,000	1,857,696		(1,203)		3.550	3.030	MS.....	17,665	30,997	09/01/2020.	03/15/2050.	
833034	AM	3	SNAP-ON INCORPORATED SENIOR CORP BND.....			1.G FE.....	499,253	112.075	565,980	505,000	499,332		79		3.100	3.159	MN.....	2,609	7,871	04/27/2020.	05/01/2050.	
835495	AL	6	SONOCO PRODUCTS COMPANY SENIOR CORP BND.....			2.B FE.....	1,104,670	110.954	1,109,539	1,000,000	1,103,429		(1,241)		3.125	1.881	MN.....	5,208		11/17/2020.	05/01/2030.	
842400	FZ	1	SOUTHERN CALIFORNIA EDISON CO. SECURED C.....			2.A FE.....	1,479,313	123.728	1,546,604	1,250,000	1,474,968		(4,344)		4.650	3.481	AO.....	14,531	29,063	05/01/2020.	10/01/2043.	
84334#	AA	5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERNM.....			2.A.....	497,186	104.354	497,962	477,186	477,186				4.000	4.000	AO.....	3,977	19,087	03/13/2018.	04/16/2048.	
845011	AB	1	SOUTHWEST GAS CORP SENIOR CORP BND.....	C.....		1.G FE.....	9,994,900	120.966	12,096,570	10,000,000	9,995,053		90		4.150	4.153	JD.....	34,583	415,000	05/28/2019.	06/01/2049.	
845437	BR	2	SOUTHWESTERN ELECTRIC POWER CO SENIORCOR.....			2.A FE.....	7,000,000	117.024	8,191,645	7,000,000	7,000,000				4.100	4.100	MS.....	84,506	287,000	09/11/2018.	09/15/2028.	
84762L	AS	4	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP.....			4.B FE.....	2,000,000	102.125	2,042,500	2,000,000	2,000,000				6.125	6.125	JD.....	5,444	122,500	02/11/2016.	12/15/2024.	
855244	AG	4	STARBUCKS CORPORATION SENIOR CORP BND.....			2.A FE.....	4,999,050	102.951	5,147,545	5,000,000	4,999,791		139		2.700	2.703	JD.....	6,000	135,000	06/01/2015.	06/15/2022.	
855244	AU	3	STARBUCKS CORPORATION SENIOR CORP BND.....			2.A FE.....	5,473,700	131.045	6,552,255	5,000,000	5,460,448		(8,876)		4.450	3.907	FA.....	84,056	222,500	06/27/2019.	08/15/2049.	
858119	BM	1	STEEL DYNAMICS INC. SENIOR CORP BND.....			2.C FE.....	108,856	111.625	122,788	110,000	108,911		55		3.250	3.367	JJ.....	2,046		06/03/2020.	01/15/2031.	
858119	BP	4	STEEL DYNAMICS INC. SENIOR CORP BND.....			2.C FE.....	984,970	104.440	1,044,400	1,000,000	985,034		64		3.250	3.330	AO.....	7,403		10/19/2020.	10/15/2050.	
859152	E#	3	STERIS CORPORATION SENIOR CORP BND.....			2.C.....	1,970,737	116.414	2,328,285	2,000,000	1,978,160		1,891		3.700	3.839	MN.....	9,661	74,000	11/01/2016.	05/14/2030.	
863667	AN	1	STRYKER CORPORATION SENIOR CORP BND.....			2.A FE.....	1,594,535	113.391	1,819,918	1,605,000	1,599,108		1,015		3.500	3.578	MS.....	16,540	56,175	03/03/2016.	03/15/2026.	
86944B	AE	3	SUTTER HEALTH SENIOR CORP BND.....			1.E FE.....	6,523,538	121.524	6,835,736	5,625,000	6,498,962		(19,859)		4.091	3.227	FA.....	86,934	230,119	09/30/2019.	08/15/2048.	
86944B	AH	6	SUTTER HEALTH SENIOR CORP BND.....			1.E FE.....	1,303,579	105.974	1,303,474	1,230,000	1,303,459		(119)		3.161	2.757	FA.....	6,696		12/15/2020.	08/15/2040.	
872540	AU	3	TJX COS INC SENIOR CORP BND.....			1.F FE.....	735,641	140.558	1,040,131	740,000	735,709		68		4.500	4.536	AO.....	7,030	17,945	03/30/2020.	04/15/2050.	

E10.8

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
87264A	AS	4	T-MOBILE USA INC SENIOR CORP BND.....	.....	.....	1	3.B FE.....	.....	436,000	102,000	444,720	.....	436,000	.....	436,000	.....	5.125	5.125	AO.....	4,717	24,154	03/13/2017.	04/15/2025.
87264A	AT	2	T-MOBILE USA INC SENIOR CORP BND.....	.....	.....	1	3.B FE.....	.....	291,000	107,125	311,734	.....	291,000	.....	291,000	.....	5.375	5.375	AO.....	3,302	16,851	03/13/2017.	04/15/2027.
87278*	AE	2	TRUMBULL PROPERTY FUND SENIORCORPBND.....	.....	.....	1	1.F.....	.....	4,000,000	114,657	4,586,290	.....	4,000,000	.....	4,000,000	.....	3.580	3.580	MON.....	5,967	143,200	11/16/2017.	11/16/2028.
87612B	AP	7	TARGA RESOURCES PARTNERS LP SENIOR CORP.....	.....	.....	1	3.C FE.....	.....	453,750	100,500	502,500	.....	500,000	.....	483,848	5.070	4.250	5.482	MN.....	2,715	21,250	01/24/2014.	11/15/2023.
87612B	BE	1	TARGA RESOURCES PARTNERS LP SENIOR CORP.....	.....	.....	1	3.C FE.....	.....	691,000	104,750	723,823	.....	691,000	.....	691,000	.....	5.375	5.375	FA.....	15,476	37,141	09/22/2017.	02/01/2027.
87612B	BN	1	TARGA RESOURCES PARTNERS LP SENIOR CORP.....	.....	.....	2	3.C FE.....	.....	89,200	112,000	89,600	.....	80,000	.....	87,143	(2,057)	6.875	3.738	JJ.....	2,536	2,750	01/22/2020.	01/15/2029.
87612E	BA	3	TARGET CORPORATION SENIOR CORP BND.....	.....	.....	1	1.G FE.....	.....	7,139,210	133,799	9,365,895	.....	7,000,000	.....	7,133,209	(3,915)	4.000	3.869	JJ.....	140,000	280,000	05/29/2019.	07/01/2042.
87612E	BH	8	TARGET CORPORATION SENIOR CORP BND.....	.....	.....	1	1.F FE.....	.....	2,543,925	116,938	2,923,438	.....	2,500,000	.....	2,537,594	(4,049)	3.375	3.162	AO.....	17,813	84,375	05/22/2019.	04/15/2029.
87901J	AE	5	TEGNA INC SENIOR CORP BND 144A.....	.....	.....	1	3.C FE.....	.....	900,000	102,625	923,625	.....	900,000	.....	900,000	.....	4.625	4.625	MS.....	12,256	28,444	01/07/2020.	03/15/2028.
879369	AE	6	TELEFLEX INC SENIOR CORP BND.....	.....	.....	1	3.B FE.....	.....	210,000	103,375	217,088	.....	210,000	.....	210,000	.....	4.875	4.875	JD.....	853	10,238	05/11/2016.	06/01/2026.
88579Y	BD	2	3M CO SENIORCORPBND.....	.....	.....	1	1.E FE.....	.....	5,083,910	128,534	6,426,710	.....	5,000,000	.....	5,081,515	(1,668)	4.000	3.902	MS.....	59,444	200,000	05/29/2019.	09/14/2048.
89147L	J*	2	TORTOISE ENERGY INFRASTRUCTURE CORP BND.....	.....	.....	1	1.A FE.....	.....	258,133	110,215	284,502	.....	258,133	.....	258,133	.....	3.480	3.480	JD.....	424	8,983	06/14/2013.	06/14/2025.
896516	AA	9	TRINITY HEALTH CORP SECURED CORP BND.....	.....	.....	1	1.D FE.....	.....	5,770,700	122,406	6,120,300	.....	5,000,000	.....	5,746,943	(19,243)	4.125	3.246	JD.....	17,188	206,250	09/30/2019.	12/01/2045.
90363@	AC	4	USTA NATIONAL TENNIS CENTER IN SENIOR CO.....	.....	.....	1	1.G FE.....	.....	800,000	98,000	784,000	.....	800,000	.....	800,000	.....	3.290	3.289	JJ.....	12,648	26,320	05/26/2016.	07/08/2036.
90363@	AD	2	USTA NATIONAL TENNIS CENTER IN SENIOR CO.....	.....	.....	1	1.G FE.....	.....	2,000,000	102,000	2,040,000	.....	2,000,000	.....	2,000,000	.....	4.040	4.039	JJ.....	38,829	80,800	07/26/2018.	06/06/2033.
911312	BQ	8	UNITED PARCEL SERVICE INC SENIOR CORP BN.....	.....	.....	1	1.G FE.....	.....	3,624,040	134,687	4,714,031	.....	3,500,000	.....	3,620,563	(2,334)	4.250	4.042	MS.....	43,799	148,750	05/29/2019.	03/15/2049.
91324P	EA	6	UNITEDHEALTH GROUP INC SENIOR CORP BND.....	.....	.....	1	1.G FE.....	.....	2,770,439	115,534	3,288,103	.....	2,846,000	.....	2,771,016	577	3.125	3.244	MN.....	11,364	43,728	05/13/2020.	05/15/2060.
92340L	AA	7	VEREIT OPERATING PARTNERSHIP L SENIOR CO.....	.....	.....	1	2.C FE.....	.....	205,000	117,131	240,119	.....	205,000	.....	205,000	.....	4.875	4.874	JD.....	833	9,994	05/18/2016.	06/01/2026.
92345Y	AG	1	VERISK ANALYTICS INC SENIOR CORP BND.....	.....	.....	1	2.B FE.....	.....	1,153,001	115,954	1,350,862	.....	1,165,000	.....	1,153,144	144	3.625	3.682	MN.....	5,396	21,350	05/08/2020.	05/15/2050.
92840V	AF	9	VISTRA OPERATIONS COMPANY LLC SENIOR COR.....	.....	.....	1	3.A FE.....	.....	205,000	106,250	217,813	.....	205,000	.....	205,000	.....	5.000	5.000	JJ.....	4,299	11,389	06/06/2019.	07/31/2027.
92940P	AD	6	WRKCO INC SENIOR CORP BND.....	.....	.....	1	2.B FE.....	.....	2,899,395	123,453	3,333,231	.....	2,700,000	.....	2,871,586	(18,048)	4.900	3.961	MS.....	38,955	132,300	05/29/2019.	03/15/2029.
92940P	AE	4	WRKCO INC SENIORCORPBND.....	.....	.....	1	2.B FE.....	.....	2,274,454	115,886	2,636,397	.....	2,275,000	.....	2,274,561	50	3.900	3.903	JD.....	7,394	88,725	05/16/2019.	06/01/2028.
931142	CK	7	WALMART INC CORP BND.....	.....	.....	1	1.C FE.....	.....	1,819,900	160,925	3,218,496	.....	2,000,000	.....	1,856,802	4,344	6.500	7.248	FA.....	49,111	130,000	10/30/2008.	08/15/2037.
931427	AB	4	WALGREENS BOOTS ALLIANCE INC WALGREENS B.....	.....	.....	1	2.B FE.....	.....	674,021	114,072	769,989	.....	675,000	.....	674,239	39	4.500	4.511	MN.....	3,628	30,375	11/19/2014.	11/18/2034.
93884P	DY	3	WASHINGTON GAS LIGHT CO SENIOR CORP BND.....	.....	.....	1	1.G FE.....	.....	420,181	119,954	437,831	.....	365,000	.....	419,861	(320)	3.650	2.869	MS.....	3,923	.....	09/29/2020.	09/15/2049.
94106L	BC	2	WASTE MANAGEMENT INC SENIOR CORP BND.....	.....	.....	1	2.A FE.....	.....	716,765	125,632	879,426	.....	700,000	.....	716,153	(408)	4.100	3.949	MS.....	9,567	28,700	05/22/2019.	03/01/2045.
94106L	BK	4	WASTE MANAGEMENT INC SENIOR CORP BND.....	.....	.....	1	2.A FE.....	.....	2,895,963	132,998	3,540,412	.....	2,662,000	.....	2,889,313	(4,566)	4.150	3.660	JJ.....	50,940	126,737	06/20/2019.	07/15/2049.
941848	D#	7	WATERS CORP UNSEC CORP BND.....	.....	.....	2	2.B.....	.....	2,000,000	105,725	2,114,490	.....	2,000,000	.....	2,000,000	.....	3.130	3.130	MN.....	8,521	62,600	05/12/2016.	05/12/2023.
95081Q	AM	6	WESCO DISTRIBUTION INC SENIOR CORP BND.....	.....	.....	1	3.C FE.....	.....	128,000	102,500	131,200	.....	128,000	.....	128,000	.....	5.375	5.375	JD.....	306	6,880	01/31/2017.	06/15/2024.
95709T	AM	2	WESTAR ENERGY INC WESTAR ENERGY INC.....	.....	.....	1	1.F FE.....	.....	2,210,987	130,494	2,896,971	.....	2,220,000	.....	2,211,888	180	4.250	4.274	JD.....	7,863	94,350	11/05/2015.	12/01/2045.
96188#	AA	6	WETT HOLDINGS LLC SECURED CORP BND.....	.....	.....	2	2.B PL.....	.....	866,667	110,726	959,623	.....	866,667	.....	866,667	.....	4.310	4.334	MJSD.....	104	37,353	12/18/2014.	12/18/2024.
96949L	AE	5	WILLIAMS COMPANIES INC SENIOR CORP BND.....	.....	.....	1	2.B FE.....	.....	2,178,902	122,000	2,684,000	.....	2,200,000	.....	2,179,616	354	4.850	4.912	MS.....	35,567	106,700	05/29/2019.	03/01/2048.
970648	AH	4	WILLIS NORTH AMERICA INC SENIOR CORP BND.....	.....	.....	1	2.B FE.....	.....	4,748,000	140,308	5,612,304	.....	4,000,000	.....	4,733,020	(14,646)	5.050	3.945	MS.....	59,478	202,000	12/19/2019.	09/15/2048.
970648	AK	7	WILLIS NORTH AMERICA INC SENIOR CORP BND.....	.....	.....	1	2.B FE.....	.....	1,385,124	122,035	1,464,416	.....	1,200,000	.....	1,383,751	(1,373)	3.875	3.061	MS.....	13,692	23,250	08/28/2020.	09/15/2049.
97786#	AN	2	WOLSELEY CAPITAL INC SENIORCORPBND.....	.....	.....	2	2.A FE.....	.....	3,300,000	108,580	3,583,134	.....	3,300,000	.....	3,300,000	.....	3.440	3.440	MN.....	9,775	113,520	11/17/2017.	11/30/2024.
97806*	AG	7	WOLVERINE POWER SUPPLY SENIOR CORP BND.....	.....	.....	1	1.F.....	.....	1,250,000	110,866	1,385,825	.....	1,250,000	.....	1,250,000	.....	3.830	3.830	MS.....	14,761	47,875	09/10/2015.	09/10/2045.
98212B	AL	7	WPX ENERGY INC SENIOR CORP BND.....	.....	.....	1	3.C FE.....	.....	500,000	106,500	532,500	.....	500,000	.....	500,000	.....	4.500	4.500	JJ.....	10,375	11,563	01/07/2020.	01/15/2030.
98419M	AB	6	XYLEM INC/NY SENIOR CORP BND.....	.....	.....	1	2.B FE.....	.....	2,998,050	103,047	3,091,398	.....	3,000,000	.....	2,999,825	225	4.875	4.883	AO.....	36,563	146,250	09/15/2011.	10/01/2021.
98419M	AK	6	XYLEM INC INDIANA SENIOR CORP BND.....	2	2.B FE.....	604,305	122,207	611,037	500,000	603,965	(340)	4.375	3.174	MN.....	3,646	11/12/2020.	11/01/2046.

