

**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, 2019**

LIFE AND ACCIDENT AND HEALTH

**2019**



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

# ANNUAL STATEMENT

AS OF DECEMBER 31, 2019  
OF THE CONDITION AND AFFAIRS OF THE

## BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

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

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 New York, NY 10017  
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 285 Madison Avenue  
(Street and Number)  
New York, NY 10017 212-578-2211  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 12802 Tampa Oaks Boulevard, Suite 447 Temple Terrace, FL 33637  
(Street and Number or P.O. Box) (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 980-949-4100  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

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

tshaw1@brighthousefinancial.com 813-615-9468  
(Email Address) (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 MEREDITH ALICIA RATAJCZAK#  
Vice President and Chief Financial Officer Vice President and Appointed Actuary

### DIRECTORS OR TRUSTEES

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

State of North Carolina  
County of Mecklenburg } SS

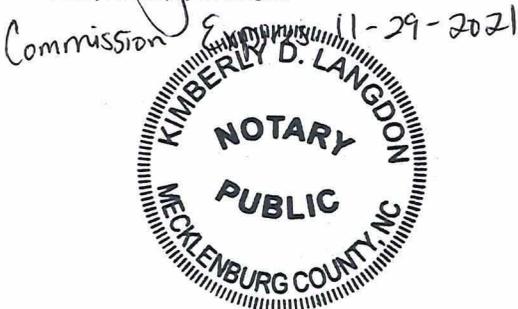
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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

Daniel Burt Arrington  
DANIEL BURT ARRINGTON  
Vice President and Secretary

Subscribed and sworn to before me this  
21<sup>st</sup> day of January, 2020.

Kimberly D. Langdon  
Notary for Murphy & Arrington



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

**ASSETS**

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	1,883,041,998		1,883,041,998	1,863,283,896
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.....	367,916,746		367,916,746	393,791,921
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 (\$.....98,839,171, Schedule E-Part 1), cash equivalents (\$.....8,589,179, Schedule E-Part 2) and short-term investments (\$.....49,308,940, Schedule DA).....	156,737,290		156,737,290	88,402,858
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives (Schedule DB).....	106,818,069		106,818,069	29,641,085
8. Other invested assets (Schedule BA).....	7,591,307		7,591,307	6,086,434
9. Receivables for securities.....	818,078		818,078	160,855
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	289,047	0	289,047	833,272
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,531,212,535	0	2,531,212,535	2,390,200,321
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	16,873,157		16,873,157	16,412,964
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	453,671	95,936	357,735	2,520,901
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	(88,336)		(88,336)	(239,724)
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	22,182,328		22,182,328	15,810,332
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	89,390,341		89,390,341	94,633,133
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	0
18.2 Net deferred tax asset.....	37,836,330	37,836,330	0	3,660,681
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.....	3,384,749		3,384,749	4,925,356
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	17,339,589	313,492	17,026,097	9,570,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,718,884,364	38,245,758	2,680,638,606	2,537,794,828
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	5,979,321,685		5,979,321,685	4,946,562,371
28. TOTAL (Lines 26 and 27).....	8,698,206,049	38,245,758	8,659,960,291	7,484,357,199

**DETAILS OF WRITE-INS**

1101. Deposits in connection with investments.....	289,047		289,047	833,272
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).....	289,047	0	289,047	833,272
2501. Advance ceded premiums.....	14,228,534		14,228,534	6,565,337
2502. Receivable from third party administrator.....	1,925,292		1,925,292	2,719,505
2503. Miscellaneous.....	881,376	9,105	872,271	286,022
2598. Summary of remaining write-ins for Line 25 from overflow page.....	304,387	304,387	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	17,339,589	313,492	17,026,097	9,570,864

**BrightHouse Life Insurance Company of NY**

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....1,220,489,243 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	1,220,489,243	2,138,356,292
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).....	16,921,771	17,797,169
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	404,941	913,818
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).....	109,520	1,085,507
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 \$.....144,835