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G8967#	AL	7				2.C FE	931,779	105.323	947,906	900,000	914,802		(4,039)		4.980	3.981	MS	11,330	44,820	11/07/2017	09/30/2023	
L2836*	AA	1				1.G	2,736,140	105.962	2,852,305	2,691,810	2,691,810				222,310	1.966	1.966	FA	21,756	49,298	02/03/2015	02/05/2024
L2836*	AB	9				1.G	8,345,227	112.355	9,224,347	8,210,021	8,210,021				678,046	2.272	2.272	FA	76,685	173,760	02/03/2015	02/03/2027
01626P	AN	6				2.B FE	1,127,410	116.890	1,168,903	1,000,000	1,127,085		(325)		3.800	3.124	JJ	16,467		11/12/2020	01/25/2050	
0778FP	AA	7				2.A FE	2,188,860	132.000	2,640,000	2,000,000	2,183,211		(3,836)		4.464	3.909	AO	22,320	89,280	06/24/2019	04/01/2048	
36168Q	AF	1				3.C FE	1,100,000	106.375	1,170,125	1,100,000	1,100,000				5.125	5.125	JD	2,506	56,218	12/09/2019	12/15/2026	
67077M	AS	7				2.B FE	1,150,218	137.424	1,236,813	900,000	1,148,652		(1,566)		5.250	3.515	JJ	21,788		10/02/2020	01/15/2045	
775109	BB	6				2.A FE	2,916,925	136.597	3,414,923	2,500,000	2,901,017		(10,808)		5.000	3.926	MS	36,806	125,000	06/28/2019	03/15/2044	
867224	AA	5				2.A FE	11,908,200	110.302	13,236,288	12,000,000	11,960,110		9,312		3.600	3.692	JD	36,000	432,000	11/20/2014	12/01/2024	
87971M	BK	8				2.A FE	2,971,440	124.905	3,747,135	3,000,000	2,972,275		486		4.300	4.357	JD	5,733	129,000	05/22/2019	06/15/2049	
89352H	AW	9				2.A FE	4,926,650	117.526	5,876,310	5,000,000	4,941,163		6,621		4.250	4.439	MN	27,153	89,280	10/10/2018	05/15/2028	
91831A	AC	5				4.B FE	283,233	102.875	284,964	277,000	281,681		(1,551)		6.125	5.329	AO	3,582	16,966	02/28/2020	04/15/2025	
C4931*	BC	6				2.B	5,795,209	109.729	6,115,178	5,572,998	5,572,998				97,772	3.680	3.680	MS	57,538	190,118	09/20/2017	09/20/2027
PP1T1F	YI	4				2.A FE	1,173,141	126.798	1,365,168	1,076,649	1,150,290		(3,252)		20,260	5.306	4.532	MON	2,856	54,189	05/18/2016	03/13/2040
00080Q	AF	2				2.B FE	14,248,584	114.906	15,489,329	13,480,000	13,915,274		(85,201)		4.750	3.971	JJ	272,128	640,300	11/01/2016	07/28/2025	
00084D	AL	4				2.B FE	3,936,520	117.365	4,371,839	3,725,000	3,853,169		(21,317)		4.800	4.071	AO	36,257	178,800	11/01/2016	04/18/2026	
00183F	AA	3				2.B PL	4,780,951	112.829	5,537,106	4,907,500	4,907,500				3.263	3.262	JD	439	152,438	11/13/2017	05/31/2033	
00652M	AC	6				2.C FE	1,947,500	102.247	1,942,685	1,900,000	1,911,531		(10,629)		3.950	3.356	JJ	33,773	75,050	06/15/2017	01/19/2022	
03835V	AH	9				2.B FE	2,909,100	124.555	3,113,878	2,500,000	2,907,956		(1,144)		5.400	4.377	MS	39,750		11/03/2020	03/15/2049	
055451	AR	9				1.F FE	5,895,480	129.947	7,796,820	6,000,000	5,914,163		2,473		4.125	4.228	FA	87,313	247,500	02/21/2012	02/24/2042	
056752	AJ	7				1.G FE	2,087,120	110.495	2,209,908	2,000,000	2,075,989		(10,418)		3.625	2.979	JJ	35,243	72,500	12/03/2019	07/06/2027	
05969B	AD	5				2.A FE	1,000,000	114.875	1,148,750	1,000,000	1,000,000				5.375	5.375	AO	11,049	26,875	04/14/2020	04/17/2025	
111021	AN	1				2.B FE	1,275,000	120.283	1,533,613	1,275,000	1,275,000				4.250	4.250	MN	7,978	54,188	11/05/2019	11/08/2049	
218333	A*	3				2.B	800,000	112.882	903,054	800,000	800,000				4.170	4.170	JD	927	33,360	12/21/2015	12/21/2025	
25243Y	AU	3				1.G FE	3,397,695	104.748	3,666,177	3,500,000	3,469,132		12,650		2.625	3.021	AO	15,823	91,875	11/25/2014	04/29/2023	
26876F	AC	6				2.B FE	495,820	100.455	502,274	500,000	495,927		107		2.625	2.721	MS	3,792		09/10/2020	09/17/2030	
33938E	AU	1				2.C FE	5,955,067	113.880	6,832,782	6,000,000	5,976,358		4,652		4.750	4.849	JD	12,667	285,000	01/12/2016	06/15/2025	
449786	AY	8				2.A FE	5,603,450	113.681	5,684,055	5,000,000	5,211,257		(71,810)		5.800	4.146	MS	77,333	290,000	12/09/2014	09/25/2023	
456873	AB	4				2.B FE	6,959,750	110.613	7,742,917	7,000,000	6,982,877		4,100		3.550	3.619	MN	41,417	248,500	10/23/2014	11/01/2024	
59284B	AD	0				2.C FE	1,522,500	134.766	2,021,486	1,500,000	1,519,758		(412)		6.750	6.634	MS	28,688	101,250	09/13/2012	09/19/2042	
62947Q	AV	0				2.C FE	1,823,300	109.629	1,880,144	1,715,000	1,757,232		(16,624)		4.625	3.547	JD	6,610	79,319	11/01/2016	06/01/2023	
62954H	AD	0				2.C FE	99,748	113.292	113,292	100,000	99,762		14		3.400	3.430	MN	567	1,700	04/29/2020	05/01/2030	
68620Y	B*	2				2.B YE	5,000,000	122.766	6,138,278	5,000,000	5,000,000				4.950	4.950	JJ	114,125	247,500	05/15/2019	01/15/2029	
69342N	AA	9				1.G FE	7,507,500	106.125	7,428,750	7,000,000	7,159,085		(88,041)		4.630	3.269	MS	85,526	324,100	11/01/2016	09/26/2022	
761735	AT	6				4.A FE	3,000	101.250	3,038	3,000	3,000				5.125	5.125	JJ	71	154	06/13/2016	07/15/2023	
806213	AB	0				1.F FE	1,979,180	107.144	2,142,880	2,000,000	1,990,681		2,065		3.500	3.623	FA	27,028	70,000	11/06/2014	02/12/2025	
81180W	BB	6				3.A FE	1,500,000	100.385	1,505,775	1,500,000	1,500,000				3.375	3.375	JJ	3,234		12/03/2020	07/15/2031	
82620K	AF	0				1.E FE	2,909,854	134.272	3,732,759	2,780,000	2,896,916		(2,739)		4.400	4.125	MN	11,552	122,320	10/29/2015	05/27/2045	
82620K	AL	7				1.E FE	7,472,730	107.785	8,768,293	8,135,000	7,719,497		64,199		2.350	3.328	AO	40,359	191,173	12/14/2016	10/15/2026	
88034Q	AB	3				2.B FE	994,120	104.088	1,040,881	1,000,000	994,605		485		2.625	2.750	FA	11,521		07/15/2020	08/15/2025	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89686Q	AA	4	TRIVIUM PACKAGING FINANCE BV SECURED COR	D	4.B FE	500,000	105.625	528,125	500,000	500,000					5.500	5.500	FA	10,389	18,333	07/19/2019	08/15/2026	
898339	AA	4	TRUST F/1401 SENIOR CORP BND 144A	D	2.B FE	999,970	113.879	1,138,786	1,000,000	1,000,000		2			4.869	4.869	JJ	22,452	50,989	06/25/2019	01/15/2030	
91020Q	B#	3	UNITED ENERGY DISTRIBUTION PTY SENIOR CO	D	1.G	8,000,000	115.419	9,233,537	8,000,000	8,000,000					4.090	4.090	FA	127,244	327,200	02/11/2019	02/11/2029	
92936M	AE	7	WPP FINANCE 2010 SENIOR CORP BND	D	2.B FE	392,088	120.435	361,306	300,000	391,270		(818)			5.625	3.651	MN	2,156	8,438	09/02/2020	11/15/2043	
98954U	AB	9	ZIGGO BOND FINANCE BV ZIGGO BOND FINANCE	D	4.C FE	284,000	105.375	299,265	284,000	284,000					6.000	6.000	JJ	7,857	17,040	09/16/2016	01/15/2027	
G1108#	AE	8	BRITISH LAND CO PLC CORP BND	D	1.F	2,000,000	102.734	2,054,678	2,000,000	2,000,000					4.635	4.635	MS	30,900	92,700	09/01/2011	09/01/2021	
G1696#	AW	6	BUNZL FINANCE PLC CORP BND	D	2.A	2,468,849	101.152	2,326,490	2,300,000	2,312,653		(39,131)			4.510	2.760	AO	18,441	103,730	11/01/2016	04/27/2021	
G2613#	AL	8	DS SMITH PLC CORP BND	D	2.C	3,746,158	105.138	3,679,845	3,500,000	3,572,972		(43,784)			4.650	3.299	FA	65,552	162,750	11/01/2016	08/06/2022	
G2735*	AA	9	GREAT ROLLING STOCK CO LTD/THE SECURED C	B	2.B Z	6,876,235	108.999	7,642,455	7,011,519	7,011,519					3.150	3.143	MJSD	605	55,670	12/21/2020	11/30/2027	
G2765*	AC	8	DIONYSUS AVIATION DAC SENIOR CORP BND	D	2.A PL	10,000,000	111.672	11,167,203	10,000,000	10,000,000					4.220	4.220	JJ	189,900	422,000	06/29/2017	07/19/2026	
G2956@	AA	9	ABP ACQUISITIONS UK LTD CORP BND	B	2.B	4,028,295	100.000	3,417,375	3,417,375	3,417,375					3.312	3.312	JD	930	125,512	04/25/2012	04/25/2033	
G3225*	AB	2	EVERSHOLT FUNDING PLC CORP BND	B	2.B	6,441,639	100.000	5,467,800	5,467,800	5,467,800					2.353	2.353	JD	3,877	151,348	12/19/2012	12/19/2036	
G4086#	AG	3	GRENCORE GROUP SENIOR CORP BND	D	3.B	2,000,000	102.994	2,059,871	2,000,000	2,000,000					5.270	5.270	JD	4,977	103,831	06/14/2016	06/14/2026	
G4378*	AC	3	HEATHROW AIRPORT SENIOR CORP BND	B	2.A	11,905,740	122.950	12,941,124	10,525,515	10,525,515					2.970	2.970	AO	65,995	290,505	10/15/2015	10/15/2035	
G4989#	AC	0	JACKSON SQUARE AVIATION IRELAN SENIOR CO	D	2.A PL	2,800,000	106.918	2,993,696	2,800,000	2,800,000					3.840	3.839	JD	3,285	107,520	09/28/2017	09/28/2027	
G4989#	AD	8	JACKSON SQUARE AVIATION IRELAN SENIORCOR	D	2.A PL	4,980,000	107.172	5,337,179	4,980,000	4,980,000					3.890	3.890	JD	5,919	193,722	12/20/2017	12/20/2027	
G6970*	AD	8	PEEL PORTS PP FINANCE LIMITED SECURED CO	B	2.B PL	2,401,729	144.239	2,957,519	2,050,425	2,050,425					6.550	6.603	MJSD	7,834	127,307	12/10/2012	12/10/2037	
G7315#	AA	2	QUEEN MARY UNIVERSITY OF LONDO SENIOR CO	B	1.D Z	5,763,150	128.768	7,920,855	6,151,275	6,151,275					2.970	2.970	JJ	84,242	171,383	01/15/2019	01/15/2049	
G7827#	AC	9	SAVILLS HOLDING COMPANY LTD SENIOR CORP	B	2.B	2,648,376	108.395	2,978,219	2,747,570	2,747,570					3.260	3.260	JD	2,737	84,686	06/20/2018	06/20/2030	
G7996#	AA	8	SEGRO PLC SENIOR CORP BND	B	1.G PL	2,348,500	110.079	2,693,737	2,447,100	2,447,100					1.770	1.770	FA	16,122	40,175	08/17/2017	08/17/2027	
G8278*	AA	9	BRISTOL AIRPORT LTD SECURED CORP BND	B	2.C	1,388,117	120.269	1,445,090	1,201,549	1,201,549					3.680	3.679	JD	123	43,193	05/15/2015	05/15/2030	
G8356*	AA	4	SPIRAX-SARCO ENGINEERING PLC SENIOR CORP	B	2.B	4,118,610	102.482	4,326,036	4,221,248	4,221,248					1.050	1.050	MS	14,159	41,854	09/06/2017	09/06/2033	
G9408#	AB	4	WADHAM COLLEGE SENIORCORPBND	B	1.B Z	2,010,300	119.095	2,441,947	2,050,425	2,050,425					2.640	2.640	FA	22,555	52,088	06/08/2018	06/08/2048	
G9766#	AB	0	WORKSPACE GROUP PLC CORP BND	B	2.B	1,516,714	108.479	1,482,855	1,366,950	1,366,950					5.530	5.530	JJ	37,796	71,076	07/01/2013	07/01/2023	
K7802#	AY	5	ROYAL GREENLAND A / S SENIOR CORP BND	D	1.G	3,400,000	117.280	3,987,525	3,400,000	3,400,000					4.370	4.370	MN	17,334	148,580	11/19/2018	11/19/2028	
K7802#	BC	2	ROYAL GREENLAND A / S SENIOR CORP BND	D	1.G	1,700,000	120.881	2,054,980	1,700,000	1,700,000					4.620	4.620	MN	9,163	78,540	11/19/2018	11/19/2033	
K8553*	AA	0	SCANDLINES APS SECURED CORP BND	B	2.B FE	5,131,800	108.685	5,984,177	5,505,975	5,505,975					2.550	2.549	JD	390	134,642	07/13/2017	09/30/2028	
L8038*	AA	4	SBM BALEIA AZUL SARL CORP BND	D	3.C	1,659,722	99.453	2,195,529	2,207,600	1,824,306		43,781			5.500	11.931	MJSD	5,396	121,418	11/01/2016	09/15/2027	
N9061@	AK	6	VTTI BV SENIORCORPBND	B	2.C	4,703,000	105.536	5,165,143	4,894,200	4,894,200					2.030	2.030	JD	4,416	95,114	12/13/2017	12/15/2027	
Q0697#	AF	3	AUSGRID FINANCE PTY LTD SECURED CORP BND	B	2.A FE	4,954,110	126.160	6,035,761	4,784,230	4,784,230					4.857	4.857	AO	58,093	200,329	09/06/2017	10/01/2032	
Q1798#	AC	6	BROADCAST AUSTRALIA FIN PTY LT SECURED CO	B	2.B FE	4,216,575	121.146	5,141,539	4,244,075	4,244,075					4.970	4.970	JD	9,961	196,498	12/14/2017	12/14/2027	
Q1798#	AE	2	BROADCAST AUSTRALIA FIN PTY LT SECURED CO	B	2.B FE	1,073,310	124.646	1,346,561	1,080,310	1,080,310					5.170	5.170	JD	2,637	52,030	12/14/2017	12/14/2029	
Q7794#	AF	0	QPH FINANCE CO PTY LTD SECURED CORP BND	B	2.B FE	465,775	132.742	512,150	385,825	385,825					6.280	6.280	FA	9,221	21,807	08/14/2014	08/14/2029	
Q8718#	AD	6	STAR ENTERTAINMENT GROUP LTD SENIOR CORP	D	2.C PL	3,000,000	119.817	3,594,524	3,000,000	3,000,000					5.410	5.408	JD	7,213	158,300	08/14/2017	08/22/2027	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					1,119,873,033	XXX	1,285,893,829	1,094,337,516	1,114,074,454	0	(1,146,065)	0	4,789,629	XXX	XXX	XXX	9,762,067	42,209,150	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
04544Q	AD	9	ASSET BACKED SECURITIES CORP H ABSHE_06		1.D FM	100,903	81.346	112,247	137,987	101,321		(321)		0.288	4.993	MON	4	1,092		07/21/2015	11/25/2036	
04544T	AA	9	ABSHE_07-HE2 ABSHE_07-HE2		1.D FM	1,552,594	80.260	1,780,808	2,218,810	1,559,436		4,676		0.348	6.988	MON	86	18,924		11/01/2016	05/25/2037	
07386R	AC	3	BSABS_07-HE4 BSABS_07-HE4		1.A FM	735,549	95.848	835,562	871,755	804,350		12,587		0.408	3.499	MON	40	7,970		09/09/2016	02/25/2037	

E10.11

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
073871 AC 9	BEAR STEARNS ALT-A TRUST BALTA BSAA_06-4				4	1.A FM	485,342	94.573	518,099	547,829	504,379		6.307		0.488	2.920	MON	30	3,310	07/27/2016	08/25/2036	
07389R AC 0	BEAR STEARNS ASSET BACKED SECU BSABS_06-				4	1.A FM	1,049,431	97.333	1,265,323	1,300,000	1,167,622		30.935		0.390	3.736	MON	56	11,607	11/01/2016	12/25/2036	
07401J AA 6	BSMF_06-AR4 BSMF_06-AR4				4	1.A FM	509,716	93.825	571,035	608,616	516,658		3.191		0.358	5.756	MON	24	5,273	08/02/2016	12/25/2036	
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3				4	1.A FM	2,227,456	92.930	2,512,344	2,703,476	2,445,929		92.588		0.348	7.291	MON	105	16,497	11/01/2016	02/25/2037	
12566U AD 6	CITIMORTGAGE ALTERNATIVE LOAN CMALT_07-A				4	3.B FM	11,318,176	99.754	12,612,873	12,643,937	11,786,466		53.345		6.000	6.338	MON	63,220	758,636	11/01/2016	02/25/2037	
12596M AC 0	CREDIT SUISSE COMMERCIAL MORTG RMBS L1-A				4	1.A FM	4,870,000	108.706	5,435,317	5,000,000	4,886,065		8.050		3.650	3.945	MON	15,208	182,500	03/01/2019	07/25/2058	
12648W AE 2	CSMC_14-7R CSMC_14-7R				4	5.B FM	2,376,385	80.671	3,140,739	3,893,248	2,414,107		17.971		3.000	5.180	MON	9,733	115,414	11/01/2016	03/29/2038	
126673 J3 7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2				4	1.A FM	1,428,592	99.677	1,620,501	1,625,757	1,567,251		38.345		0.883	3.717	MON	160	22,757	11/01/2016	09/25/2035	
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC				4	1.A FM	50,668	98.974	54,806	55,374	53,392		988		0.428	4.954	MON	3	518	11/03/2015	11/25/2036	
12668A X6 7	CWALT_05-65CB CWALT_05-65CB				4	1.D FM	5,010,492	89.877	5,001,820	5,565,211	4,623,772		(126.667)		5.500	5.750	MON	25,507	305,642	11/01/2016	01/25/2036	
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-O				4	1.D FM	73,933	92.917	85,703	92,237	76,858		(195)		0.548	6.475	MON	6	834	12/15/2015	04/25/2046	
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3				4	1.A FM	50,484	99.010	60,222	60,824	56,537		1,507		0.298	7.197	MON	2	488	10/07/2015	06/25/2036	
14453M AD 6	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB				4	1.A FM	1,266,250	82.966	1,659,319	2,000,000	1,409,417		38.834		0.388	4.454	MON	86	17,875	10/05/2016	10/25/2036	
16165A AD 6	CFLX_07-3 WHOLE CMO 07-3				4	1.A FM	1,001,422	89.092	1,137,825	1,277,133	993,189		3,688		0.448	5.986	MON	64	12,187	11/01/2016	07/25/2037	
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5				4	1.D FM	9,807	95.390	10,937	11,465	10,250		89		3.551	6.949	MON	34	444	10/15/2015	04/25/2037	
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4				4	1.A FM	319,162	97.060	349,785	360,381	327,498		3.289		0.323	4.084	MON	13	2,981	10/21/2015	05/25/2037	
23332U DB 7	DSL A_05-AR2 DSL A_05-AR2				4	1.D FM	361,338	83.329	386,922	464,332	360,869		(222)		0.392	4.307	MON	56	5,311	07/22/2015	03/19/2045	
23332U EL 4	DSL A MTGE LOAN TRUST DSL A_05-A4				4	1.D FM	186,347	82.970	199,370	240,290	189,636		1,455		0.672	4.103	MON	49	2,209	07/31/2015	08/19/2045	
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSA A_06 SENIOR ABS_06				4	1.D FM	5,276	49.315	4,289	8,698	4,063		(398)		0.308	3.917	MON	99	99	08/20/2015	03/25/2036	
41161P ED 1	HARBORVIEW MTG TR HVML_04-3				4	1.A FM	1,011,398	99.975	1,014,227	1,014,482	1,012,025		(6,899)		3.768	3.011	MON	3,185	40,774	11/01/2016	05/19/2034	
41161P LC 5	HARBORVIEW MTG TR HVML_05-1				4	1.D FM	188,081	67.034	173,728	259,163	169,623		(4,397)		0.792	4.381	MON	63	3,386	08/25/2015	03/19/2035	
41161P MF 7	HARBORVIEW MTG TR HVML_05-3				4	1.D FM	171,816	64.351	166,721	259,083	160,329		(3,466)		0.672	3.842	MON	53	3,064	10/08/2015	06/19/2035	
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-				4	1.D FM	93,853	76.524	102,898	134,465	83,827		(2,612)		5.777	6.575	MON	647	3,484	07/28/2015	08/25/2036	
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2				4	1.D FM	147,627	79.549	146,258	183,859	131,744		(4,670)		4.863	4.968	MON	745	6,431	11/01/2016	10/25/2036	
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB				4	1.D FM	12,401	70.481	12,256	17,390	10,822		(322)		5.910	6.748	MON	86	562	08/19/2015	01/25/2037	
525221 HD 2	LXS 2006-5 LHXSTR_06-2N				4	1.D FM	165,578	99.685	225,525	226,238	186,281		2,274		2.641	5.784	MON	498	7,248	07/22/2015	02/25/2036	
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A				4	1.A FM	222,628	92.219	255,832	277,419	241,868		4,369		0.323	5.631	MON	10	2,335	07/09/2015	08/25/2046	
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2				4	1.A FM	135,945	92.439	161,241	174,429	153,667		4,097		0.358	8.565	MON	7	1,696	07/21/2015	06/25/2046	
52522D AQ 4	LXS_06-16N LXS_06-16N				4	1.A FM	420,239	93.167	491,710	527,772	453,988		9,248		0.348	6.830	MON	20	4,493	07/31/2015	11/25/2046	
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1				4	1.D FM	477,753	88.034	589,509	669,637	527,418		11,227		1.048	8.225	MON	78	10,475	09/30/2015	08/25/2047	
54251P AA 5	LBMLT LBMLT_06-5				4	1.A FM	297,220	92.934	367,830	395,799	302,453		2,757		0.428	6.123	MON	19	3,184	10/21/2015	06/25/2036	
61765N AD 8	MSRR_2015-R5 MSMR_15-R5				4	1.A FM	1,022,317	91.220	1,646,034	1,804,456	1,250,874		67,746		0.350	10.740	MON	123	15,327	09/25/2020	10/26/2046	
63860H AD 1	NTSR_07-A NTSR_07-A				4	1.A FM	767,347	98.961	861,658	870,704	816,056		11,211		0.378	4.746	MON	37	7,685	11/01/2016	03/25/2037	
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T ABS_05-4				4	1.A FM	202,500	99.005	247,512	250,000	235,284		8.130		0.973	5.155	MON	27	3,729	07/06/2015	09/25/2035	
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR NAA_04-AP				4	1.D FM	403,012	97.341	416,400	427,774	391,674		(3,562)		6.500	5.797	MON	2,317	22,546	11/01/2016	07/25/2034	
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHLE NFHE_06-2				4	1.D FM	338,710	92.425	408,220	441,676	344,533		928		0.428	4.734	MON	21	4,128	10/21/2015	06/25/2036	
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO				4	1.D FM	519,162	92.285	634,044	687,047	542,336		(1,911)		1.421	7.347	MON	813	16,093	11/01/2016	09/25/2046	
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO				4	1.D FM	16,353	93.624	20,211	21,587	18,709		282		1.471	8.493	MON	26	517	08/19/2015	09/25/2046	
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB				4	1.A FM	150,240	90.448	184,570	204,062	166,982		3,444		0.348	6.796	MON	8	1,719	07/31/2015	12/26/2036	
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1				4	1.D FM	671,659	71.891	819,342	1,139,698	595,991		(34,986)		0.548	9.063	MON	69	12,050	06/24/2017	02/25/2036	

E10.12

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description			Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3 Code	4 n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
Hybrid Securities - Issuer Obligations																								
59156R CA 4	METLIFE INC CAPSEC CORP BND.....			.....2	2.B FE.....	.....	.....1,000,000	...105,000	.....1,050,000	.....1,000,000	.....1,000,000	.....	.....	.....	.....	.....	.....	.....3.850	.....3.850	MS.....	.....11,871	.....	09/08/2020.	01/01/9999.
4299999	Hybrid Securities - Issuer Obligations.....			.....	.....	.....	.....1,000,000	XXX	.....1,050,000	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....11,871	.....0	XXX	XXX
4899999	Total - Hybrid Securities.....			.....	.....	.....	.....1,000,000	XXX	.....1,050,000	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....11,871	.....0	XXX	XXX
Totals																								
7699999	Total - Issuer Obligations.....			.....	.....	.....	.....1,382,427,942	XXX	.....1,625,497,296	.....1,400,550,516	.....1,384,519,681	.....0	.....(367,351)	.....0	.....4,789,629	XXX	XXX	XXX	.....12,244,159	.....50,194,718	XXX	XXX	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities.....			.....	.....	.....	.....99,889,907	XXX	.....110,361,336	.....107,740,343	.....101,347,948	.....0	.....424,042	.....0	.....0	XXX	XXX	XXX	.....280,339	.....3,052,195	XXX	XXX	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities.....			.....	.....	.....	.....139,678,477	XXX	.....153,976,849	.....137,590,000	.....139,048,643	.....(74,539)	.....(215,777)	.....0	.....0	XXX	XXX	XXX	.....430,518	.....5,062,778	XXX	XXX	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities.....			.....	.....	.....	.....52,902,234	XXX	.....57,924,693	.....53,057,283	.....52,768,330	.....0	.....142,955	.....0	.....202,100	XXX	XXX	XXX	.....240,585	.....1,577,400	XXX	XXX	XXX	XXX
8399999	Grand Total - Bonds.....			.....	.....	.....	.....1,674,898,560	XXX	.....1,947,760,174	.....1,698,938,142	.....1,677,684,602	.....(74,539)	.....(16,131)	.....0	.....4,991,729	XXX	XXX	XXX	.....13,195,601	.....59,887,091	XXX	XXX	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....436,930,253	1B	.....17,103,107	1C	.....44,992,922	1D	.....73,197,652	1E	.....40,032,364	1F	.....122,433,368	1G	.....201,827,950
2A	.....255,142,092	2B	.....285,449,849	2C	.....124,967,849								
3A	.....13,411,324	3B	.....20,715,777	3C	.....20,958,432								
4A	.....4,032,042	4B	.....8,507,527	4C	.....476,275								
5A	.....0	5B	.....5,786,245	5C	.....0								
6	.....1,719,574												

E10.15

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - All Other Government								
085209 AD 6	BERMUDA GOVERNMENT OF BERMUDA (GOVERNMENT	D.....	03/27/2020.....	JEFFRIES & CO. INC.....		173,520	180,000	1,208
29135L AH 3	ABU DHABI (EMIRATE OF) SENIOR CORP BND 1.....	D.....	08/11/2020.....	HSBC SECURITIES INC.....		1,533,938	1,350,000	13,711
40053X AA 7	EMPRESA DE ENERGIA DE BOGOTA S SENIOR CO.....	D.....	05/12/2020.....	HSBC SECURITIES INC.....		594,156	600,000	
59284M AA 2	MEXICO CITY AIRPORT TRUST SECURED CORP BND.....	D.....	12/17/2020.....	GOLDMAN SACHS & CO.....		159,750	150,000	903
716743 AP 4	PETRONAS CAPITAL LTD. SENIOR CORP BND 14.....	D.....	04/14/2020.....	BANC OF AMERICA SECURITIES LLC.....		246,840	250,000	
716743 AR 0	PETRONAS CAPITAL LTD. SENIOR CORP BND 14.....	D.....	04/14/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,000,000	1,000,000	
91087B AM 2	MEXICO UNITED MEXICAN STATES G SENIOR CO.....	D.....	11/16/2020.....	GOLDMAN SACHS & CO.....		250,000	250,000	
1099999	Total - Bonds - All Other Government.....					3,958,204	3,780,000	15,822
Bonds - U.S. Special Revenue and Special Assessment								
3132AC S7 6	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT05.....		10/05/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		1,229,892	1,114,758	743
3132DV 7C 3	FEDERAL HOME LOAN MORTGAGE COR POOL#SD80.....		08/12/2020.....	GOLDMAN SACHS & CO.....		2,697,669	2,566,154	2,138
3133A6 TL 5	FEDERAL HOME LOAN MORTGAGE COR POOL#QB05.....		10/20/2020.....	MORGAN STANLEY & CO. INC.....		2,521,153	2,316,638	3,861
3133A7 PJ 2	FEDERAL HOME LOAN MORTGAGE COR POOL#QB13.....		10/20/2020.....	MORGAN STANLEY & CO. INC.....		2,975,130	2,733,788	4,556
3136AP VL 3	FNMA FNMA_15-59B 3.000% 08/25/45.....		12/01/2020.....	Interest Capitalization.....		210,601	210,601	
3140J5 4Q 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM17.....		10/22/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		736,905	677,225	1,881
3140J9 FU 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM46.....		10/22/2020.....	MORGAN STANLEY & CO. INC.....		120,823	111,679	310
3140X7 RU 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM40.....		10/05/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		1,190,688	1,091,436	728
3140X7 YR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM43.....		10/05/2020.....	WELLS FARGO SECURITIES.....		2,721,652	2,525,163	1,263
3140X8 JJ 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM47.....		10/30/2020.....	CITIGROUP GLOBAL MKT INC.....		3,554,856	3,408,401	2,083
31418D SH 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA41.....		09/01/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,647,070	3,532,539	2,551
31418D SJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA41.....		08/27/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,661,222	2,536,384	2,290
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH SENIOR MU.....		12/16/2020.....	CITIGROUP GLOBAL MKT INC.....		1,173,125	1,135,000	6,510
594615 HY 5	MICHIGAN ST BLDG AUTH MUNITAX BND.....		12/16/2020.....	Various.....		3,853,818	3,785,000	13,736
594654 MT 9	MI STAT HOUSING MUNITAX BND.....		11/06/2020.....	DIRECT.....		3,929,423	3,825,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					33,224,027	31,569,766	42,650
Bonds - Industrial and Miscellaneous								
009158 BA 3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO.....		04/27/2020.....	CITIGROUP GLOBAL MKT INC.....		343,744	345,000	
020002 BG 5	ALLSTATE CORPORATION THE SENIOR CORP BND.....		09/24/2020.....	WELLS FARGO SECURITIES.....		3,175,172	2,600,000	13,347
031162 CF 5	AMGEN INC SENIOR CORP BND 144A.....		09/25/2020.....	JEFFRIES & CO. INC.....		527,440	400,000	5,388
05545M AC 6	BBA US HOLDINGS INC SENIOR CORP BND 144A.....		01/03/2020.....	UBS WARBURG LLC.....		1,386,000	1,400,000	10,267
06540Y AQ 2	BANK_20-BN28 SENIOR CMBS 28-AS.....		09/21/2020.....	WELLS FARGO SECURITIES.....		720,967	700,000	1,207
06540Y AV 1	BANK_20-BN28 SUB CMBS B28-B.....		09/21/2020.....	WELLS FARGO SECURITIES.....		617,971	600,000	1,133
075887 CK 3	BECTON DICKINSON AND COMPANY SENIOR CORP.....		05/11/2020.....	CITIGROUP GLOBAL MKT INC.....		870,000	870,000	
081437 AR 6	BEMIS COMPANY INC SENIOR CORP BND 144A.....		04/23/2020.....	Tax Free Exchange.....		1,027,010	1,000,000	1,000
08162W BE 5	BENCHMARK MORTGAGE TRUST BMARK SUB CMBS.....		09/21/2020.....	CITIGROUP GLOBAL MKT INC.....		2,368,819	2,300,000	3,980
08162W BG 0	BENCHMARK MORTGAGE TRUST BMARK SUB CMBS.....		09/21/2020.....	CITIGROUP GLOBAL MKT INC.....		1,132,922	1,100,000	2,083
09256B AG 2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		03/30/2020.....	MORGAN STANLEY & CO. INC.....		1,664,775	1,500,000	22,083
099724 AH 9	BORGWARNER INC SENIOR CORP BND.....		09/15/2020.....	SEAPORT GROUP.....		3,564,407	2,975,000	723
12593A BD 6	COMM MORTGAGE TRUST COMM_15-CR SUB CMBS.....		09/15/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		1,303,688	1,200,000	2,231
14448C AS 3	CARRIER GLOBAL CORP SENIOR CORP BND.....		12/10/2020.....	Tax Free Exchange.....		1,322,132	1,200,000	7,750
166764 CA 6	CHEVRON CORP SENIOR CORP BND.....		05/07/2020.....	J.P. MORGAN SECURITIES INC.....		735,000	735,000	
210518 DJ 2	CONSUMERS ENERGY COMPANY SECURED CORP BND.....		09/28/2020.....	JEFFRIES & CO. INC.....		1,553,876	1,623,000	15,441
219350 BK 0	CORNING INC SENIOR CORP BND.....		10/15/2020.....	J.P. MORGAN SECURITIES INC.....		1,314,542	965,000	22,085
224044 CM 7	COX COMMUNICATIONS INC SENIOR CORP BND 1.....		09/10/2020.....	WELLS FARGO SECURITIES.....		857,994	865,000	
235851 AV 4	DANAHER CORPORATION SENIOR CORP BND.....		09/29/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,113,010	2,135,000	
24618# AS 9	DELAWARE NORTH SENIOR CORP BND.....		09/25/2020.....	Tax Free Exchange.....		2,022,504	2,000,000	17,356

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26138E AT 6	KEURIG DR PEPPER INC SENIOR CORP BND.....		07/09/2020.....	JEFFRIES & CO. INC.....		1,150,605	900,000	6,525
26875P AT 8	EOG RESOURCES INC SENIOR CORP BND.....		04/08/2020.....	J.P. MORGAN SECURITIES INC.....		646,178	650,000	
26882P AR 3	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		04/30/2020.....	JEFFRIES & CO. INC.....		1,144,143	900,000	25,628
26884T AS 1	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		12/04/2020.....	SEAPORT GROUP.....		2,245,361	1,825,000	7,645
28470R AH 5	COLTMERGERSUBINC SECURED CORP BND 144A.....		06/19/2020.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000	
29248H AC 7	EMPOWER FINANCE 2020 LP SENIOR CORP BND.....		09/24/2020.....	Various.....		5,819,700	5,680,000	2,913
29364G AK 9	ENTERGY CORP SENIOR CORP BND.....		05/13/2020.....	GOLDMAN SACHS & CO.....		565,800	575,000	
351837 AA 7	OF OUR LADY HEALTH SYSTEM INC SECURED C.....		12/17/2020.....	JEFFRIES & CO. INC.....		378,275	320,000	5,914
369604 BY 8	GENERAL ELECTRIC CO SENIOR CORP BND.....		04/13/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		986,535	990,000	
38141E C3 1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP.....		09/29/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		3,290,600	2,500,000	27,667
38406J AA 6	GRACE_20-GR SENIOR CMBS 20-GR-A 144A.....		11/10/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,750,888	1,700,000	1,884
38406J AE 8	GRACE_20-GR SUB CMBS 20-GR-B 144A.....		11/10/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		205,995	200,000	246
438516 CA 2	HONEYWELL INTERNATIONAL INC SENIOR CORP.....		05/14/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,240,938	1,250,000	
45138L BF 9	IDAHO POWER COMPANY SECUREDCORPBND.....		09/03/2020.....	SEAPORT GROUP.....		2,761,563	2,100,000	1,715
457187 AD 4	INGREDION INC SENIOR CORP BND.....		06/30/2020.....	Various.....		3,960,802	3,857,000	5,308
460690 BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....		09/02/2020.....	JEFFRIES & CO. INC.....		121,865	100,000	2,295
482480 AJ 9	KLA-TENCOR CORP SENIOR CORP BND.....		08/27/2020.....	SEAPORT GROUP.....		2,457,729	2,293,000	38,465
485170 BE 3	KANSAS CITY SOUTHERN SENIOR CORP BND.....		04/20/2020.....	MORGAN STANLEY & CO. INC.....		1,235,140	1,245,000	
512807 AX 6	LAM RESEARCH CORPORATION SENIOR CORP BND.....		04/30/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		503,490	505,000	
521865 AZ 8	LEAR CORPORATION SENIOR CORP BND.....		12/07/2020.....	CANTOR FITZGERALD SECURITIES.....		1,176,149	961,000	3,364
55342U AM 6	MPT OPT PARTNER SENIOR CORP BND.....		11/19/2020.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000	
559080 AP 1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO.....		12/02/2020.....	WELLS FARGO SECURITIES.....		257,743	235,000	2,707
56848M AA 7	MARINER FINANCE ISSUANCE TRUST ABS 0-AA.....		11/17/2020.....	GOLDMAN SACHS & CO.....		1,165,453	1,150,000	2,029
57164P AF 3	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO.....		08/07/2020.....	Tax Free Exchange.....		1,692,000	1,800,000	33,725
574599 BM 7	MASCO CORPORATION SENIOR CORP BND.....		09/09/2020.....	RBC DOMINION SECURITIES INC.....		130,511	110,000	1,691
615369 AT 2	MOODYS CORPORATION SENIOR CORP BND.....		05/12/2020.....	J.P. MORGAN SECURITIES INC.....		463,519	470,000	
61765N AD 8	MSRR_2015-R5 MSMR_15-R5.....		09/25/2020.....	Interest Capitalization.....		1,592	1,592	
61945L AA 1	MOSAICSOLARLOANSLCMA51C_1 ABS 19-2A-A 1.....		11/17/2020.....	GOLDMAN SACHS & CO.....		835,946	786,079	1,824
65473Q BB 8	NISOURCE INC SENIOR CORP BND.....		05/14/2020.....	JEFFRIES & CO. INC.....		1,116,144	900,000	12,206
69447E AE 2	PACIFIC LIFECORP SENIOR CORP BND 144A.....		09/10/2020.....	CITIGROUP GLOBAL MKT INC.....		1,855,638	1,870,000	
70450Y AJ 2	PAYPAL HOLDINGS INC SENIOR CORP BND.....		05/11/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		891,581	895,000	
73744E AQ 7	POST HOLDINGS INC SENIOR CORP BND 144A.....		08/11/2020.....	BARCLAYS CAPITAL.....		1,582,500	1,500,000	32,375
74726Z AZ 6	QVC INC SECURED CORP BND.....		08/13/2020.....	BANC OF AMERICA SECURITIES LLC.....		2,100,000	2,100,000	
74752S BJ 1	QUALCOMM INCORPORATED SENIOR CORP BND.....		05/06/2020.....	GOLDMAN SACHS & CO.....		2,265,774	2,284,000	
75907Q AA 6	REGIONAL MGMT ISSUANCE TRUST ABS 20-1-A.....		09/15/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		769,959	770,000	
75907Q AB 4	REGIONAL MGMT ISSUANCE TRUST ABS 20-1-B.....		09/15/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		109,980	110,000	
760759 AZ 3	REPUBLIC SERVICES INC SENIOR CORP BND.....		11/09/2020.....	J.P. MORGAN SECURITIES INC.....		3,218,068	3,220,000	
81105D AA 3	SCRIPPS ESCROW INC SECURED CORP BND 144A.....		12/15/2020.....	MORGAN STANLEY & CO. INC.....		1,900,000	1,900,000	
82088K AE 8	SHEA HOMES LP SENIOR CORP BND 144A.....		02/06/2020.....	J.P. MORGAN SECURITIES INC.....		835,000	835,000	
82088K AG 3	SHEA HOMES LP SENIOR CORP BND 144A.....		09/14/2020.....	J.P. MORGAN SECURITIES INC.....		1,200,000	1,200,000	
829259 BA 7	SINCLAIR TELEVISION GROUP INC SECURED CO.....		11/19/2020.....	J.P. MORGAN SECURITIES INC.....		1,200,000	1,200,000	
83269E AT 5	J M SMUCKER CO SENIOR CORP BND.....		09/01/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,858,899	1,690,000	28,998
83303A AM 3	SNAP-ON INCORPORATED SENIOR CORP BND.....		04/27/2020.....	CITIGROUP GLOBAL MKT INC.....		499,253	505,000	
83549S AL 6	SONOCO PRODUCTS COMPANY SENIOR CORP BND.....		11/17/2020.....	JEFFRIES & CO. INC.....		1,104,670	1,000,000	1,563
842400 FZ 1	SOUTHERN CALIFORNIA EDISON CO. SECURED C.....		05/01/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,479,313	1,250,000	5,490
85022W AP 9	SPRINGCASTLESPVSCFT_20-AA ABS 0-AA-A 144.....		09/16/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		5,139,137	5,139,393	

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
858119 BM 1	STEEL DYNAMICS INC. SENIOR CORP BND.....		06/03/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		108,856	110,000	
858119 BP 4	STEEL DYNAMICS INC. SENIOR CORP BND.....		10/19/2020.....	AMHERST PIERPONT SECUI.....		984,970	1,000,000	1,083
86944B AH 6	SUTTER HEALTH SENIOR CORP BND.....		12/15/2020.....	WELLS FARGO SECURITIES.....		1,303,579	1,230,000	5,184
872540 AU 3	TJX COS INC SENIOR CORP BND.....		03/30/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		735,641	740,000	
87612B BN 1	TARGA RESOURCES PARTNERS LP SENIOR CORP.....		01/22/2020.....	Tax Free Exchange.....		89,200	80,000	107
87901J AE 5	TEGNA INC SENIOR CORP BND 144A.....		01/07/2020.....	CITIGROUP GLOBAL MKT INC.....		900,000	900,000	
91324P EA 6	UNITEDHEALTH GROUP INC SENIOR CORP BND.....		05/13/2020.....	BARCLAYS CAPITAL.....		2,770,439	2,846,000	
92345Y AG 1	VERISK ANALYTICS INC SENIOR CORP BND.....		05/08/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,153,001	1,165,000	
93884P DY 3	WASHINGTON GAS LIGHT CO SENIOR CORP BND.....		09/29/2020.....	SEAPORT GROUP.....		420,181	365,000	592
970648 AK 7	WILLIS NORTH AMERICA INC SENIOR CORP BND.....		08/28/2020.....	WELLS FARGO SECURITIES.....		1,385,124	1,200,000	21,442
98212B AL 7	WPX ENERGY INC SENIOR CORP BND.....		01/07/2020.....	BARCLAYS CAPITAL.....		500,000	500,000	
98419M AK 6	XYLEM INC INDIANA SENIOR CORP BND.....		11/12/2020.....	AMHERST PIERPONT SECUI.....		604,305	500,000	911
01626P AN 6	ALIMENTATION COUCHE-TARD INC SENIOR CORP.....	A.....	11/12/2020.....	AMHERST PIERPONT SECUI.....		1,127,410	1,000,000	11,717
67077M AS 7	NUTRIEN LTD SENIOR CORP BND.....	A.....	10/02/2020.....	AMHERST PIERPONT SECUI.....		1,150,218	900,000	10,631
91831A AC 5	BAUSCH HEALTH COMPANIES INC SENIOR CORP.....	A.....	02/28/2020.....	MORGAN STANLEY & CO. INC.....		283,233	277,000	6,504
00901A AA 5	AIMCOAIMCO_19-10A ABS 9-10A-A 144A.....	D.....	03/24/2020.....	MORGAN STANLEY & CO. INC.....		2,610,000	3,000,000	16,651
01750N AA 7	ALLEG_18-3A ABS G_18-3A 144A.....	D.....	03/24/2020.....	RAYMOND JAMES.....		1,524,250	1,750,000	10,234
03835V AH 9	APTIV PLC SENIOR CORP BND.....	D.....	11/03/2020.....	RBC DOMINION SECURITIES INC.....		2,909,100	2,500,000	18,750
05969B AD 5	BANCO SANTANDER MEXICO SA INST SENIOR CO.....	D.....	04/14/2020.....	MORGAN STANLEY & CO. INC.....		1,000,000	1,000,000	
26245J AC 2	DRYDEN SENIORLOANFUND DRSLF_ ABS -80A-A1 1.....	D.....	03/24/2020.....	BARCLAYS CAPITAL.....		1,730,000	2,000,000	18,748
26876F DC 6	ENN ENERGY HOLDINGS LTD SENIOR CORP BND.....	D.....	09/10/2020.....	HSBC SECURITIES INC.....		495,820	500,000	
40439D AA 6	HPSLOANMANAGEMENTHLM_15A-19 ABS 19-A1 14.....	D.....	03/24/2020.....	CITIGROUP GLOBAL MKT INC.....		1,760,000	2,000,000	11,101
62954H AD 0	NXP BV SENIOR CORP BND 144A.....	D.....	04/29/2020.....	GOLDMAN SACHS & CO.....		99,748	100,000	
81180W BB 6	SEAGATE HDD CAYMAN SENIOR CORP BND 144A.....	D.....	12/03/2020.....	MORGAN STANLEY & CO. INC.....		1,500,000	1,500,000	
88034Q AB 3	TENGIZCHEVROIL FINANCE COMPANY SECURED C.....	D.....	07/15/2020.....	J.P. MORGAN SECURITIES INC.....		994,120	1,000,000	
92936M AE 7	WPP FINANCE 2010 SENIOR CORP BND.....	D.....	09/02/2020.....	KEY BANK.....		392,088	300,000	5,109
G2735* AA 9	GREAT ROLLING STOCK CO LTD/THE SECURED C.....	B.....	12/21/2020.....	Tax Free Exchange.....		6,876,235	6,831,703	
3899999	Total - Bonds - Industrial and Miscellaneous.....					132,343,927	126,279,767	517,015
Bonds - Hybrid Securities								
59156R CA 4	METLIFE INC CAPSEC CORP BND.....		09/08/2020.....	CITIGROUP GLOBAL MKT INC.....		1,000,000	1,000,000	
4899999	Total - Bonds - Hybrid Securities.....					1,000,000	1,000,000	0
8399997	Total - Bonds - Part 3.....					170,526,158	162,629,533	575,487
8399998	Total - Bonds - Summary Item from Part 5.....					8,493,879	8,250,470	29,070
8399999	Total - Bonds.....					179,020,037	170,880,003	604,557
9999999	Total - Bonds, Preferred and Common Stocks.....					179,020,037	XXX	604,557

E13.2

BrightHouse Life Insurance Company of NY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912810 RM 2	UNITED STATES TREASURY GOVT BND.....		02/12/2020	GOLDMAN SACHS & CO.....		12,015,659	10,200,000	11,114,813	11,042,859		(2,804)		(2,804)		11,040,055		975,604	975,604	75,659	05/15/2045.
912828 U2 4	UNITED STATES TREASURY SENIOR GOVT BND		06/15/2020	Various.....		27,692,165	26,800,000	25,894,517	26,152,760		8,924		8,924		26,161,684		1,530,481	1,530,481	124,152	11/15/2026.
0599999	Total - Bonds - U.S. Government.....					39,707,824	37,000,000	37,009,330	37,195,619	0	6,120	0	6,120	0	37,201,739	0	2,506,085	2,506,085	199,811	XXX
Bonds - All Other Government																				
66977W AQ 2	NOVA CHEM CORP. SENIOR CORP BND 144A..	A	07/22/2020	GOLDMAN SACHS & CO.....		641,875	650,000	648,050	648,690		151		151		648,841		(6,966)	(6,966)	20,509	06/01/2024.
67091T AB 1	OCF SA SENIOR CORP BND 144A.....	D	08/03/2020	BARCLAYS CAPITAL.....		1,248,750	1,000,000	1,065,000	1,062,297		(657)		(657)		1,061,640		187,110	187,110	53,472	04/25/2044.
71654Q CC 4	PETROLEOS MEXICANOS SENIOR CORP BOND	D	01/27/2020	BANC OF AMERICA SECURITIES LLC...		370,185	370,000	398,958	398,310		(30)		(30)		398,280		(28,095)	(28,095)	8,880	09/21/2047.
80414L 2F 1	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D	05/14/2020	BANC OF AMERICA SECURITIES LLC...		531,250	500,000	496,915	496,951		20		20		496,971		34,280	34,280	12,882	04/16/2049.
X7360W AU 6	ROMANIA REPUBLIC OF SENIORCORPBND144A	B	04/23/2020	J.P. MORGAN SECURITIES INC.....		512,953	541,375	616,253	556,898		135		135	60,130	537,294	(79,868)	(24,342)	(104,210)	16,626	02/08/2030.
X7360W AS 1	ROMANIA REPUBLIC OF SENIORCORPBND144A	B	03/31/2020	BNP PARIBAS.....		540,045	570,570	641,937	579,202		51		51	63,102	566,218	(76,137)	(26,173)	(102,310)	22,083	02/08/2038.
1099999	Total - Bonds - All Other Government.....					3,845,058	3,631,945	3,867,113	3,742,348	0	(330)	0	(330)	123,232	3,709,244	(156,005)	135,814	(20,191)	134,452	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
167593 H6 2	CHICAGO ILL O HARE INTL ARPT MUNITAX BN		02/12/2020	J.P. MORGAN SECURITIES INC.....		4,493,811	3,525,000	4,452,075	4,447,319		(2,346)		(2,346)		4,444,973		48,838	48,838	97,210	01/01/2049.
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49.....		06/11/2020	CITIGROUP GLOBAL MKT INC.....		24,144,194	22,925,388	23,294,343	23,293,442		901		901		23,294,343		849,851	849,851	425,712	04/01/2049.
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49.....		06/01/2020	Paydown.....		10,812,852	10,812,852	10,986,871	10,986,446		(173,594)		(173,594)		10,812,852		0	0	123,776	04/01/2049.
31359T Z4 3	FNMA FNMA_98-39 7.000% 06/20/28.....		12/01/2020	Paydown.....		71,204	71,204	80,810	75,727		(4,523)		(4,523)		71,204		0	0	2,837	06/20/2028.
3137B3 AJ 7	FHR CMO_13-4227 AZ 3.500% 07/15/43.....		08/06/2020	WELLS FARGO SECURITIES.....		1,400,190	1,251,392	1,306,116	1,293,714		(5,594)		(5,594)		1,288,119		112,071	112,071	30,416	07/15/2043.
3137BH RK 5	FHLMC FHLMC_4460 3.000% 04/15/45.....		08/06/2020	WELLS FARGO SECURITIES.....		12,467,887	11,310,344	11,095,543	11,128,632		28,906		28,906		11,157,538		1,310,349	1,310,349	235,632	04/15/2045.
3137FD ET 5	FHLMC MULTIFAMILY STRUCTURED P SENIORCMB		08/12/2020	DEUTSCHE BANK AG.....		20,324	17,000	19,111	19,063		(92)		(92)		18,971		1,353	1,353	418	11/25/2032.
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A.....		12/01/2020	Paydown.....		43,626	43,626	50,263	49,582		(5,956)		(5,956)		43,626		0	0	1,659	09/25/2043.
3140J9 ZL 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM52		07/31/2020	BARCLAYS CAPITAL.....		1,716,380	1,624,014	1,643,807	1,643,380		426		426		1,643,807		72,573	72,573	33,473	11/01/2048.
3140J9 ZL 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM52		08/01/2020	Paydown.....		787,756	787,756	797,357	797,150		(9,394)		(9,394)		787,756		0	0	16,736	11/01/2048.
31418C 5Z 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		07/30/2020	J.P. MORGAN SECURITIES INC.....		1,606,314	1,510,714	1,556,036	1,555,912		124		124		1,556,036		50,278	50,278	35,586	01/01/2049.
31418C 5Z 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		08/01/2020	Paydown.....		1,121,650	1,121,650	1,155,300	1,155,208		(33,557)		(33,557)		1,121,650		0	0	22,099	01/01/2049.
35563P JG 5	SEASONED CREDIT RISK TRANSFER AGENCY CMO		11/01/2020	Paydown.....		5,988					5,988		5,988		5,988		0	0	(6)	07/25/2058.
626207 YS 7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE		04/01/2020	Redemption 100.0000.....		50,000	50,000	59,369	59,062		(9,062)		(9,062)		50,000		0	0	1,764	04/01/2057.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					58,742,176	55,050,940	56,497,001	56,504,637	0	(207,773)	0	(207,773)	0	56,296,863	0	2,445,313	2,445,313	1,027,312	XXX
Bonds - Industrial and Miscellaneous																				
00115* AA 0	AES ILUMINA LLC CORP BND.....		12/31/2020	Redemption 100.0000.....		226,859	226,859	206,128	209,538		17,321		17,321		226,859		0	0	8,514	03/26/2032.
00130H BX 2	AES CORPORATION THE SENIOR CORP BND..		12/10/2020	Call 105.3170.....		89,519	85,000	85,000	85,000		0		0		85,000		0	0	9,974	05/15/2026.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00173*	AA 9		12/07/2020	Maturity.....		3,600,000	3,600,000	3,605,800	3,602,760		(2,760)		(2,760)		3,600,000			0	153,360	12/07/2020
00912X	B* 4		08/02/2020	Maturity.....		7,500,000	7,500,000	7,527,239	7,504,486		(4,486)		(4,486)		7,500,000			0	225,000	08/02/2020
013817	AW 1		01/27/2020	RBC DOMINION SECURITIES INC.....		70,119	65,000	63,213	63,960		15		15		63,975		6,144	6,144	1,092	10/01/2024
020002	BC 4		02/12/2020	KEY BANK.....																
						2,497,761	2,050,000	2,419,431	2,416,018		(1,045)		(1,045)		2,414,973		82,788	82,788	13,872	12/15/2046
035287	AE 1		07/22/2020	Call 105.3000.....		2,674,620	2,540,000	2,647,950	2,580,925		(12,671)		(12,671)		2,568,254		(28,254)	(28,254)	239,845	10/01/2021
038522	AN 8		07/23/2020	CITIGROUP GLOBAL MKT INC.....		1,980,000	2,000,000	1,995,199	1,996,568		264		264		1,996,832		(16,832)	(16,832)	62,278	06/01/2026
04248N	AA 1		12/15/2020	Redemption 100.0000.....		60,810	60,810	70,071	69,134		(8,324)		(8,324)		60,810			0	2,531	06/15/2050
04544Q	AD 9		12/28/2020	Paydown.....		11,660	11,660	8,527	8,589		3,071		3,071		11,660			0	68	11/25/2036
04544T	AA 9		12/28/2020	Paydown.....		199,754	199,754	139,776	139,971		59,783		59,783		199,754			0	1,247	05/25/2037
07335C	AF 1		08/12/2020	BARCLAYS CAPITAL.....		2,433,063	2,200,000	2,265,894	2,261,948		(3,881)		(3,881)		2,258,067		174,996	174,996	45,131	08/15/2052
07386R	AC 3		12/28/2020	Paydown.....		128,245	128,245	108,207	116,477		11,768		11,768		128,245			0	1,032	02/25/2037
073871	AC 9		12/28/2020	Paydown.....		376,811	110,767	98,132	99,556		277,255		277,255		376,811			0	2,964	08/25/2036
07401J	AA 6		12/28/2020	Paydown.....		108,265	108,265	90,672	91,339		16,926		16,926		108,265			0	736	12/25/2036
07401M	AG 6		12/28/2020	Paydown.....		1,190,929	442,336	364,451	385,048		805,881		805,881		1,190,929			0	9,430	02/25/2037
081437	AM 7		04/23/2020	Tax Free Exchange.....		1,027,010	1,000,000	1,036,473	1,027,004		(5,320)		(5,320)		1,021,684		5,326	5,326	23,500	10/15/2021
097023	BP 9		06/15/2020	Various.....		9,786,380	10,000,000	9,448,800	9,523,113		34,177		34,177		9,557,290		229,090	229,090	163,800	10/30/2025
12519@	AA 5		12/31/2020	Redemption 100.0000.....		23,070	23,070	23,070	23,070				0		23,070			0	701	06/30/2041
12532B	AC 1		08/12/2020	BMO CAPITAL MARKETS.....		5,450,000	5,000,000	5,049,970	5,033,987		(3,343)		(3,343)		5,030,644		419,356	419,356	125,983	12/10/2054
12566U	AD 6		12/01/2020	Paydown.....		2,306,470	2,549,596	2,282,262	2,365,934		(59,464)		(59,464)		2,306,470			0	83,744	02/25/2037
12593G	AF 9		08/14/2020	MORGAN STANLEY & CO. INC.....		8,889,375	8,000,000	8,245,608	8,138,453		(16,524)		(16,524)		8,121,930		767,445	767,445	222,848	07/10/2050
12593J	BK 1		08/14/2020	DEUTSCHE BANK AG.....		1,020,508	1,000,000	1,029,375	1,020,112		(2,186)		(2,186)		1,017,926		2,582	2,582	31,811	08/12/2048
126117	AR 1		09/16/2020	Call 104.7940.....		1,047,940	1,000,000	996,260	999,267		312		312		999,579		421	421	110,391	08/15/2021
12636M	AL 2		08/14/2020	CITIGROUP GLOBAL MKT INC.....		1,034,883	1,000,000	1,054,531	1,040,793		(4,024)		(4,024)		1,036,769		(1,886)	(1,886)	35,780	01/15/2049
12648W	AE 2		10/01/2020	Paydown.....			(46,662)	(28,482)	(28,718)		28,718		28,718					0	631	03/29/2038
126673	J3 7		12/28/2020	Paydown.....		3,243	3,243	2,850	3,050		193		193		3,243			0	45	09/25/2035
12667N	AA 6		12/28/2020	Paydown.....		25,606	25,606	23,430	24,233		1,373		1,373		25,606			0	171	11/25/2036
12668A	X6 7		12/01/2020	Paydown.....		891,617	970,062	873,370	828,041		63,577		63,577		891,617			0	30,968	01/25/2036
126694	M6 2		12/28/2020	Paydown.....																
						14,470	14,470	11,598	12,088		2,382		2,382		14,470			0	96	04/25/2046
12672#	AA 6		12/10/2020	Redemption 100.0000.....		75,303	75,303	75,303	75,303				0		75,303			0	1,932	09/10/2034
12674@	AA 6		12/10/2020	Redemption 100.0000.....		18,622	18,622	18,622	18,622				0		18,622			0	408	08/10/2035

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12693# AA 1	UNIVERSITY OF WISCONSIN SENIOR CORP BND		10/18/2020	Redemption 100.0000		38,892	38,892	39,281	39,246		(353)		(353)		38,892			0	1,135	04/18/2046
13057V AD 8	CRART_154 CRART_154 2.580% 06/15/21		03/15/2020	Paydown		382,809	382,809	382,773	382,773		37		37		382,809			0	1,418	06/15/2021
13466* AA 8	CAMPUSPARC LP CORP BND		12/31/2020	Redemption 100.0000		33,333	33,333	33,333	33,333				0		33,333			0	1,070	12/31/2043
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3		12/28/2020	Paydown		30,645	30,645	25,435	27,725		2,920		2,920		30,645			0	175	06/25/2036
147528 E@ 8	CASEYS GENERAL STORES INC SENIOR CORP BN		08/09/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	261,725	08/09/2020
14755* AF 5	CASHMAN EQUIPMENT CORP SENIOR CORP BND		06/17/2020	Maturity		3,600,000	3,600,000	3,710,716	3,614,642		(14,642)		(14,642)		3,600,000			0	66,960	06/17/2020
156700 BB 1	CENTURYLINK INC SENIOR CORP BND 144A		07/17/2020	CITIGROUP GLOBAL MKT INC		1,027,500	1,000,000	1,000,000	1,000,000				0		1,000,000		27,500	27,500	30,608	12/15/2026
16165A AD 6	CFLX_07-3 WHOLE CMO 07-3		12/28/2020	Paydown		170,872	170,872	133,983	132,388		38,483		38,483		170,872			0	1,306	07/25/2037
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5		12/01/2020	Paydown		6,267	6,379	5,456	5,653		614		614		6,267			0	151	04/25/2037
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4		12/28/2020	Paydown		89,789	89,789	79,520	80,777		9,012		9,012		89,789			0	578	05/25/2037
17328F AW 5	CITIGROUP COMMERCIAL MORTGAGE SENIOR CMB		02/12/2020	DEUTSCHE BANK AG		11,808,500	11,300,000	11,638,954	11,627,299		(3,757)		(3,757)		11,623,542		184,958	184,958	64,833	08/10/2056
E14.2 184692 D@ 7	CLEARBRIDGE ENERGY MLP FUND IN SENIOR CO		03/27/2020	Call 101.7890		1,201,634	1,180,515	1,234,521	1,223,955		(806)		(806)		1,223,149		(42,634)	(42,634)	33,833	06/11/2030
223611 A# 1	COWBOYS STADIUM LP SENIOR CORP BND		09/30/2020	Redemption 100.0000		456,415	456,415	456,415	456,415				0		456,415			0	13,565	03/31/2034
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND		09/30/2020	Redemption 100.0000		221,599	221,599	221,599	221,599				0		221,599			0	5,767	03/31/2034
233046 AK 7	DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14		11/20/2020	Paydown		11,250	11,250	11,250	11,250				0		11,250			0	302	05/20/2049
233046 AL 5	DBMASTERFINANCELLCDNKN_19- ABS 1A-A23 14		11/20/2020	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	435	05/20/2049
23332U DB 7	DSLA_05-AR2 DSLA_05-AR2		12/21/2020	Paydown		75,393	75,646	58,867	58,826		16,567		16,567		75,393			0	528	03/19/2045
23332U EL 4	DSLA MTGE LOAN TRUST DSLA_05-A4		12/21/2020	Paydown		58,851	60,493	46,912	47,374		11,477		11,477		58,851			0	394	08/19/2045
23334B AA 2	DTE ENERGY CENTER LLC CORP BND 144A		11/02/2020	Redemption 100.0000		176,137	176,137	192,690	185,962		(9,825)		(9,825)		176,137			0	9,458	04/30/2024
233851 CA 0	DAIMLER FINANCE NORTH AMERICA SENIOR COR		02/12/2020	J.P. MORGAN SECURITIES INC		5,021,900	5,000,000	4,990,250	4,998,781		240		240		4,999,021		22,879	22,879	71,250	08/03/2020
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC SENIOR CO		07/15/2020	Call 101.7080		1,525,620	1,500,000	1,466,250	1,478,529		2,277		2,277		1,480,806		19,194	19,194	102,495	07/15/2024
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO SENIOR CO		11/14/2020	Redemption 100.0000		81,011	81,011	81,011	81,011				0		81,011			0	2,328	11/14/2034
24618# AG 5	DELAWARE NORTH CORP BND		09/25/2020	Tax Free Exchange		2,022,504	2,000,000	2,048,649	2,027,289		(4,786)		(4,786)		2,022,504			0	98,872	07/31/2023
24702J AD 1	DELL EQUIPMENT FINANCE TRUST D ABS 7-2-A		05/22/2020	Paydown		848,189	848,189	844,743	847,183		1,006		1,006		848,189			0	4,174	10/24/2022
26251L AC 8	DRYDENSENIORLOANFUNDRLSF_ SENIOR ABS_18		06/11/2020	CITIGROUP GLOBAL MKT INC		977,510	1,000,000	986,500	985,386		(814)		(814)		984,572		(7,062)	(7,062)	18,094	04/18/2031
30212P AP 0	EXPEDIA INC SENIOR CORP BND		01/29/2020	MARKETAXESS CORPORATI		3,105,270	3,000,000	2,961,030	2,963,447		310		310		2,963,757		141,513	141,513	52,567	02/15/2028
30215* AM 0	EXPLORER PIPELINE CO CORP BND		07/31/2020	Redemption 100.0000		272,727	272,727	308,799	290,765		(18,038)		(18,038)		272,727			0	19,118	07/31/2022
31428X BG 0	FEDEX CORP SENIOR CORP BND		06/12/2020	MERRILL LYNCH PIERCE FNNR & SM		2,719,050	2,500,000	2,558,600	2,558,122		(564)		(564)		2,557,557		161,493	161,493	80,573	04/01/2046
345838 AE 6	ALLERGAN SALES LLC SENIOR CORP BND 144A		05/14/2020	Taxable Exchange		1,017,380	1,000,000	1,000,000	1,000,000				0		1,000,000		17,380	17,380	36,427	02/15/2021

Brighthouse Life Insurance Company of NY

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35803Q AA 5	FRESENIUS US FINANCE II INC CORP BND 144		02/12/2020	BARCLAYS CAPITAL		4,143,760	4,000,000	4,460,000	4,125,851		(12,855)		(12,855)		4,112,997		30,764	30,764	113,722	02/15/2021
35877# AA 0	FRISCO HQ OPERATIONSLLC SECURED CORP BND		12/15/2020	Redemption 100.0000		111,047	111,047	111,047	111,047				0		111,047		0	0	3,451	12/15/2037
361448 AU 7	GATX CORPORATION SENIOR CORP BND		02/12/2020	US BANCORP		1,215,190	1,000,000	1,220,430	1,218,564		(674)		(674)		1,217,890		(2,700)	(2,700)	21,378	03/15/2044
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSA06 SENIOR ABS_06		12/28/2020	Paydown		918	918	557	471		447		447		918		0	0	7	03/25/2036
366651 AB 3	GARTNER INC. SENIOR CORP BND 144A		09/28/2020	Call 103.8440		519,220	500,000	500,000	500,000				0		500,000		0	0	44,631	04/01/2025
37045X BS 4	GENERAL MOTORS FINANCIAL CO SENIOR CORP		08/05/2020	Various		10,265,050	10,000,000	9,986,800	9,994,333		1,617		1,617		9,995,949		269,101	269,101	365,125	01/14/2022
383909 AE 8	W R GRACE & CO - CONN SENIOR CORP BND 14		07/12/2020	Call 105.4151		1,054,151	1,000,000	1,061,250	1,023,073		(6,805)		(6,805)		1,016,268		(16,268)	(16,268)	94,155	10/01/2021
40436V AA 9	HLM_11A-17 ABS 11A-17 144A		02/27/2020	Paydown		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000		0	0	17,721	05/06/2030
410345 AJ 1	HANESBRANDS INC SENIOR CORP BND 144A		07/22/2020	Susquehanna International Ser		41,850	40,000	40,000	40,000				0		40,000		1,850	1,850	1,280	05/15/2024
41161P ED 1	HARBORVIEW MTG TR HVML_04-3		12/01/2020	Paydown		259,555	259,555	258,766	260,692		(1,137)		(1,137)		259,555		0	0	5,704	05/19/2034
41161P LC 5	HARBORVIEW MTG TR HVML_05-1		12/21/2020	Paydown		40,570	41,023	29,771	27,545		13,025		13,025		40,570		0	0	334	03/19/2035
41161P MF 7	HARBORVIEW MTG TR HVML_05-3		12/21/2020	Paydown		25,355	25,040	16,606	15,830		9,525		9,525		25,355		0	0	199	06/19/2035
46289R AA 3	IRON MOUNTAIN US HOLDINGS INC SENIOR COR		08/21/2020	Call 106.3409		216,935	204,000	204,000	204,000				0		204,000		0	0	20,855	06/01/2026
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		12/01/2020	Paydown		14,380	14,380	10,037	9,244		5,136		5,136		14,380		0	0	212	08/25/2036
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2		12/01/2020	Paydown		24,380	24,380	19,576	18,089		6,291		6,291		24,380		0	0	483	10/25/2036
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2020	Paydown		1,605	1,605	1,144	1,028		576		576		1,605		0	0	32	01/25/2037
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		08/12/2020	BMO CAPITAL MARKETS		523,227	523,064	598,990	532,388		(5,534)		(5,534)		526,854		(3,627)	(3,627)	17,627	03/16/2046
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		08/01/2020	Paydown		313,563	313,563	359,079	319,153		(5,590)		(5,590)		313,563		0	0	8,497	03/16/2046
46645L AY 3	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO		08/12/2020	J.P. MORGAN SECURITIES INC		17,785,000	16,000,000	17,081,795	16,722,990		(74,529)		(74,529)		16,648,460		1,136,540	1,136,540	402,113	03/15/2049
46647T AX 6	JP MORGAN CHASE COMMERCIAL MOR AM SUB CM		08/14/2020	WELLS FARGO SECURITIES		2,248,984	2,000,000	2,059,988	2,044,619		(3,965)		(3,965)		2,040,654		208,330	208,330	55,335	03/15/2050
48121@ AD 3	JRD HOLDINGS INC SENIOR CORP BND		03/27/2020	Redemption 100.0000		143,000	143,000	148,901	146,087		(3,087)		(3,087)		143,000		0	0	2,953	03/27/2024
50200J AC 5	LCM_27-A SENIORABS27-A144A		06/11/2020	MORGAN STANLEY & CO. INC		3,910,400	4,000,000	3,968,800	3,968,800				0		3,968,800		(58,400)	(58,400)	76,085	07/16/2031
512807 AU 2	LAM RESEARCH CORPORATION SENIOR CORP BND		02/12/2020	CITIGROUP GLOBAL MKT INC		2,804,600	2,500,000	2,575,925	2,572,358		(806)		(806)		2,571,552		233,048	233,048	41,111	03/15/2029
525221 HD 2	LXS 2006-5 LHXSTR_06-2N		12/01/2020	Paydown		34,933	38,964	28,517	31,691		3,242		3,242		34,933		0	0	688	02/25/2036
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		12/28/2020	Paydown		45,181	44,607	35,797	38,188		6,993		6,993		45,181		0	0	286	08/25/2046
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2		12/28/2020	Paydown		60,618	61,010	47,550	52,315		8,303		8,303		60,618		0	0	426	06/25/2046
52522D AQ 4	LXS_06-16N LXS_06-16N 0.348% 11/25/46		12/28/2020	Paydown		92,664	92,664	73,784	78,085		14,578		14,578		92,664		0	0	541	11/25/2046
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1		12/28/2020	Paydown		120,278	122,374	87,308	94,332		25,946		25,946		120,278		0	0	1,269	08/25/2047
54251P AA 5	LBMLT LBMLT_06-5 0.428% 06/25/36		12/28/2020	Paydown		59,096	59,096	44,377	44,747		14,349		14,349		59,096		0	0	373	06/25/2036
55336V BA 7	MPLX LP CORP BND 6.375% 05/01/24		02/12/2020	MORGAN STANLEY & CO. INC		431,679	415,000	434,713	431,806		(1,271)		(1,271)		430,535		1,143	1,143	7,496	05/01/2024

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57164P AD 8	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO		08/07/2020	Tax Free Exchange		1,692,000	1,800,000	1,800,000	1,800,000				0		1,800,000		(108,000)	(108,000)	72,675	01/15/2028
585055 BS 4	MEDTRONIC INC SENIOR CORP BND		10/29/2020	Call 112.7420		2,485,961	2,205,000	2,185,053	2,193,294		1,713		1,713		2,195,007		9,993	9,993	367,569	03/15/2025
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1		10/01/2020	Paydown		874,206	874,206	891,665	874,212		(6)		(6)		874,206			0	19,471	09/15/2047
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		10/25/2020	Paydown																
61765N AD 8	MSRR_2015-R5 MSMR_15-R5		12/25/2020	Paydown		472,967	472,967	444,885	466,678		6,289		6,289		472,967			0	2,759	10/26/2046
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/30/2020	Redemption 100.0000		105,659	103,304	58,488	67,702		37,958		37,958		105,660		(1)	(1)	874	10/26/2046
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/30/2020	Redemption 100.0000		475,000	475,000	526,404	496,663		(21,663)		(21,663)		475,000			0	21,652	10/29/2021
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		10/30/2020	Redemption 100.0000		1,600,000	1,600,000	1,760,678	1,654,438		(54,438)		(54,438)		1,600,000			0	72,933	04/30/2021
62927# AE 6	NFL VENTURES LP SENIOR CORP BND		10/15/2020	Redemption 100.0000		3,744,000	3,744,000	4,152,902	3,881,871		(137,871)		(137,871)		3,744,000			0	181,331	04/30/2021
62927# AF 3	NFL VENTURES LP SENIOR CORP BND		10/15/2020	Redemption 100.0000		24,253	24,253	24,253	24,253				0		24,253			0	620	04/15/2030
62927# AG 1	NFL VENTURES LP SENIOR CORP BND		10/15/2020	Redemption 100.0000		11,686	11,686	11,686	11,686				0		11,686			0	306	04/15/2031
63860H AD 1	NTSR_07-A NTSR_07-A 0.378% 03/25/37		12/28/2020	Paydown		326,334	326,334	287,597	301,651		24,684		24,684		326,334			0	2,177	03/25/2037
651290 AP 3	NEWFIELD EXPL CO SENIOR CORP BND		08/05/2020	BARCLAYS CAPITAL		510,000	500,000	475,000	493,642		1,751		1,751		495,393		14,607	14,607	29,309	01/30/2022
65473Q BG 7	NISOURCE INC SENIORCORPBND		02/12/2020	WELLS FARGO SECURITIES		3,781,260	3,500,000	3,687,635	3,687,554		(385)		(385)		3,687,170		94,090	94,090	51,076	03/30/2048
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR NAA_04-AP		12/01/2020	Paydown		45,428	45,428	42,798	41,972		3,455		3,455		45,428			0	1,268	07/25/2034
665876 B# 4	NORTHERN UTILITIES INC SENIOR CORP BND		03/02/2020	Redemption 100.0000		656,000	656,000	703,007	659,485		(3,485)		(3,485)		656,000			0	17,351	03/02/2020
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2		12/28/2020	Paydown		58,267	58,267	44,683	45,329		12,938		12,938		58,267			0	409	06/25/2036
67073Y AA 4	NV ENERGY INC CORP BND		11/16/2020	Maturity		1,600,000	1,600,000	1,596,000	1,599,555		(36)		(36)		1,599,519		481	481	100,000	11/16/2020
68236J AA 9	OBP_19-OBP SENIOR CMBS OBP-A 144A		08/07/2020	MERRILL LYNCH PIERCE FNNR & SM		10,475,269	9,725,000	9,725,000	9,725,000				0		9,725,000		750,269	750,269	169,945	09/15/2054
694669 AA 0	PACIFIC NORTHWEST COMMUNITIES PACIFIC NO		06/15/2020	Call 100.0000		10,000	10,000	10,000	10,000				0		10,000			0	296	06/15/2050
73020* AC 7	PNG COMPANIES LLC CORP BND		02/26/2020	Maturity		2,000,000	2,000,000	2,199,074	2,009,438		(9,438)		(9,438)		2,000,000			0	55,300	02/26/2020
744516 F* 1	PUBLIC SERVICE COMPANY OF NORT CORP BND		03/30/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	163,500	03/30/2020
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		12/01/2020	Paydown		91,687	94,538	71,437	74,889		16,798		16,798		91,687			0	1,383	09/25/2046
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		12/01/2020	Paydown		4,096	4,161	3,152	3,552		545		545		4,096			0	60	09/25/2046
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		12/28/2020	Paydown		36,453	34,892	25,689	27,963		8,490		8,490		36,453			0	256	12/26/2036
755111 BY 6	RAYTHEON COMPANY SENIOR CORP BND		08/05/2020	FTN FINANCIAL		12,855,360	12,000,000	11,925,240	11,960,171		4,487		4,487		11,964,658		890,702	890,702	243,600	12/15/2024
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1		12/28/2020	Paydown		79,219	79,219	46,686	43,858		35,360		35,360		79,219			0	671	02/25/2036
76169# AG 8	REYES HOLDINGS LLC CORP BND		07/31/2020	Redemption 100.0000		300,000	300,000	300,000	300,000				0		300,000			0	15,390	07/31/2022
773903 AJ 8	ROCKWELL AUTOMATION INC SENIOR CORP BND		02/12/2020	JEFFRIES & CO. INC		4,289,740	3,500,000	4,316,375	4,310,483		(2,111)		(2,111)		4,308,372		(18,632)	(18,632)	66,150	03/01/2049

E14.4

SCHEDULE D - PART 4

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

E14.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
780153 AG 7	ROYAL CARIBBEAN CRUISES LTD CORP BND		06/05/2020	SEAPORT GROUP		451,250	500,000	505,000	503,249		(138)		(138)		503,112		(51,862)	(51,862)	24,375	10/15/2027
78396Y AA 1	SESAC INC ABS 19-1-A2 144A		10/25/2020	Paydown		12,950	12,950	12,950	12,950				0		12,950			0	422	07/25/2049
78512* AA 5	S&E REPLACEMENT POWER LLC SENIOR CORP BN		12/31/2020	Redemption 100.0000		145,745	145,745	145,745	145,745				0		145,745			0	3,269	05/31/2029
785592 AE 6	SABINE PASS LIQUEFACTION LLC SECURED COR		06/08/2020	Call 101.9637		530,211	520,000	518,050	519,316		247		247		519,563		437	437	35,155	02/01/2021
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND		04/01/2020	Redemption 100.0000		243,488	243,488	243,488	243,488				0		243,488			0	5,255	07/01/2025
80284R AF 6	SANTANDER DRIVE AUTO RECEIVABL ABS _16-3		08/15/2020	Paydown		465,769	465,769	464,386	465,184		585		585		465,769			0	3,943	03/15/2022
828807 CL 9	SIMON PROPERTY GROUP LP SENIOR CORP BND		02/12/2020	MORGAN STANLEY & CO. INC		2,341,009	1,900,000	2,298,677	2,293,870		(1,453)		(1,453)		2,292,416		48,593	48,593	37,103	03/15/2042
82967N BE 7	SIRIUS XM RADIO INC SENIOR CORP BND		07/20/2020	J.P. MORGAN SECURITIES INC		1,561,875	1,500,000	1,500,000	1,500,000				0		1,500,000		61,875	61,875	73,229	07/15/2024
83416W AB 9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN		12/30/2020	Redemption 100.0000		75,548	75,548	75,548	75,548				0		75,548			0	2,624	06/30/2035
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERNM		10/16/2020	Redemption 100.0000		9,398	9,398	9,398	9,398				0		9,398			0	283	04/16/2048
843830 AF 7	SOUTHERN STAR CENTRAL CORP SENIOR CORP B		02/12/2020	SAMUEL RAMIREZ		1,009,500	1,000,000	1,017,500	1,002,737		(595)		(595)		1,002,141		7,359	7,359	29,611	07/15/2022
85234# AB 1	STADIUM FUNDING TRUST CORP BND		04/01/2020	Redemption 100.0000		29,773	29,773	29,773	29,773				0		29,773			0	744	04/01/2039
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		12/01/2020	Paydown		9,234	10,955	9,039	8,209		1,025		1,025		9,234			0	243	03/25/2046
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		12/28/2020	Paydown		5,911	5,911	4,747	4,927		984		984		5,911			0	37	01/25/2037
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		12/28/2020	Paydown		48,409	48,409	38,243	39,831		8,577		8,577		48,409			0	287	02/25/2037
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		12/28/2020	Paydown		34,190	34,190	26,326	29,509		4,681		4,681		34,190			0	232	05/25/2047
87265H AE 9	TRI POINTE GROUP INC SENIOR CORP BND		06/10/2020	Call 102.5000		380,275	371,000	368,911	370,338		190		190		370,528		472	472	26,306	07/01/2021
87612B AM 4	TARGA RESOURCES PARTNERS LP SENIOR CORP		05/22/2020	Various		146,565	147,000	146,265	146,612		40		40		146,653		(88)	(88)	4,206	05/01/2023
87612B BM 3	TARGA RESOURCES PARTNERS LP SENIOR CORP		01/22/2020	Tax Free Exchange		89,200	80,000	80,000	80,000				0		80,000		9,200	9,200	2,857	01/15/2029
88579Y BG 5	3M CO SENIOR CORP BND MTM		02/12/2020	JEFFRIES & CO. INC		5,421,900	5,000,000	5,099,450	5,094,011		(1,075)		(1,075)		5,092,935		328,965	328,965	75,938	03/01/2029
88732J AW 8	TIME WARNER CABLE LLC SENIOR CORP BND		02/01/2020	Maturity		1,000,000	1,000,000	979,200	999,782		218		218		1,000,000			0	25,000	02/01/2020
89147L J* 2	TORTOISE ENERGY INFRASTRUCTURE CORP BND		04/13/2020	Call 101.0000		547,285	541,867	541,867	541,867				0		541,867			0	11,652	06/14/2025
90171V AA 3	TWIN RIVER WORLDWIDE HOLDINGS SENIOR COR		07/22/2020	Various		1,430,639	1,500,000	1,500,000	1,500,000				0		1,500,000		(69,362)	(69,362)	65,452	06/01/2027
90265E AS 9	UDR INC SENIOR CORP BND MTN		02/12/2020	MERRILL LYNCH PIERCE FNNR & SM		1,107,685	1,070,000	1,065,260	1,065,312		36		36		1,065,348		42,337	42,337	11,241	11/01/2034
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR		07/02/2020	Redemption 100.0000		65,482	65,482	56,969	62,778		2,704		2,704		65,482			0	3,285	07/02/2022
911312 BP 0	UNITED PARCEL SERVICE INC SENIOR CORP BN		02/12/2020	CITIGROUP GLOBAL MKT INC		3,514,490	3,500,000	3,495,695	3,496,948		284		284		3,497,231		17,259	17,259	26,308	04/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
914906 AP 7	UNIVISION COMMUNICATIONS INC SECURED COR		05/28/2020	Call 101.1250		292,251	289,000	289,000	289,000				0		289,000			0	16,961	09/15/2022
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM		12/01/2020	Paydown		1,180,044	1,180,044	1,170,687	1,176,990		3,054		3,054		1,180,044			0	39,646	03/15/2044
931427 AC 2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		09/16/2020	CITIGROUP GLOBAL MKT INC		4,544,727	4,100,000	4,096,848	4,097,152		(2)		(2)		4,097,150		447,577	447,577	164,000	11/18/2044
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES WMABC_07-		12/28/2020	Paydown		1,817	1,817	1,217	1,273		544		544		1,817			0	13	05/25/2037
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		12/28/2020	Paydown		3,256	3,256	2,312	2,362		894		894		3,256			0	22	05/25/2037
941063 AQ 2	WASTE MANAGEMENT INC CORP BND		12/03/2020	Call 100.0000		2,000,000	2,000,000	1,995,240	1,999,329		528		528		1,999,858		142	142	115,511	03/01/2021
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R		12/01/2020	Paydown		4,214,414	4,214,414	4,395,996	4,299,992		(85,578)		(85,578)		4,214,414			0	124,697	09/17/2047
94989V AD 1	WFCM_15-NXS3 LCF SENIOR CMBS_15-NXS3 A4		08/12/2020	BMO CAPITAL MARKETS		1,105,898	1,000,000	1,029,933	1,017,425		(2,034)		(2,034)		1,015,391		90,508	90,508	25,420	09/15/2057
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND		12/31/2020	Redemption 100.0000		22,222	22,222	22,222	22,222				0		22,222			0	599	12/18/2024
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND		09/10/2020	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	1,436	09/10/2045
98212B AD 5	WPX ENERGY INC CORP BND		07/02/2020	Call 102.5000		657,025	641,000	641,000	641,000				0		641,000			0	53,096	01/15/2022
988498 AL 5	YUM BRANDS INC SENIOR CORP BND 144A		02/03/2020	J.P. MORGAN SECURITIES INC		1,067,500	1,000,000	1,000,000	1,000,000				0		1,000,000		67,500	67,500	19,000	01/15/2030
G8967# AL 7	TRITON CONTAINER INTERNATIONAL SECURED C		09/30/2020	Redemption 100.0000		300,000	300,000	310,593	306,280		(6,280)		(6,280)		300,000			0	14,940	09/30/2023
000000 00 0	SUMMARY ADJUSTMENT		12/31/2020	Various		(3,930)							0	(3,928)	(3,941)	(1)	(3,942)			01/01/2022
071734 AJ 6	BAUSCH HEALTH COMPANIES INC SENIOR CORP	A	02/28/2020	MORGAN STANLEY & CO. INC		297,000	300,000	300,000	300,000				0		300,000		(3,000)	(3,000)	2,756	01/30/2030
146900 AQ 8	CASCADES INC. SENIOR CORP BND 144A	A	08/17/2020	Call 101.8000		2,036,000	2,000,000	2,040,000	2,014,224		(5,675)		(5,675)		2,008,549		(8,549)	(8,549)	161,222	07/15/2023
740212 AE 5	PRECISION DRILLING CORPORATION SENIOR CO	A	07/24/2020	TD SECURITIES (USA)		110,948	114,972	112,097	113,759		338		338		114,097		(3,149)	(3,149)	4,795	12/15/2021
740212 AE 5	PRECISION DRILLING CORPORATION SENIOR CO	A	01/06/2020	Redemption 100.0000		43,799	43,799	42,704	43,337		462		462		43,799			0		12/15/2021
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23		12/05/2020	Redemption 100.0000		166,586	166,586	182,250	174,538		(7,952)		(7,952)		166,586			0	4,867	04/05/2023
PP11F YI 4	PLENARY HEALTH NORTH BAY FINCO PLENARY H		12/13/2020	Redemption 100.0000		29,809	29,809	34,161	33,001		(2,255)		(2,255)	831	29,809	(1,768)	(1,768)	(1,768)	856	03/13/2040
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM SENIORCOR	B	12/31/2020	Redemption 100.0000		320,830	320,830	329,537	327,817				0	1,720	320,830	(8,708)	(8,708)	(8,708)	7,548	05/31/2033
02364W AV 7	AMERICA MOVIL SAB DE CV CORP BND	D	03/30/2020	Maturity		150,000	150,000	146,995	149,900		100		100		150,000			0	3,750	03/30/2020
04016P AC 2	ARES CLO LTD ARES_17-43A ARES 2017-43A B	D	08/10/2020	CITIGROUP GLOBAL MKT INC		1,239,613	1,250,000	1,250,000	1,250,000				0		1,250,000		(10,388)	(10,388)	34,647	10/15/2029
04016P AE 8	ARES CLO LTD ARES_17-43 ARES_17-43A-C	D	08/10/2020	MIZUHO INTERNATIONAL PLC		1,233,263	1,250,000	1,250,000	1,250,000				0		1,250,000		(16,738)	(16,738)	42,512	10/15/2029
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS	D	08/10/2020	MORGAN STANLEY & CO. INC		1,973,800	2,000,000	1,982,000	1,982,000				0		1,982,000		(8,200)	(8,200)	42,974	07/19/2031
12549Q BE 4	CIFC_14-3A ABS 3A-BR2 144A	D	08/10/2020	CITIGROUP GLOBAL MKT INC		2,975,070	3,000,000	2,990,625	2,990,625				0		2,990,625		(15,555)	(15,555)	81,666	10/22/2031
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO	D	10/20/2020	MORGAN STANLEY & CO. INC		421,710	700,000	700,000	700,000				0		700,000		(278,290)	(278,290)	49,889	09/15/2024

E14.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
40436V AB 7	HIGHBRIDGE LOAN MANAGEMENT LTD HPSL_17-1	D	02/27/2020	Paydown.....		1,400,000	1,400,000	1,400,000	1,400,000				0		1,400,000			0	15,497	05/06/2030
55820R AC 6	MADISONPARKFUNDINGLTMDPK_ABS_2017-25A	D	08/10/2020	CITIGROUP GLOBAL MKT INC.....		3,470,915	3,500,000	3,500,000	3,500,000				0		3,500,000		(29,085)	(29,085)	92,431	04/25/2029
62947Q AT 5	NXP BV SENIOR CORP BND 144A.....	D	02/12/2020	WELLS FARGO SECURITIES.....		1,055,920	1,000,000	1,100,000	1,045,505		(2,120)		(2,120)		1,043,385		12,535	12,535	7,451	06/15/2022
67590A BD 3	OCTAGON INVESTMENT PARTNERS XI ABS_14_12	D	08/10/2020	MERRILL LYNCH PIERCE FNNR & SM..		1,584,800	1,600,000	1,600,000	1,600,000				0		1,600,000		(15,200)	(15,200)	46,362	07/15/2029
714295 AC 6	ELAN FINANCE SENIOR CORP BND.....	D	02/12/2020	MERRILL LYNCH PIERCE FNNR & SM..		12,604,920	12,000,000	11,949,480	11,972,688		592		592		11,973,280		631,640	631,640	75,400	12/15/2024
761735 AT 6	REYNOLDS GROUP ISSUER LLC SECURED CORP B	C	11/22/2020	Call 101.2810.....		72,922	72,000	72,000	72,000				0		72,000			0	5,498	07/15/2023
78319M AA 1	RUTAS 2 AND 7 FINANCE LTD SECURED CORP B	D	08/03/2020	HSBC SECURITIES INC.....		478,870	700,000	443,415	447,995		13,340		13,340		461,335		17,535	17,535		09/30/2036
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	01/13/2020	HSBC SECURITIES INC.....		961,875	900,000	899,856	899,864				0		899,864		62,011	62,011	7,119	05/07/2029
92911H AA 5	CIA BRASILEIRA DE ALUMINIO CORP BND	D	12/23/2020	Call 101.7424.....		325,576	320,000	316,947	319,526		365		365		319,891		109	109	31,856	04/05/2021
92915U AB 0	VOYA CLO LTD VOYA_17-2A ABS_17-2A A1 144	D	06/11/2020	CITIGROUP GLOBAL MKT INC.....		2,465,775	2,500,000	2,500,000	2,500,000				0		2,500,000		(34,225)	(34,225)	50,022	06/07/2030
92915U AC 8	VOYA CLO LTD VOYA_17-2A ABS 2017-2A 144A	D	08/10/2020	CITIGROUP GLOBAL MKT INC.....		1,734,546	1,750,000	1,750,000	1,750,000				0		1,750,000		(15,454)	(15,454)	47,919	06/07/2030
B0R9M3 AC 3	BARRY CALLEBAUT SENIOR CORP BND 144A..	D	08/20/2020	MUFG SECURITIES AMERICAS INC.....		1,094,000	1,000,000	1,017,500	1,007,465		(1,296)		(1,296)		1,006,169		87,831	87,831	38,019	06/15/2023
D2736# AH 2	FRITZ DRAXLMAIER GMGH & CO KG CORP BND	D	10/01/2020	Maturity.....		200,000	200,000	200,000	200,000				0		200,000			0	13,680	10/01/2020
F1369# AE 3	BUREAU VERITAS SA CORP BND.....	D	02/28/2020	Call 104.4740.....		2,611,851	2,500,000	2,500,000	2,500,000				0		2,500,000			0	149,552	10/26/2021
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	09/30/2020	Redemption 100.0000.....		91,457	91,457	98,096	96,454				0	1,642	91,457	(6,640)		(6,640)	1,388	11/30/2027
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	12/21/2020	Tax Free Exchange.....		5,957,232	5,957,232	5,957,232	5,857,495				0	99,737	5,957,232			0	128,830	11/30/2027
L4678S AB 4	HANESBRANDS FINANCE LUXEMBOURG SENIOR CO	B	07/22/2020	BNP PARIBAS.....		349,964	347,790	341,017	338,685		(242)		(242)	896	349,539	10,201	424	10,625	7,238	06/15/2024
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND.....	D	12/15/2020	Redemption 100.0000.....		270,400	270,400	203,293	218,089		52,311		52,311		270,400			0	9,411	09/15/2027
N1614R AX 9	BRITISH TRANSCO INTERNATIONAL BRITISH GA	D	02/12/2020	DEUTSCHE BANK AG.....		6,910,547	7,150,000	6,153,362	6,766,016		23,701		23,701		6,789,717		120,830	120,830		11/04/2021
N4281@ BG 9	KONINKLIJKE VOPAK NV CORP BND.....	D	06/19/2020	Maturity.....		3,000,000	3,000,000	3,275,342	3,036,683		(36,683)		(36,683)		3,000,000			0	79,800	06/19/2020
	Additional Interest from Positions Sold.....												0					0	9,014	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					292,440,854	281,274,223	284,844,464	283,341,995	0	1,109,578	0	1,109,578	104,826	284,545,558	(10,856)	7,095,680	7,084,824	7,851,262	XXX
8399997.	Total - Bonds - Part 4.....					394,735,912	376,957,108	382,217,908	380,784,599	0	907,595	0	907,595	228,058	381,753,404	(166,861)	12,182,892	12,016,031	9,212,837	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					8,447,245	8,250,470	8,493,879			(52,297)		(52,297)		8,441,927	345	(15,946)	(15,601)	124,000	XXX
8399999.	Total - Bonds.....					403,183,157	385,207,578	390,711,787	380,784,599	0	855,298	0	855,298	228,058	390,195,331	(166,516)	12,166,946	12,000,430	9,336,837	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					403,183,157	XXX	390,711,787	380,784,599	0	855,298	0	855,298	228,058	390,195,331	(166,516)	12,166,946	12,000,430	9,336,837	XXX

E14.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - All Other Government																				
085209 AD 6	BERMUDA GOVERNMENT OF BERMUDA (GOVERNMENT)	D	03/27/2020	JEFFRIES & CO. INC.	05/22/2020	JEFFRIES & CO. INC.	250,000	241,000	262,625	241,185		185		185			21,440	21,440	3,149	1,678
23330J AB 7	SENIORCORPBND144A	D	01/16/2020	MORGAN STANLEY & CO. INC.	05/18/2020	MORGAN STANLEY & CO. INC.	200,000	233,000	200,200	232,828		(172)		(172)			(32,628)	(32,628)	7,344	3,625
1099999	Total - Bonds - All Other Government										0	13	0	13	0	0	(11,188)	(11,188)	10,493	5,303
Bonds - U.S. Special Revenue and Special Assessment																				
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS		01/15/2020	WELLS FARGO SECURITIES	08/12/2020	AMHERST PIERPONT SECUI	689,712	692,942	699,411	691,583		(1,359)		(1,359)			7,828	7,828	10,608	1,314
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS		01/15/2020	WELLS FARGO SECURITIES	08/01/2020	Paydown	3,288	3,303	3,288	3,288		(15)		(15)					27	6
3132AC S7 6	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT05		10/05/2020	CREDIT SUISSE FIRST BOSTON COR.	12/01/2020	Paydown	94,076	103,792	94,076	94,076		(9,716)		(9,716)					452	63
3132DV 7C 3	FEDERAL HOME LOAN MORTGAGE COR POOL#SD80		08/12/2020	GOLDMAN SACHS & CO.	12/01/2020	Paydown	63,846	67,118	63,846	63,846		(3,272)		(3,272)					375	53
3133A6 TL 5	FEDERAL HOME LOAN MORTGAGE COR POOL#QB05		10/20/2020	MORGAN STANLEY & CO. INC.	12/01/2020	Paydown	8,477	9,226	8,477	8,477		(748)		(748)					32	14
3133A7 PJ 2	FEDERAL HOME LOAN MORTGAGE COR POOL#QB13		10/20/2020	MORGAN STANLEY & CO. INC.	12/01/2020	Paydown	20,335	22,130	20,335	20,335		(1,795)		(1,795)					89	34
3137B3 AJ 7	FHR CMO_13-4227 AZ 3.500% 07/15/43		08/01/2020	Interest Capitalization	08/06/2020	WELLS FARGO SECURITIES	29,499	29,499	33,007	29,499		0		0			3,508	3,508	329	
3137BH RK 5	FHLMC FHLMC_4460 3.000% 04/15/45		08/01/2020	Interest Capitalization	08/06/2020	WELLS FARGO SECURITIES	228,196	228,196	251,551	228,196		0		0			23,354	23,354	2,179	
3140J5 4Q 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM17		10/22/2020	CREDIT SUISSE FIRST BOSTON COR.	12/01/2020	Paydown	125,935	137,033	125,935	125,935		(11,098)		(11,098)					610	350
3140J9 FU 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM46		10/22/2020	MORGAN STANLEY & CO. INC.	12/01/2020	Paydown	10,371	11,220	10,371	10,371		(849)		(849)					54	29
3140X7 RU 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM40		10/05/2020	CREDIT SUISSE FIRST BOSTON COR.	12/01/2020	Paydown	112,359	122,576	112,359	112,359		(10,218)		(10,218)					577	75
3140X7 YR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM43		10/05/2020	WELLS FARGO SECURITIES	12/01/2020	Paydown	34,075	36,726	34,075	34,075		(2,651)		(2,651)					159	17
3140X8 JJ 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM47		10/30/2020	CITIGROUP GLOBAL MKT INC.	12/01/2020	Paydown	21,940	22,883	21,940	21,940		(943)		(943)					37	13
31418D SH 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA41		09/01/2020	MERRILL LYNCH PIERCE FNNR & SM.	12/01/2020	Paydown	58,002	59,883	58,002	58,002		(1,881)		(1,881)					202	42
31418D SJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA41		08/27/2020	MERRILL LYNCH PIERCE FNNR & SM.	12/01/2020	Paydown	54,718	57,411	54,718	54,718		(2,693)		(2,693)					244	49
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments										0	(47,238)	0	(47,238)	0	0	34,690	34,690	15,974	2,059
Bonds - Industrial and Miscellaneous																				
14448C AC 8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		12/01/2020	SEAPORT GROUP	12/10/2020	Tax Free Exchange	1,200,000	1,350,888	1,322,132	1,350,825		(63)		(63)			(28,693)	(28,693)	7,750	6,916
15135B AL 5	CENTENE CORPORATION SENIOR CORP BND 144A		02/28/2020	Various	10/09/2020	Call 103.9380	540,000	559,133	561,265	555,599		(3,533)		(3,533)			(15,599)	(15,599)	50,245	11,970
258261 AA 4	DORIS DUKE CHARITABLE FOUNDATI SENIOR CO		07/21/2020	MORGAN STANLEY & CO. INC.	07/30/2020	MORGAN STANLEY & CO. INC.	1,375,000	1,375,000	1,418,821	1,375,000		0		0			43,821	43,821	448	
61765N AD 8	MSRR_2015-R5 MSMR_15-R5		09/25/2020	Interest Capitalization	12/25/2020	Paydown	92	92	93	92		0		0			1	1		
61945L AA 1	MOSAICSOLARLOANSLCMAIC_1 ABS 19-2A-A 1		11/17/2020	GOLDMAN SACHS & CO.	12/20/2020	Paydown	23,792	25,302	23,792	23,792		(1,509)		(1,509)					84	55

E15

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85022W AP 9	SPRINGCASTLESPVSCFT_20-AA ABS 0-AA-A 144	..	09/16/2020	CREDIT SUISSE FIRST BOSTON COR..	12/25/2020	Paydown.....	.....470,607	.....470,584	.....470,607	.....470,607	.....	.....	.....	.....23	.....	.....	.....	.....0	.....1,438	.....
559222 AV 6	MAGNA INTERNATIONAL INC SENIOR CORP BND	A	06/08/2020	CITIGROUP GLOBAL MKT INC.....	08/05/2020	CITIGROUP GLOBAL MKT INC.....	.....200,000	.....199,138	.....213,058	.....199,149	.....	.....	.....	.....11	.....	.....	.....13,909	.....13,909	.....708	.....
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO	D	09/15/2020	Interest Capitalization.....	10/20/2020	MORGAN STANLEY & CO. INC.....	.....10,875	.....10,875	.....6,288	.....10,875	.....	.....	.....	.....0	.....	.....	.....(4,587)	.....(4,587)	.....4	.....
40436V AG 6	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-BR	D	02/11/2020	RBC DOMINION SECURITIES INC.....	06/11/2020	MERRILL LYNCH PIERCE FNNR & SM..	.....1,400,000	.....1,400,000	.....1,351,700	.....1,400,000	.....	.....	.....	.....0	.....	.....	.....(48,300)	.....(48,300)	.....14,506	.....2,766
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	03/02/2020	DIRECT.....	09/30/2020	Redemption 100.0000.....	.....15,334	.....15,874	.....15,334	.....15,334	.....	.....	.....	.....0	.....	.....(541)	.....(541)	.....235	.....
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	03/02/2020	DIRECT.....	12/21/2020	Tax Free Exchange.....	.....964,028	.....964,028	.....964,028	.....964,028	.....	.....	.....	.....0	.....	.....	.....0	.....0	.....21,750	.....
G2735* AA 9	GREAT ROLLING STOCK CO LTD/THE SECURED C	B	12/21/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	.....45,911	.....45,025	.....45,911	.....45,911	.....	.....	.....	.....0	.....	.....886	.....886	.....365	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						.....6,245,640	.....6,415,939	.....6,393,029	.....6,411,212	.....0	.....(5,071)	.....0	.....(5,071)	.....0	.....345	.....(39,448)	.....(39,103)	.....97,533	.....21,707
8399998.	Total - Bonds.....						.....8,250,470	.....8,493,877	.....8,447,245	.....8,441,925	.....0	.....(52,296)	.....0	.....(52,296)	.....0	.....345	.....(15,946)	.....(15,601)	.....124,000	.....29,069
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....8,493,877	.....8,493,877	.....8,447,245	.....8,441,925	.....0	.....(52,296)	.....0	.....(52,296)	.....0	.....345	.....(15,946)	.....(15,601)	.....124,000	.....29,069

E15.1

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																			
UNITED STATES TREASURY TBILLCASH.....			09/29/2020	J.P. MORGAN SECURITIES INC.....	03/25/2021	579,870		146			580,000	579,724			0.10		MAT...		
UNITED STATES TREASURY TBILLCASH.....			11/18/2020	CITIGROUP GLOBAL MKT INC.....	05/20/2021	12,172,698		1,330			12,177,000	12,171,367			0.09		MAT...		
UNITED STATES TREASURY TBILLCASH.....			10/01/2020	MERRILL LYNCH PIERCE FNNR & SM.....	04/01/2021	119,970		31			120,000	119,939			0.10		MAT...		
UNITED STATES TREASURY TBILLCASH.....			10/07/2020	NOMURA SECURITIES INTL. INC.....	04/08/2021	3,359,027		853			3,360,000	3,358,174			0.11		MAT...		
UNITED STATES TREASURY TBILLCASH.....			11/18/2020	WELLS FARGO SECURITIES.....	04/27/2021	12,196,462		1,159			12,200,000	12,195,303			0.09		MAT...		
0199999. U.S. Government Bonds - Issuer Obligations.....						28,428,027	0	3,519	0	0	28,437,000	28,424,507	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds.....						28,428,027	0	3,519	0	0	28,437,000	28,424,507	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
ABN AMRO FUNDING USA LLC CPCASH.....			11/23/2020	MERRILL LYNCH PIERCE FNNR & SM.....	05/24/2021	499,513		129			500,000	499,384			0.25		MAT...		
BANK OF AMERICA CORP SENIOR CORP BND MT.....			08/31/2020	BARCLAYS CAPITAL.....	04/19/2021	251,752		(1,970)			250,000	253,723	1,313		2.63	0.26	AO.....	3,281	2,424
CISCO SYSTEMS INC SENIOR CORP BND.....			09/03/2020	MARKETAXESS CORPORATI.....	03/04/2021	106,484		(929)			106,000	107,413	999		2.90	0.23	MS.....		
ESTEE LAUDER COMPANIES INC THE SENIOR CO.....			07/20/2020	TD SECURITIES (USA).....	04/10/2021	174,695		(1,129)			174,000	175,824	419		1.70	0.23	MN.....	1,479	592
HONEYWELL INTERNATIONAL INC SENIOR CORP.....			11/20/2020	MARKETAXESS CORPORATI.....	03/01/2021	503,312		(2,133)			500,000	505,445	7,083		4.25	0.20	MS.....		4,899
JOHNSON & JOHNSON SENIOR CORP BND.....			10/22/2020	CITIGROUP GLOBAL MKT INC.....	02/01/2021	238,285		(617)			238,000	238,902	1,309		1.65	0.21	MS.....		600
LAM RESEARCH CORPORATION SENIOR CORP BND.....			09/01/2020	JANE STREET CAPITAL.....	05/15/2021	107,195		(889)			106,200	108,084	132		2.80	0.26	JD.....	1,487	644
LANDESBANK HESSEN THURINGEN G CPCASH.....			11/18/2020	J.P. MORGAN SECURITIES INC.....	02/19/2021	499,857		125			500,000	499,732				0.21	MAT...		
MASSMUTUAL GLOBAL FUNDING II SECURED COR.....			07/20/2020	J.P. MORGAN SECURITIES INC.....	04/15/2021	251,261		(1,962)			250,000	253,223	1,056		2.00	0.23	AO.....	2,500	1,347
MIZUHO BANK LTD NEW YORK CPCASH.....			11/20/2020	J.P. MORGAN SECURITIES INC.....	05/17/2021	499,499		143			500,000	499,356				0.27	MAT...		
NEW YORK LIFE GLOBAL FUNDING SECURED COR.....			07/20/2020	TD SECURITIES (USA).....	04/13/2021	105,518		(822)			105,000	106,340	455		2.00	0.24	AO.....	1,050	578
ORACLE CORPORATION SENIOR CORP BND.....			07/20/2020	MORGAN STANLEY & CO. INC.....	07/08/2021	108,426		(1,213)			107,000	109,639	1,440		2.80	0.23	JJ.....		117
PACCAR FINANCIAL CORP SENIOR CORP BND M.....			09/04/2020	MIZUHO INTERNATIONAL PLC.....	05/10/2021	200,194		(178)			200,000	200,372	135		0.47	0.23	FMAN.....	257	84
PHILLIPS 66 SENIOR CORP BND.....			07/20/2020	RBC DOMINION SECURITIES INC.....	02/26/2021	54,001		(2)			54,000	54,003	44		0.83	0.95	FMAN.....	249	82
STATE STREET CORP SENIOR CORP BND.....			07/20/2020	TD SECURITIES (USA).....	05/19/2021	106,694		(807)			106,000	107,501	241		1.95	0.23	MN.....	1,034	362
TJX COS INC SENIOR CORP BND.....			11/23/2020	RBC DOMINION SECURITIES INC.....	04/15/2021	503,619		(1,293)			500,000	504,912	611		2.75	0.22	JD.....	6,875	6,111
US BANK NATIONAL ASSOCIATION SENIOR CORP.....			07/20/2020	TD SECURITIES (USA).....	02/04/2021	250,007		(393)			250,000	250,401	214		0.53	0.52	FMAN.....	904	475
VOLKSWAGEN GROUP OF AMERICA FI CPCASH.....			11/10/2020	J.P. MORGAN SECURITIES INC.....	11/10/2021	248,869		165			250,000	248,704				0.52	MAT...		
BANK OF NOVA SCOTIA SENIOR CORP BND.....		A	10/19/2020	RBC DOMINION SECURITIES INC.....	01/25/2021	300,081		(254)			300,000	300,335	354		0.64	0.25	JAJO.....	504	476
CANADIAN IMPERIAL BANK OF COMM CPCASH.....		A	09/03/2020	J.P. MORGAN SECURITIES INC.....	08/06/2021	250,044		(25)			250,000	250,069	238		0.28	0.26	MAT...	191	59
TOTAL CAPITAL CANADA LTD CPCASH.....		A	11/23/2020	MERRILL LYNCH PIERCE FNNR & SM.....	05/18/2021	499,562		121			500,000	499,441				0.23	MAT...		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						5,758,868	0	(13,933)	0	0	5,746,200	5,772,803	16,043	0	XXX	XXX	XXX	19,811	18,850
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						5,758,868	0	(13,933)	0	0	5,746,200	5,772,803	16,043	0	XXX	XXX	XXX	19,811	18,850
Total Bonds																			
7699999. Subtotals - Issuer Obligations.....						34,186,894	0	(10,414)	0	0	34,183,200	34,197,310	16,043	0	XXX	XXX	XXX	19,811	18,850
8399999. Subtotals - Bonds.....						34,186,894	0	(10,414)	0	0	34,183,200	34,197,310	16,043	0	XXX	XXX	XXX	19,811	18,850
9199999. Total - Short-Term Investments.....						34,186,894	0	(10,414)	0	0	XXX	34,197,310	16,043	0	XXX	XXX	XXX	19,811	18,850

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SCHEDULE DA - PART 1

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

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....30,519,567	1B	.....251,261	1C	.....0	1D	.....800,132	1E	.....980,935	1F	.....1,113,625	1G	.....467,373
2A	.....54,001	2B	.....0	2C	.....0								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

BrightHouse Life Insurance Company of NY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
MAR19TSLAUSC@380 SEP24 SPX C @ 2914 BHF1S78B6 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.		09/30/2019	09/30/2024	..247,083	..719,999,862	2914.....			.....128,777,891		128,777,891	..87,158,561						0001.....
MAR19TSLAUSC@380 FEB21MXEAC@2036 BHF1XQMJ5	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA		01/23/2020	02/19/2021	...36,605	...74,527,780	2036.....			.....3,562,399		5,058,192	...5,058,192	...1,495,794					0001.....
MAR19TSLAUSC@380 FEB21SPXC@3237 BHF1XQMT3	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA		01/22/2020	02/19/2021	....9,885	...31,997,745	3237.....			.....2,562,983		5,259,927	...5,259,927	...2,696,945					0001.....
MAR19TSLAUSC@380 MAR21SPXC@3338 BHF1ZTET4	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA		03/02/2020	03/19/2021	....7,032	...23,472,816	3338.....			.....539,073		3,188,451	...3,188,451	...2,649,378					0001.....
MAR19TSLAUSC@380 MAR21RTYC@1679 BHF1ZTEV9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.		03/02/2020	03/19/2021	....7,671	...12,879,609	1679.....			.....317,886		2,453,157	...2,453,157	...2,135,271					0001.....
MAR19TSLAUSC@380 MAR21MXEAC@2003 BHF1ZTEX5	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL		03/02/2020	03/19/2021	....2,631	....5,269,893	2003.....			.....88,665		459,738	...459,738	...371,074					0001.....
MAR19TSLAUSC@380 SEP21RTYC@1508 BHF2AP3M4	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC		10/12/2020	09/17/2021	....17,673	...26,650,884	1508.....			.....4,272,094		8,930,132	...8,930,132	...4,658,038					0001.....
MAR19TSLAUSC@380 NOV21MXEAC@2198 BHF2CN8Q3	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA.....		11/23/2020	11/19/2021	....4,948	...10,875,704	2198.....			.....305,673		515,479	...515,479	...209,806					0001.....
MAR19TSLAUSC@380 JAN21SPXC@3585 BHF2E6854	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC		12/21/2020	01/15/2021	....42,080	..150,856,800	3585.....			.....6,422,670		7,799,942	...7,799,942	...1,377,271					0011.....
MAR19TSLAUSC@380 JAN21SPXC@3429 BHF2E69X2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC		12/21/2020	01/15/2021	....37,431	..128,350,899	3429.....			.....10,619,175		12,451,232	...12,451,232	...1,832,058					0011.....
MAR19TSLAUSC@380 JAN21SPXC@3741 BHF2E69Z7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC		12/21/2020	01/15/2021	....21,890	...81,890,490	3741.....			.....1,079,177		1,272,444	...1,272,444	...193,267					0011.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	29,769,795	0	176,166,585	XXX	176,166,585	104,777,463	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
PUT OPTION JAN21SPXP@2494 BHF1VXXW1	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA		12/19/2019	01/15/2021	...62,292	..155,356,248	2494.....			.....2,943,297		15,940	...15,940	..(2,799,595)					0001.....
PUT OPTION FEB21SPXP@3237 BHF21AQV2	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.		03/31/2020	02/19/2021	....12,356	...39,996,372	3237.....			.....8,504,141		222,379	...222,379	..(8,281,762)					0001.....
PUT OPTION MAR21RTYP@1097 BHF278TK2	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC		08/13/2020	03/19/202177,017	...84,487,649	1097.....		1,925,425		140,340	...140,340	..(1,785,085)					0001.....

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Bighthouse Life Insurance Company of NY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION MAR21SPXP@2447 BHF278TL0	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	08/13/2020	03/19/2021	...31,650	...77,447,550	2447.....1,677,450199,281199,281	..(1,478,169)	0001.....
PUT OPTION MAR21MXEAP@1451 BHF278TM8	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	08/13/2020	03/19/2021	...25,465	...36,949,715	1451.....563,03178,92178,921(484,110)	0001.....
PUT OPTION SEP21RTYP@1206 BHF2AP2N3	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	10/12/2020	09/17/2021	...26,150	...31,536,900	1206.....1,129,680550,604550,604(579,076)	0001.....
PUT OPTION NOV21MXEAP@1598 BHF2CN8P5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	11/23/2020	11/19/2021	...13,493	...21,561,814	1598.....607,185501,310501,310(105,875)	0001.....
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										.....2,943,297	.....14,406,912	.....0	.....1,708,775	XXX	.....1,708,775	.....(15,513,672)	.....0	.....0	.....0	.....0	XXX	XXX
Purchased Options - Hedging Other - Caps																							
Interest Rate Swap With DMGSW RCV ULB3 PAY 5.00 02/05/2028 BME2HCYG5	Asset Portfolio.....	D 1.....	Interes t Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	02/01/2018	02/05/2028250,000,000	0.05.....3,317,500356,607356,607(172,684)	0004.....
Interest Rate Swap With JPMORGAN CHASE BK RCV ULB3 PAY 5.00 02/05/2028 BME2HCYJ9	Asset Portfolio.....	D 1.....	Interes t Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	02/01/2018	02/05/2028150,000,000	0.05.....2,160,000213,964213,964(103,610)	0004.....
Interest Rate Swap With PARSW RCV ULB3 PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio.....	D 1.....	Interes t Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/02/2018	02/06/2028200,000,000	0.05.....3,111,000285,268285,268(138,185)	0004.....
Interest Rate Swap With PARSW RCV ULB3 PAY 5.00 02/08/2028 BMEZHLA44	Asset Portfolio.....	D 1.....	Interes t Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/06/2018	02/08/2028200,000,000	0.05.....2,960,000285,380285,380(138,427)	0004.....
0179999999. Total-Purchased Options-Hedging Other-Caps.....										.....11,548,500	.....0	.....0	.....1,141,219	XXX	.....1,141,219	.....(552,906)	.....0	.....0	.....0	.....0	XXX	XXX
Purchased Options - Hedging Other - Collars																							
MAR19TSLAUSC@380 FEB21RTYC@1658 02/19/2021 1658. CALL BHF1XQMP1; MAR19TSLAUSC@380 FEB21RTYC@1907 02/19/2021 1907. CALL BHF1XQMQ9	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNFB653..	01/22/2020	02/19/2021	...27,739	...49,444,768	1658 / 1907....2,972,0595,748,1085,748,108	..2,776,04991,502	0001.....
0189999999. Total-Purchased Options-Hedging Other-Collars.....										.....0	.....2,972,059	.....0	.....5,748,108	XXX	.....5,748,108	.....2,776,049	.....0	.....0	.....0	.....91,502	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										.....14,491,797	.....47,148,766	.....0	.....184,764,687	XXX	.....184,764,687	.....91,486,934	.....0	.....0	.....0	.....91,502	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....										.....0	.....29,769,795	.....0	.....176,166,585	XXX	.....176,166,585	.....104,777,463	.....0	.....0	.....0	.....0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										.....2,943,297	.....14,406,912	.....0	.....1,708,775	XXX	.....1,708,775	.....(15,513,672)	.....0	.....0	.....0	.....0	XXX	XXX
0459999999. Total-Purchased Options-Caps.....										.....11,548,500	.....0	.....0	.....1,141,219	XXX	.....1,141,219	.....(552,906)	.....0	.....0	.....0	.....0	XXX	XXX
0479999999. Total-Purchased Options-Collars.....										.....0	.....2,972,059	.....0	.....5,748,108	XXX	.....5,748,108	.....2,776,049	.....0	.....0	.....0	.....91,502	XXX	XXX
0499999999. Total-Purchased Options.....									14,491,79747,148,7660184,764,687	XXX184,764,68791,486,93400091,502	XXX	XXX	
Written Options - Hedging Other - Call Options and Warrants																							

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BrightHouse Life Insurance Company of NY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 SEP24SPXC@4808 BHF1N6H80 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	06/27/2019	09/30/2024	..205,903	..989,979,508	4808.....			.....(25,388,974)		(25,388,974)	(21,196,060)						0001.....
MAR19TSLAUSC@380 JAN21MXEAC@2068 BHF1VXXQ5	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	01/02/2020	01/15/2021	....5,444	....11,258,192	2068.....			.....(462,250)		(495,931)	(495,931)	(33,681)					0001.....
MAR19TSLAUSC@380 JAN21 RTY C @ 1776 BHF1VXXP6	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	12/18/2019	01/15/2021	....5,885	....10,451,760	1776.....			.....(390,646)		(1,197,498)	(1,197,498)	(783,533)					0001.....
MAR19TSLAUSC@380 JAN21SPXC@3585 BHF1VXXU5	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	12/23/2019	01/15/2021	...42,080	..150,856,800	3585.....			.....(1,784,823)		(7,799,942)	(7,799,942)	(5,885,617)					0001.....
MAR19TSLAUSC@380 JAN21 SPX C @ 3741 BHF1VXXV3	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	12/26/2019	01/15/2021	...21,890	....81,890,490	3741.....			.....(383,294)		(1,272,444)	(1,272,444)	(828,729)					0001.....
MAR19TSLAUSC@380 FEB21MXEAC@2138 BHF1XQMK2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	01/24/2020	02/19/2021	...20,751	....44,365,638	2138.....			.....(933,795)		(1,293,644)	(1,293,644)	(359,849)					0001.....
MAR19TSLAUSC@380 JAN21SPXC@3429 BHF2988N7	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27..	09/09/2020	01/15/2021	...37,431	..128,350,899	3429.....			.....(7,022,136)		(12,451,232)	(12,451,232)	(5,429,097)					0001.....
MAR19TSLAUSC@380 NOV21SPXC@3585 BHF2CN8T7	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	11/23/2020	11/19/2021	....5,579	....20,000,715	3585.....			.....(1,498,519)		(2,124,219)	(2,124,219)	(625,700)					0001.....
MAR19TSLAUSC@380 DEC21RTYC@1912 BHF2E2NL1	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	12/21/2020	12/17/2021	....12,630	....24,148,560	1912.....			.....(2,699,405)		(2,830,652)	(2,830,652)	(131,248)					0001.....
MAR19TSLAUSC@380 DEC21SPXC@3663 BHF2E2NN7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFN3BB653..	12/21/2020	12/17/2021	....43,562	..159,567,606	3663.....			.....(13,387,909)		(14,764,940)	(14,764,940)	(1,377,031)					0001.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....																						
Written Options - Hedging Other - Put Options																						
PUT OPTION JAN21MXEAP@1871 BHF1VXXK7	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	01/02/2020	01/15/2021	....3,115	....5,828,165	1871.....			.....(171,730)		(5,433)	(5,433)	166,297					0001.....
PUT OPTION JAN21 RTY P @ 1534 BHF1VXXQ4	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868..	12/20/2019	01/15/2021	....8,611	....13,209,274	1534.....			.....(588,390)		(3,549)	(3,549)	595,133					0001.....
PUT OPTION FEB21MXEAP@2036 BHF1XQMN6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	01/24/2020	02/19/2021	....3,093	....6,297,348	2036.....			.....(354,798)		(83,405)	(83,405)	271,393					0001.....
PUT OPTION FEB21RTYYP@1658 BHF1XQMR7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFN3BB653..	01/22/2020	02/19/2021	....3,397	....5,632,226	1658.....			.....(343,445)		(45,200)	(45,200)	298,245					0001.....
PUT OPTION FEB21SPXP@3237 BHF1XQMV8	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27..	01/22/2020	02/19/2021	....12,356	....39,996,372	3237.....			.....(2,057,892)		(222,379)	(222,379)	1,835,513					0001.....

E18.2

BrightHouse Life Insurance Company of NY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION MAR21RTYP@1679 BHF1ZTEW7	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUF57RNE97.	03/02/2020	03/19/2021	.....2,776	....4,660,904	1679.....	.....(675,578)			.....(74,573)		.....(74,573)	.....601,006						0001.....
PUT OPTION MAR21MXEAP@2003 BHF1ZTEY3	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868...	03/02/2020	03/19/2021	.....1,785	....3,575,355	2003.....	.....(448,945)			.....(62,952)		.....(62,952)	.....385,993						0001.....
PUT OPTION MAR21RTYP@822 BHF219UC2	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	03/31/2020	03/19/2021	....80,353	...66,050,166	822.....	.....(4,405,457)			.....(9,247)		.....(9,247)	....4,396,210						0001.....
PUT OPTION AUG21MXEAP@1598 BHF28X0U5	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.....	09/10/2020	08/20/2021	....23,469	...37,503,462	1598.....	.....(1,603,320)			.....(609,788)		.....(609,788)	.....993,532						0001.....
PUT OPTION AUG21RTYP@1552 BHF28X0Y7	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/09/2020	08/20/2021	....69,208	..107,410,816	1552.....	.....(11,899,762)			.....(3,557,594)		.....(3,557,594)	....8,342,168						0001.....
PUT OPTION SEP21SPXP@3195 BHF2AP3S1	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUF57RNE97.	10/12/2020	09/17/2021	....36,923	..117,968,985	3195.....	.....(7,334,754)			.....(4,454,265)		.....(4,454,265)	....2,880,489						0001.....
PUT OPTION NOV21SPXP@3585 BHF2CN8R1	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	11/23/2020	11/19/2021	....7,810	...27,998,850	3585.....	.....(2,430,863)			.....(1,913,228)		.....(1,913,228)	.....517,635						0001.....
PUT OPTION DEC21SPXP@3297 BHF2E2NM9	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.....	12/21/2020	12/17/2021	....40,792	..134,491,224	3297.....	.....(8,256,301)			.....(7,349,694)		.....(7,349,694)	.....906,607						0001.....
PUT OPTION JAN21SPXP@2494 BHF2E69Y0	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.....	12/21/2020	01/15/2021	....62,292	..155,356,248	2494.....	.....(61,046)			.....(15,940)		.....(15,940)	.....45,106						0011.....
0659999999. Total-Written Options-Hedging Other-Put Options.....										.....(588,390)	.....(40,043,891)	.....0	.....(18,407,247)	XXX	.....(18,407,247)	.....22,235,327	.....0	.....0	.....0	.....0	XXX	XXX

E18.3

Written Options - Hedging Other - Collars

PUT OPTION SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BHF1S77R2; PUT OPTION SEP24 SPX P @ 2039.8 09/30/2024 2039.8 PUT BHF1S77N1 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUF57RNE97.	09/30/2019	09/30/2024	..228,781	..533,334,284	2622.6 / 2039.8				.....17,170,219		.....17,170,219	....7,820,857				.....5,164,459		0001.....
PUT OPTION MAR21MXEAP@1233 03/19/2021 1233. PUT BHF219U65; PUT OPTION MAR21MXEAP@943 03/19/2021 943. PUT BHF219U73	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868...	03/31/2020	03/19/2021	..137,822	..149,950,336	1233 / 943.....	.....(4,870,629)			.....(159,645)		.....(159,645)	....4,710,985				.....346,592		0001.....
PUT OPTION MAR21RTYP@932 03/19/2021 932. PUT BHF219U99; PUT OPTION MAR21RTYP@822 03/19/2021 822. PUT BHF219UA6	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	03/31/2020	03/19/2021	..455,980	..399,894,460	932 / 822.....	.....(10,678,256)			.....(193,840)		.....(193,840)	..10,484,416				.....924,307		0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION MAR21SPXP@2203 03/19/2021 2203. PUT BHF219UG3; PUT OPTION MAR21SPXP@1468 03/19/2021 1468. PUT BHF219UH1	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/31/2020	03/19/2021	..153,216	..281,227,968	2203 / 1468....	.....	..(19,384,888)	.....	.....(565,902)	.....	.....(565,902)	..18,818,987	.....	.....	.....	.....	.....650,024	.....	0001.....
PUT OPTION APR21SPXP@2790 04/16/2021 2790. PUT BHF22M9N2; PUT OPTION APR21SPXP@1953 04/16/2021 1953. PUT BHF22M9P7	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/05/2020	04/16/2021	....27,820	...65,975,130	2790 / 1953....	.....	..(5,693,641)	.....	.....(448,046)	.....	.....(448,046)	...5,245,595	.....	.....	.....	.....	.....177,769	.....	0001.....
MAR19TSLAUSC@380 MAR21RTYC@1576 03/19/2021 1576. CALL BHF27S6Q0; PUT OPTION MAR21RTYP@1576 03/19/2021 1576. PUT BHF27S6R8	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7JJP57OUK5573.....	08/13/2020	03/19/2021	....77,017	..121,378,792	1576 / 1576....	.....	.....	.....	.....30,489,343	.....	..30,489,343	..30,489,343	.....	.....	.....	.....	.....280,552	.....	0001.....
MAR19TSLAUSC@380 MAR21SPXC@3357 03/19/2021 3357. CALL BHF27S6S6; PUT OPTION MAR21SPXP@3357 03/19/2021 3357. PUT BHF27S6T4	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	08/13/2020	03/19/2021	....31,650	..106,249,050	3357 / 3357....	.....	.....113,940	.....	.....12,349,330	.....	..12,349,330	..12,235,390	.....	.....	.....	.....	.....245,582	.....	0001.....
MAR19TSLAUSC@380 MAR21MXEAC@1900 03/19/2021 1900. CALL BHF27S6V9; PUT OPTION MAR21MXEAP@1900 03/19/2021 1900. PUT BHF27S6W7	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/13/2020	03/19/2021	....25,465	...48,383,500	1900 / 1900....	.....	.....93,711	.....	.....6,173,143	.....	..6,173,143	...6,079,432	.....	.....	.....	.....	.....111,833	.....	0001.....
PUT OPTION NOV21MXEAP@1998 11/19/2021 1998. PUT BHF2CN8K6; PUT OPTION NOV21MXEAP@1598 11/19/2021 1598. PUT BHF2CN8N0	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/23/2020	11/19/2021	....50,734	...91,219,732	1998 / 1598....	.....	....(4,921,198)	.....	.....(3,764,584)	.....	..(3,764,584)	...1,156,614	.....	.....	.....	.....	.....429,056	.....	0001.....
0689999999. Total-Written Options-Hedging Other-Collars.....										.....0	..(45,340,961)	.....0	.....61,050,018	XXX	..61,050,018	..97,041,619	.....0	.....0	.....0	.....	....8,330,174	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										....(3,147,153)	(111,388,866)	.....0	.....(26,976,705)	XXX	(26,976,705)	..82,626,401	.....0	.....0	.....0	.....	....8,330,174	XXX	XXX
Total Written Options																							
0929999999. Total-Written Options-Call Options and Warrants.....										....(2,558,763)	..(26,004,014)	.....0	.....(69,619,476)	XXX	(69,619,476)	(36,650,545)	.....0	.....0	.....0	.....	.....0	XXX	XXX
0939999999. Total-Written Options-Put Options.....										.....(588,390)	..(40,043,891)	.....0	.....(18,407,247)	XXX	(18,407,247)	..22,235,327	.....0	.....0	.....0	.....	.....0	XXX	XXX
0969999999. Total-Written Options-Collars.....										.....0	..(45,340,961)	.....0	.....61,050,018	XXX	..61,050,018	..97,041,619	.....0	.....0	.....0	.....	....8,330,174	XXX	XXX

E18.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0989999999 Total-Written Options.....										(3,147,153)	(111,388,866)	0	(26,976,705)	XXX	(26,976,705)	82,626,401	0	0	0	8,330,174	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
E18.5	Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUR0	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014	07/30/2034	.....2,688,200	5.1%[3.601%]	.....	.....	.....51,844	.....241,100	.....	.....264,846	.....	.....(202,100)	.....	.....	.....49,543	.....	100 / 100.....
	Currency Swap With CITIGROUP INC - LT GTD RCV 3.82 PAY 1.97 02/03/2024 BME0W0DT3	BME0W0DG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/04/2014	02/03/2024	.....2,721,620	3.815%[1.966%]	.....	.....	.....52,735	.....29,810	.....	.....109,356	.....	.....(222,310)	.....	.....	.....23,933	.....	100 / 100.....
	Currency Swap With CITIGROUP INC - LT GTD RCV 4.02 PAY 2.27 02/03/2027 BME0W0DX4	BME0W0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/04/2014	02/03/2027	.....8,300,941	4.02%[2.272%]	.....	.....	.....153,605	.....90,921	.....	.....358,003	.....	.....(678,046)	.....	.....	.....102,475	.....	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..... E57ODZWZ7FF32TWEFA76..	04/15/2015	10/15/2035	.....11,362,890	3.7255%[2.97%]	.....	.....	.....130,782	.....837,375	.....	.....834,160	.....	.....(324,940)	.....	.....	.....218,549	.....	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..... E57ODZWZ7FF32TWEFA76..	04/24/2015	05/15/2030	.....1,332,740	4.2675%[3.68%]	.....	.....	.....14,782	.....131,191	.....	.....157,054	.....	.....(37,094)	.....	.....	.....20,404	.....	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..... E57ODZWZ7FF32TWEFA76..	04/27/2016	03/13/2040	.....1,086,695	5.105%[5.182%]	.....	.....	.....2,428	.....13,426	.....	.....24,823	.....	.....(16,760)	.....	.....	.....23,815	.....	100 / 100.....
	Currency Swap With CITIGROUP INC - LT GTD RCV 3.94 PAY 3.68 09/20/2027 BME27H2H8	BME26P2Y4 KEYERA CORP.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/20/2017	09/20/2027	.....5,349,608	3.943%[3.68%]	.....	.....	.....19,808	.....(225,405)	.....	.....(119,303)	.....	.....(97,772)	.....	.....	.....69,356	.....	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..... E57ODZWZ7FF32TWEFA76..	07/05/2017	09/30/2028	.....5,089,500	4.693%[2.55%]	.....	.....	.....159,574	.....(407,925)	.....	.....(236,043)	.....	.....(454,725)	.....	.....	.....70,858	.....	100 / 100.....
	Currency Swap With CITIGROUP INC - LT GTD RCV 3.78 PAY 4.86 10/01/2032 BME297Y83	BME297XN1 AUSGRID FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/02/2017	10/01/2032	.....4,944,128	3.7775%[4.857%]	.....	.....	.....(18,737)	.....157,790	.....	.....(201,715)	.....	.....(425,940)	.....	.....	.....84,770	.....	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..... E57ODZWZ7FF32TWEFA76..	08/03/2017	09/06/2023	.....4,077,900	3.155%[1.05%]	.....	.....	.....85,634	.....(122,992)	.....	.....(16,376)	.....	.....(348,623)	.....	.....	.....33,393	.....	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..... E57ODZWZ7FF32TWEFA76..	10/17/2017	12/14/2027	.....4,310,900	4.088%[4.97%]	.....	.....	.....(21,367)	.....62,975	.....	.....(145,328)	.....	.....(377,850)	.....	.....	.....56,849	.....	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..... E57ODZWZ7FF32TWEFA76..	10/17/2017	12/14/2029	.....1,097,320	4.202%[5.17%]	.....	.....	.....(6,212)	.....16,030	.....	.....(50,934)	.....	.....(96,180)	.....	.....	.....16,422	.....	100 / 100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Currency Swap With BARC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E50	BME2D5BL8 VTTI BV.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/02/2017	12/15/2027	.....	4,660,800	4.186%[2.03%]	.....	.....	99,623	(224,800)	(10,301)	.....	(404,200)	.....	.....	61,475	.....	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..... E57ODZWZ7FF32TWEFA76..	11/09/2017	05/31/2033	.....	4,699,453	4.512%[3.263%]	.....	.....	62,283	(105,847)	(65,404)	.....	(113,491)	.....	.....	82,815	.....	100 / 101.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.56 PAY 1.42 02/15/2028 BME2E0ZH1	BME2EA707 DIMENSIONAL FUND ADVISORS LP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/21/2017	02/15/2028	.....	704,100	3.56%[1.42%]	.....	.....	15,081	(30,600)	6,419	.....	(60,630)	.....	.....	9,400	.....	100 / 100.....
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..... E57ODZWZ7FF32TWEFA76..	12/04/2017	11/30/2027	.....	6,901,665	4.435%[3.15%]	.....	.....	75,825	(112,870)	193,694	.....	(97,983)	.....	.....	90,763	.....	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	.....	2,081,250	4.1425%[2.64%]	.....	.....	33,765	24,000	150,392	.....	(63,300)	.....	.....	54,526	.....	100 / 101.....
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 G5GSEF7VJP517OUK5573.....	05/22/2018	06/20/2030	.....	2,700,033	4.824%[3.26%]	.....	.....	45,479	(50,150)	149,238	.....	(84,822)	.....	.....	41,553	.....	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	.....	5,740,650	4.74%[2.97%]	.....	.....	98,123	(401,400)	(122,204)	.....	(189,900)	.....	.....	152,047	.....	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 G5GSEF7VJP517OUK5573.....	03/16/2012	04/25/2033	.....	3,962,500	6.301% / (GBP6MLIB+3 28.1BP)	.....	.....	125,056	545,125	1,493,879	.....	(105,500)	.....	.....	69,551	.....	100 / 100.....
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UNA3	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/06/2013	07/01/2023	.....	1,551,000	5.985%[5.53%]	.....	.....	20,751	184,050	217,620	.....	(42,200)	.....	.....	12,258	.....	100 / 100.....
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNBMT3	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50.....	06/11/2014	08/14/2029	.....	469,350	4.555%[6.28%]	.....	.....	(1,249)	83,525	59,702	.....	(34,350)	.....	.....	6,892	.....	100 / 100.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										.....0	.....0	1,199,613	735,329	XXX	3,051,578	.....0	.....0	.....0	1,351,647	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	1,199,613	735,329	XXX	3,051,578	.....0	.....0	.....0	1,351,647	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency Swap With CITIGROUP INC - LT GTD RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BME26GCJ6 SEGRO PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017	08/17/2027	.....	2,236,000	3.75%[1.77%]	.....	.....	42,411	(142,582)	(142,582)	.....	(104,544)	.....	.....	28,787	.....	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 G5GSEF7VJP517OUK5573.....	11/20/2012	12/10/2037	.....	2,387,400	6.475%[6.55%]	.....	.....	27,035	291,825	291,825	.....	(18,143)	.....	.....	49,150	.....	0009.....

E18.6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK9UDN6	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86....	12/12/2012	12/19/2036	.....	6,446,800	5.15% / (GBP6MLIB+233BP)	.....	.....	182,694	2,397,536		2,397,536	380,875	.....	.....	.....	128,848	.....	0009.....
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2	BME0L3SB2 Corn - Edwardian Hotel Group Upsize	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/02/2013	12/05/2033	.....	5,228,800	7.012%[6.46%]	.....	.....	98,647	1,224,135		1,224,135	(33,239)	.....	.....	.....	94,035	.....	0009.....
1139999999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....0	.....0	350,787	3,770,914	XXX	3,770,914	224,949	.....0	.....0	.....0	300,820	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/04/2021 BHF245SC0	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	06/05/2020	06/04/2021	.....	40,120,701	SPTR / (FEDL01+35BP)	.....	.....	(90,655)	654,657		654,657	654,657	.....	.....	.....	130,725	.....	0001.....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/04/2026 BHF29D1V5	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/11/2020	09/04/2026	.....	146,031,161	SPTR INDEX / (1D USOIS + 48BP)	.....	.....	(224,737)	3,801,796		3,801,796	3,801,796	.....	.....	.....	1,740,078	.....	0001.....
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/07/2021 BHF29D1Y9	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	09/11/2020	09/07/2021	.....	12,619,377	Russell 2000 TR / (FEDL01+12BP)	.....	.....	6,384	(428,223)		(428,223)	(428,223)	.....	.....	.....	52,219	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 02/24/2021 BHF2CUH20	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/23/2020	02/24/2021	.....	49,918,522	SPTR / (FEDL01+54BP)	.....	.....	(27,067)	2,573,447		2,573,447	2,573,447	.....	.....	.....	96,887	.....	0001.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										.....0	.....0	(336,075)	6,601,677	XXX	6,601,677	6,601,677	.....0	.....0	.....0	2,019,909	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										.....0	.....0	14,712	10,372,591	XXX	10,372,591	6,826,626	.....0	.....0	.....0	2,320,729	XXX	XXX
Total - Swaps																							
1379999999. Total-Swaps-Foreign Exchange.....									00	1,550,400	4,506,243	XXX	6,822,492	224,949	(4,478,716)000	1,652,467	XXX	XXX
1389999999. Total-Swaps-Total Return.....										.....0	.....0	(336,075)	6,601,677	XXX	6,601,677	6,601,677	.....0	.....0	.....0	2,019,909	XXX	XXX
1409999999. Total-Swaps.....									00	1,214,325	11,107,920	XXX	13,424,169	6,826,626	(4,478,716)000	3,672,376	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....									00	1,199,613	735,329	XXX	3,051,5780	(4,478,716)000	1,351,647	XXX	XXX
1709999999. Total-Hedging Other.....										.....11,344,644	.....(64,240,100)	.....14,712	168,160,573	XXX	168,160,573	180,939,961	.....0	.....0	.....0	10,742,405	XXX	XXX
1759999999. TOTAL.....									11,344,644(64,240,100)1,214,325	168,895,902	XXX	171,212,151	180,939,961	(4,478,716)000	12,094,052	XXX	XXX

E18.7

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)		
Purchased Options - Hedging Other - Call Options and Warrants																										
MAR19TSLAUSC@380 JAN20RTY C @ 1518 BME32FM75	Variable Annuities.....	Exh 5.....	Equity/Ind ex	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/18/2019	01/17/2020	01/17/2020	Sale.....	16,901	25,655,232	1518.....	1,604,060	-	3,069,755	1,604,060		(989,453)	-	-	1,465,695					
MAR19TSLAUSC@380 JAN20MEXA C @ 1787 BME32FM91	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/18/2019	01/17/2020	01/17/2020	Sale.....	11,051	19,747,815	1787.....	1,222,552	-	2,991,899	1,222,552		(1,559,702)	-	-	1,769,347					
MAR19TSLAUSC@380 JUN20SPX C @ 2999 BHF1MC821	Variable Annuities.....	Exh 5.....	Equity/Ind ex	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFXTI	06/20/2019	06/19/2020	06/19/2020	Sale.....	19,256	57,748,744	2999.....	2,759,770	-	1,901,337	2,759,770		(2,907,210)	-	-	(858,432)					
MAR19TSLAUSC@380 JUN20M XEAC@1950 BHF1MC862	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CHASE BANK N.A.	7H6GLXDRUGQU57RNE	06/11/2019	06/19/2020	06/19/2020	Expiration.....	22,072	43,040,400	1950.....	1,497,585	-	-	1,497,585		(950,586)	-	-	(1,497,585)					
MAR19TSLAUSC@380 AUG20M XEAC@2013 BHF1PLFH7	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CHASE BANK N.A.	7H6GLXDRUGQU57RNE	07/26/2019	08/21/2020	08/21/2020	Expiration.....	5,217	10,501,821	2013.....	283,455	-	-	283,455		(144,430)	-	-	(283,455)					
MAR19TSLAUSC@380 MAR21M XEAC@1451 BHF219U81	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/31/2020	03/19/2021	08/13/2020	Sale.....	25,465	36,949,715	1451.....	5,165,067	12,066,336	-	5,165,066		-	-	-	6,901,270					
MAR19TSLAUSC@380 MAR21R TYC@1097 BHF219UE8	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573	03/31/2020	03/19/2021	08/13/2020	Sale.....	77,017	84,487,649	1097.....	12,832,039	38,647,901	-	12,832,040		-	-	-	25,815,861					
MAR19TSLAUSC@380 MAR21S PXC@2447 BHF219UJ7	Variable Annuities.....	Exh 5.....	Equity/Ind ex	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFXTI	03/31/2020	03/19/2021	08/13/2020	Sale.....	31,650	77,447,550	2447.....	12,113,721	30,478,950	-	12,113,721		-	-	-	18,365,229					
MAR19TSLAUSC@380 NOV20R TYC@1523 BHF1TZU28 MAR19TSLAUSC@380 JAN21SPX C @ 3429 BHF1VXXR2	Variable Annuities.....	Exh 5.....	Equity/Ind ex	UBS AG..... MORGAN STANLEY & CO INTL. PLC	BFM8T61CT2L1QCEMIK50 4PQUHN3JPFQFN3BB65	11/06/2019 12/18/2019	11/20/2020 12/21/2020	11/20/2020	Sale.....	78,800 59,625	120,012,400 204,454,125	1523..... 3429.....	12,997,548 4,794,223	- -	20,672,431 16,915,613	12,997,548 4,794,223		(3,608,467) (1,057,190)	- -	- -	- -	7,674,884 12,121,387				
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												25,159,193	30,110,827	126,744,222	0	55,270,020	XXX	(11,217,038)	0	0	71,474,201	0	0	XXX		
Purchased Options - Hedging Other - Put Options																										
PUT OPTION JAN20RTYP@1445BHF1UXVL8 PUT OPTION MAR21SPXP@3338 BHF1ZTEU1	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB2	11/25/2019	01/17/2020	01/17/2020	Expiration.....	76,256	110,189,761	1445.....	367,553	-	-	367,553		328,523	-	-	(367,553)					
PUT OPTION JAN20RTY P @ 1445BME32FM67	Variable Annuities.....	Exh 5.....	Equity/Ind ex	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/18/2019	01/17/2020	01/17/2020	Expiration.....	19,064	27,547,437	1445.....	(1,628,826)	-	-	(1,628,826)		(6,476,273)	-	-	6,515,303					
PUT OPTION JUN20RTYP@1532BHF1MC839	Variable Annuities.....	Exh 5.....	Equity/Ind ex	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFXTI	03/02/2020	03/19/2021	03/31/2020	Sale.....	11,335	37,836,230	3338.....	(4,606,092)	(9,053,491)	-	(4,606,091)		-	-	-	(4,447,401)					
PUT OPTION JUN20RTYP@1302BHF1MC847	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CITIBANK NA.....	E57ODZWZ7F32TWEFA7	06/11/2019	06/19/2020	06/19/2020	Sale.....	19,587	30,007,284	1532.....	(2,142,622)	(2,220,500)	-	(2,142,622)		(1,493,207)	-	-	(77,878)					
PUT OPTION OCT20SPXP@2681BHF1U1GG 6 Premium at Maturity2020-10-20	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CITIBANK NA.....	E57ODZWZ7F32TWEFA7	06/11/2019	06/19/2020	06/19/2020	Expiration.....	6,529	8,500,758	1302.....	269,909	-	-	269,909		210,331	-	-	(269,909)					
PUT OPTION DEC20RTYP@1430BHF21ANL7	Variable Annuities.....	Exh 5.....	Equity/Ind ex	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFN3BB65	11/06/2019	10/16/2020	10/16/2020	Expiration.....	14,384	38,562,432	2681.....	1,264,894	-	-	1,264,894		542,347	-	-	(1,264,894)					
PUT OPTION DEC20SPXP@3094BHF21AQD2	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573	03/31/2020	12/18/2020	12/18/2020	Expiration.....	100,681	143,973,830	1430.....	32,066,105	-	-	32,066,106		-	-	-	(32,066,106)					
PUT OPTION DEC20SPXP@3094BHF21AQD2	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CHASE BANK N.A.	7H6GLXDRUGQU57RNE	03/31/2020	12/18/2020	12/18/2020	Expiration.....	29,088	89,998,272	3094.....	16,369,564	-	-	16,369,563		-	-	-	(16,369,563)					
0016999999. Total-Purchased Options-Hedging Other-Put Options.....												(1,869,092)	43,829,577	(11,273,991)	0	41,960,486	XXX	(6,888,279)	0	0	(48,348,001)	0	0	XXX		
Purchased Options - Hedging Other - Collars																										

E19

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
PUT OPTION MAR20RTYP@1543 03/20/2020 1543. PUT MAR20RTYP@1235 03/20/2020 1235. PUT BHF1JAF12 PUT OPTION NOV20MXEAP@1720 11/20/2020 1720. PUT BHF1TZTC8; PUT OPTION NOV20MXEAP@1624 11/20/2020 1624. PUT BHF1TZTD6	Variable Annuities.....	Exh 5.....	Equity/Ind ex	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXTI	04/02/2019	03/20/2020	03/20/2020	Sale.....	16,201	22,503,189	1543 / 1235	.....(1,088,707)	-	.....(4,989,914)	-	.....(1,088,707)	.....(844,100)	-	-	.....(3,901,207)	.....	.....	.....
	Variable Annuities.....	Exh 5.....	Equity/Ind ex	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFN3BB65	11/06/2019	11/20/2020	11/20/2020	Expiration.....	30,200	50,494,400	1720 / 1624	.....399,162	-	-	.....399,162	.....109,637	-	-	.....(399,162)	.....	.....	.....	.....
019999999. Total-Purchased Options-Hedging Other-Collars.....												.....(689,545)	.....0	.....(4,989,914)	.....0	.....(689,545)	XXX	.....(734,463)	.....0	.....0	.....(4,300,369)	.....0	.....0	.....0	XXX
021999999. Total-Purchased Options-Hedging Other.....												.....22,600,556	.....73,940,404	.....110,480,317	.....0	.....96,540,961	XXX	.....(18,839,780)	.....0	.....0	.....18,825,831	.....0	.....0	.....0	XXX
Total Purchased Options																									
043999999. Total-Purchased Options-Call Options and Warrants.....												.....25,159,193	.....30,110,827	.....126,744,222	.....0	.....55,270,020	XXX	.....(11,217,038)	.....0	.....0	.....71,474,201	.....0	.....0	.....0	XXX
044999999. Total-Purchased Options-Put Options.....												.....(1,869,092)	.....43,829,577	.....(11,273,991)	.....0	.....41,960,486	XXX	.....(6,888,279)	.....0	.....0	.....(48,348,001)	.....0	.....0	.....0	XXX
047999999. Total-Purchased Options-Collars.....												.....(689,545)	.....0	.....(4,989,914)	.....0	.....(689,545)	XXX	.....(734,463)	.....0	.....0	.....(4,300,369)	.....0	.....0	.....0	XXX
049999999. Total-Purchased Options.....												.....22,600,556	.....73,940,404	.....110,480,317	.....0	.....96,540,961	XXX	.....(18,839,780)	.....0	.....0	.....18,825,831	.....0	.....0	.....0	XXX
Written Options - Hedging Other - Call Options and Warrants																									
MAR19TSLAUSC@380JAN20RTYC@1518 BHF1UXVKV	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB2	11/25/2019	01/17/2020	01/17/2020	Sale.....	8,450	12,827,100	1518	.....(972,426)	-	.....(1,534,816)	-	.....(972,426)	.....324,279	-	-	.....(562,390)	.....	.....	.....	.....
MAR19TSLAUSC@380JUL20SPXC@3098 BHF1NCP39	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB2	07/02/2019	07/17/2020	07/17/2020	Sale.....	53,551	165,900,998	3098	.....(5,446,153)	-	.....(6,786,518)	-	.....(5,446,153)	.....6,750,261	-	-	.....(1,340,365)	.....	.....	.....	.....
MAR19TSLAUSC@380NOV20RTYC@1523 BHF298997	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB2	09/09/2020	11/20/2020	11/20/2020	Sale.....	78,800	120,012,400	1523	-	.....(6,749,307)	.....(20,672,471)	-	.....(6,749,307)	-	-	-	.....(13,923,164)	.....	.....	.....	.....
064999999. Total-Written Options-Hedging Other-Call Options and Warrants.....												.....(6,418,579)	.....(6,749,307)	.....(28,993,805)	.....0	.....(13,167,886)	XXX	.....7,074,540	.....0	.....0	.....(15,825,919)	.....0	.....0	.....0	XXX
Written Options - Hedging Other - Put Options																									
PUT OPTION MAR20RTYP@1543BHF1JAFY1	Variable Annuities.....	Exh 5.....	Equity/Ind ex	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXTI	04/02/2019	03/20/2020	03/20/2020	Sale.....	6,480	9,998,640	1543	.....(592,726)	-	.....(3,428,639)	-	.....(592,726)	.....(484,694)	-	-	.....(2,835,914)	.....	.....	.....	.....
PUT OPTIONDEC20MXEAP@1676 BHF1UUM42	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CREDIT SUISSE INTERNATIONAL JPMORGAN	E58DKGMJYYJLN8C3868	11/25/2019	12/18/2020	03/31/2020	Sale.....	48,165	80,724,540	1676	.....(1,742,610)	-	.....(9,540,042)	-	.....(1,742,610)	.....(576,971)	-	-	.....(7,797,432)	.....	.....	.....	.....
PUT OPTIONJUN20MXEAP@1858 BHF1MC854	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CHASE BANK N.A.	7H6GLXDRUGQFU57RNE3	06/11/2019	06/19/2020	06/19/2020	Sale.....	5,383	10,001,614	1858	.....(517,952)	-	.....(292,082)	-	.....(517,952)	.....(384,311)	-	-	.....225,871	.....	.....	.....	.....
PUT OPTIONAUG20MXEAP@1917 BHF1PLFR5	Variable Annuities.....	Exh 5.....	Equity/Ind ex	CITIBANK NA.....	E57ODZVZ7FF32TWEFA7	07/30/2019	08/21/2020	08/21/2020	Sale.....	5,217	10,000,989	1917	.....(644,352)	-	.....(193,551)	-	.....(644,352)	.....(393,334)	-	-	.....450,801	.....	.....	.....	.....
PUT OPTION AUG20RTYP@1565BHF1PLFU8	Variable Annuities.....	Exh 5.....	Equity/Ind ex	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXTI	07/29/2019	08/21/2020	08/21/2020	Sale.....	12,779	19,999,135	1565	.....(1,322,754)	-	.....(160,044)	-	.....(1,322,754)	.....(662,392)	-	-	.....1,162,710	.....	.....	.....	.....
PUT OPTION OCT20 SPX P @ 2681BHF1S7974 Premium at Maturity 2020-10-20	Variable Annuities.....	Exh 5.....	Equity/Ind ex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE3	09/30/2019	10/16/2020	10/16/2020	Expiration.....	71,918	192,812,158	2681	-	.....(8,280,636)	-	.....(8,280,636)	.....(4,549,718)	-	-	.....8,280,636	.....	.....	.....	.....
PUT OPTION DEC20SPXP@3094 BHF1UULT8	Variable Annuities.....	Exh 5.....	Equity/Ind ex	UBS AG.....	BFM8T61CT2LQCEMIK50	11/25/2019	12/18/2020	12/18/2020	Expiration.....	29,088	89,998,272	3094	.....(5,545,278)	-	-	.....(5,545,278)	.....(1,165,577)	-	-	.....5,545,278	.....	.....	.....	.....
PUT OPTION DEC20RTYP@1430 BHF1UULZ4	Variable Annuities.....	Exh 5.....	Equity/Ind ex	BANK OF AMERICA NA MORGAN STANLEY & CO	B4TYDEB6GKMZ0031MB2	11/25/2019	12/18/2020	12/18/2020	Expiration.....	100,681	143,973,830	1430	.....(5,792,178)	-	-	.....(5,792,178)	.....(1,427,617)	-	-	.....5,792,178	.....	.....	.....	.....
PUT OPTION JAN21 SPX P @2182 BHF1VXXY7	Variable Annuities.....	Exh 5.....	Equity/Ind ex	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFN3BB65	12/18/2019	01/15/2021	12/21/2020	Sale.....	158,526	345,903,732	2182	.....(3,329,046)	-	.....(174,379)	-	.....(3,329,046)	.....(146,825)	-	-	.....3,154,667	.....	.....	.....	.....

E19.1

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
065999999	Total-Written Options-Hedging Other-Put Options											(19,486,896)	(8,280,636)	(13,788,737)	0	(27,767,532)	XX	(9,791,439)	0	0	13,978,795	0	0	XXX	
Written Options - Hedging Other - Collars																									
PUT OPTION NOV20MXEAP@1720 11/20/2020 1720. PUT BHF1TZTA2; PUT OPTION NOV20MXEAP@1911 11/20/2020 1911. PUT BHF1TZT95	Variable Annuities	Exh 5	Equity/Ind ex	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGNF3BB65	11/06/2019	11/20/2020	11/20/2020	Expiration	60,400	109,656,200	1720 / 1911	(2,772,336)	-	-	-	(2,772,336)	XX	(587,975)	-	-	2,772,336	0	0	XXX
068999999	Total-Written Options-Hedging Other-Collars											(2,772,336)	0	0	0	(2,772,336)	XX	(587,975)	0	0	0	2,772,336	0	0	XXX
070999999	Total-Written Options-Hedging Other											(28,677,811)	(15,029,943)	(42,782,542)	0	(43,707,754)	XX	(3,304,874)	0	0	925,212	0	0	XXX	
Total Written Options																									
092999999	Total-Written Options-Call Options and Warrants											(6,418,579)	(6,749,307)	(28,993,805)	0	(13,167,886)	XX	7,074,540	0	0	(15,825,919)	0	0	XXX	
093999999	Total-Written Options-Put Options											(19,486,896)	(8,280,636)	(13,788,737)	0	(27,767,532)	XX	(9,791,439)	0	0	13,978,795	0	0	XXX	
096999999	Total-Written Options-Collars											(2,772,336)	0	0	0	(2,772,336)	XX	(587,975)	0	0	2,772,336	0	0	XXX	
098999999	Total-Written Options											(28,677,811)	(15,029,943)	(42,782,542)	0	(43,707,754)	XX	(3,304,874)	0	0	925,212	0	0	XXX	
Swaps - Hedging Other - Foreign Exchange																									
Currency Swap With CITIBANK NA RCV 5.51 PAY 3.38 02/08/2038 BME2HL5T9	BHF0TCPL5 ROMANIA (REPUBLIC OF)	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA7	02/06/2018	02/08/2038	04/01/2020	Sale	640,536	5.509%[3.37 5 %]	-	-	147,536	4,498	-	(80,562)	-	-	147,536	0	0	0	XXX	
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.76 PAY 2.50 02/08/2030 BME2HL8E9	BHF0TCPG6 ROMANIA (REPUBLIC OF)	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA7	02/06/2018	02/08/2030	04/24/2020	Sale	615,900	4.755%[2.5%]	-	-	93,500	1,875	-	(70,460)	-	-	93,500	0	0	0	XXX	
Currency Swap With CITIGROUP INC - LT GTD RCV 5.60 PAY 3.50 06/15/2024 BME1RJFR8	BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA7	05/20/2016	06/15/2024	07/22/2020	Sale	112,210	5.5975%[3.5 %]	-	-	4,034	1,304	-	895	-	-	4,034	0	0	0	XXX	
Currency Swap With CITIGROUP INC - LT GTD RCV 5.60 PAY 3.50 06/15/2024 BME1RJG71	BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA7	05/20/2016	06/15/2024	07/22/2020	Sale	224,420	5.5975%[3.5 %]	-	-	8,068	2,608	-	1,790	-	-	8,068	0	0	0	XXX	
Summary Line Adjustment	FX Currency Swap Adjustment													16,458,424						16,458,424				XXX	
113999999	Total-Swaps-Hedging Other-Foreign Exchange											0	0	16,711,562	10,285	0	XX	(148,337)	0	0	16,711,562	0	0	0	XXX
116999999	Total-Swaps-Hedging Other											0	0	16,711,562	10,285	0	XX	(148,337)	0	0	16,711,562	0	0	0	XXX
Total Swaps																									
137999999	Total-Swaps-Foreign Exchange											0	0	16,711,562	10,285	0	XX	(148,337)	0	0	16,711,562	0	0	0	XXX
140999999	Total-Swaps											0	0	16,711,562	10,285	0	XX	(148,337)	0	0	16,711,562	0	0	0	XXX
TOTALS																									
170999999	Total-Hedging Other											(6,077,255)	58,910,461	84,409,337	10,285	52,833,207	XX	(22,292,991)	0	0	36,462,605	0	0	0	XXX
175999999	TOTAL											(6,077,255)	58,910,461	84,409,337	10,285	52,833,207	XX	(22,292,991)	0	0	36,462,605	0	0	0	XXX

E19.2

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
Over-the-Counter NAIC 1 Designation												
BANK OF AMERICA NA.....	B4TYDEB6GKMZ0031MB27.....	Y.....	Y.....	.....	.....10,318,120	.....(16,231,205)	.....0	.....10,318,120	.....(16,231,205)	.....0	.....	.....0
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	.....34,985,000	.....40,947,369	.....(7,261,990)	.....0	.....42,045,361	.....(7,211,840)	.....0	.....1,365,113	.....65,492
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83....	Y.....	Y.....	.....260,000	.....1,225,305	.....(428,223)	.....537,082	.....1,225,305	.....(428,223)	.....537,082	.....182,944	.....182,944
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76....	Y.....	Y.....	.....2,471,000	.....7,807,386	.....(5,585,651)	.....0	.....8,208,693	.....(5,200,616)	.....537,077	.....3,496,803	.....3,247,538
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208....	Y.....	Y.....	.....156,000	.....24,000	.....(401,400)	.....0	.....150,392	.....(122,204)	.....0	.....206,573	.....0
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868....	Y.....	Y.....	.....6,680,000	.....6,711,802	.....(226,146)	.....0	.....6,711,802	.....(226,146)	.....0	.....458,425	.....264,081
DEUTSCHE BANK AG.....	7LTFZYICNSX8D621K86.....	Y.....	Y.....	.....3,057,873	.....2,754,143	.....	.....0	.....2,754,143	.....	.....0	.....128,848	.....0
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528....	Y.....	Y.....	.....610,000	.....2,573,447	.....(1,377,049)	.....586,398	.....2,573,447	.....(1,377,049)	.....586,398	.....96,887	.....96,887
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	Y.....	Y.....	.....106,362,480	.....148,837,610	.....(41,114,308)	.....1,360,822	.....148,837,610	.....(41,114,308)	.....1,360,822	.....5,814,483	.....5,814,483
MORGAN STANLEY & CO INTL. PLC.....	4PQUHN3JPFGFNF3BB653....	Y.....	Y.....	.....3,000,000	.....27,271,726	.....(22,785,562)	.....1,486,164	.....27,271,726	.....(22,785,562)	.....1,486,164	.....91,502	.....91,502
UBS AG.....	BFM8T61CT2L1QCEMIK50....	Y.....	Y.....	.....	.....83,525	.....	.....83,525	.....59,702	.....	.....59,702	.....6,892	.....6,892
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09....	Y.....	Y.....	.....13,650,000	.....15,753,003	.....	.....2,103,003	.....15,753,003	.....	.....2,103,003	.....245,582	.....245,582
0299999999. Total NAIC 1 Designation.....				.....171,232,353	.....264,307,436	.....(95,411,534)	.....6,156,994	.....265,909,304	.....(94,697,153)	.....6,670,248	.....12,094,052	.....10,015,401
0999999999. Gross Totals.....				.....171,232,353	.....264,307,436	.....(95,411,534)	.....6,156,994	.....265,909,304	.....(94,697,153)	.....6,670,248	.....12,094,052	.....10,015,401
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....				264,307,436(95,411,534)						

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BrightHouse Life Insurance Company of NY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	00440E AQ 0 CHUBB INA HOLDINGS INC.....	18,040	14,000	13,971	03/13/2043.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	585055 BS 4 MEDTRONIC INC.....	2,056,592	1,836,000	1,827,992	03/15/2025.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	771196 BP 6 ROCHE HOLDINGS INC.....	2,773,802	2,347,000	2,346,060	09/17/2028.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	845011 AB 1 SOUTHWEST GAS CORP.....	647,167	535,000	534,735	06/01/2049.	IV.....
0199999999. Totals.....				5,495,600	4,732,000	4,722,757	XXX	XXX
Collateral Pledged to Reporting Entity								
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	Cash.....	10,902,000	10,902,000	XXX		IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CASH.....	Cash.....	260,000	260,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	2,471,000	2,471,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	156,000	156,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868...	CASH.....	Cash.....	6,680,000	6,680,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	CASH.....	Cash.....	727,000	727,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	CASH.....	Cash.....	541,000	541,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	610,000	610,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CASH.....	Cash.....	38,984,000	38,984,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CASH.....	Cash.....	34,480,000	34,480,000	XXX		IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFGFNF3BB653...	CASH.....	Cash.....	3,000,000	3,000,000	XXX		IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09...	CASH.....	Cash.....	12,527,000	12,527,000	XXX		IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09...	CASH.....	Cash.....	1,123,000	1,123,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	1,193,292	797,000	XXX	01/15/2040.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128PX RB 4 FGOLD 15YR.....	603,765	3,625,000	XXX	01/01/2027.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138MB LQ 7 FNMA 15YR.....	221,463	1,000,000	XXX	09/01/2027.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140FN AS 3 FNMA 30YR.....	124,252	201,000	XXX	07/01/2047.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	TREASURY.....	912828 XW 5 United States Treasury.....	2,950,272	2,880,000	XXX	06/30/2022.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	TREASURY.....	912810 EW 4 United States Treasury.....	4,699,849	3,590,000	XXX	02/15/2026.	IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	Cash.....	22,148,000	22,148,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	582839 AH 9 MEAD JOHNSON NUTRITION CO.....	11,043,211	9,543,000	XXX	11/15/2025.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	377372 AE 7 GLAXOSMITHKLINE CAPITAL INC.....	13,011,856	8,212,000	XXX	05/15/2038.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31410L VC 3 FNMA 30YR.....	455,510	540,000	XXX	01/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140J8 LL 5 FNMA 30YR.....	384,883	660,000	XXX	09/01/2046.	IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	Cash.....	823,000	823,000	XXX	09/01/2046.	IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	Cash.....	1,112,000	1,112,000	XXX		IV.....
0299999999. Totals.....				171,232,353	167,592,000	XXX	XXX	XXX

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Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Annual Statement for the year 2020 of the **Brighthouse Life Insurance Company of NY**
SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Bank of America, NA.....					(16,882,011)	XXX
DZ Bank AG Deutsche Zentral Genoss.....				108	500,000	XXX
JPMorgan Chase Bank, NA.....					159,109,888	XXX
Morgan Stanley Bank NA.....			292	65	284,141	XXX
Norinchukin Bank.....				263	750,000	XXX
PNC Bank.....					15,002,384	XXX
Societe Generale SA.....			74	370	500,099	XXX
Standard Chartered Bank.....			2,418	367	500,033	XXX
US Bank.....					4,465,098	XXX
Wells Fargo Bank.....					799,868	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	7,419	145	341,565	XXX
0199999. Total - Open Depositories.....	XXX	XXX	10,203	1,318	165,371,065	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	10,203	1,318	165,371,065	XXX
0599999. Total Cash.....	XXX	XXX	10,203	1,318	165,371,065	XXX

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

1. January.....	84,501,625	4. April.....	185,951,383	7. July.....	118,231,893	10. October.....	123,254,492
2. February.....	57,327,478	5. May.....	144,515,081	8. August.....	200,892,163	11. November.....	215,212,884
3. March.....	188,341,728	6. June.....	137,844,024	9. September.....	212,853,293	12. December.....	165,371,065

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY TBILLCASH.....		10/09/2020.....		01/07/2021.....	8,439,866		
	UNITED STATES TREASURY TBILLCASH.....		12/28/2020.....		01/12/2021.....	10,999,731		
0199999	U.S. Government Bonds - Issuer Obligations.....					19,439,597	0	0
0599999	Total - U.S. Government Bonds.....					19,439,597	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	IBM CREDIT LLC SENIOR CORP BND.....		10/20/2020.....	1.80	01/20/2021.....	173,140	1,393	(796)
	BNZ INTERNATIONAL FUNDING LTD CPCASH.....		11/23/2020.....		02/18/2021.....	499,847		
	MACQUARIE BANK LTD CPCASH.....		11/19/2020.....		02/16/2021.....	499,847		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					1,172,834	1,393	(796)
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,172,834	1,393	(796)
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					20,612,431	1,393	(796)
8399999	Subtotals - Bonds.....					20,612,431	1,393	(796)
8899999	Total - Cash Equivalents.....					20,612,431	1,393	(796)

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	19,439,597	1B	0	1C	499,847	1D	0
1E	499,847	1F	173,140	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

Brighthouse Life Insurance Company of NY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....	AL					
2. Alaska.....	AK					
3. Arizona.....	AZ					
4. Arkansas.....	AR					
5. California.....	CA					
6. Colorado.....	CO					
7. Connecticut.....	CT					
8. Delaware.....	DE					
9. District of Columbia.....	DC					
10. Florida.....	FL					
11. Georgia.....	GA	B... Statutory Deposit.....			39,805	50,373
12. Hawaii.....	HI					
13. Idaho.....	ID					
14. Illinois.....	IL					
15. Indiana.....	IN					
16. Iowa.....	IA					
17. Kansas.....	KS					
18. Kentucky.....	KY					
19. Louisiana.....	LA					
20. Maine.....	ME					
21. Maryland.....	MD					
22. Massachusetts.....	MA					
23. Michigan.....	MI					
24. Minnesota.....	MN					
25. Mississippi.....	MS					
26. Missouri.....	MO					
27. Montana.....	MT					
28. Nebraska.....	NE					
29. Nevada.....	NV					
30. New Hampshire.....	NH					
31. New Jersey.....	NJ					
32. New Mexico.....	NM					
33. New York.....	NY	B... Statutory Deposit.....	1,335,567	1,741,469		
34. North Carolina.....	NC					
35. North Dakota.....	ND					
36. Ohio.....	OH					
37. Oklahoma.....	OK					
38. Oregon.....	OR					
39. Pennsylvania.....	PA					
40. Rhode Island.....	RI					
41. South Carolina.....	SC					
42. South Dakota.....	SD					
43. Tennessee.....	TN					
44. Texas.....	TX					
45. Utah.....	UT					
46. Vermont.....	VT					
47. Virginia.....	VA					
48. Washington.....	WA					
49. West Virginia.....	WV					
50. Wisconsin.....	WI					
51. Wyoming.....	WY					
52. American Samoa.....	AS					
53. Guam.....	GU					
54. Puerto Rico.....	PR					
55. US Virgin Islands.....	VI					
56. Northern Mariana Islands.....	MP					
57. Canada.....	CAN					
58. Aggregate Alien and Other.....	OT	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,335,567	1,741,469	39,805	50,373

DETAILS OF WRITE-INS

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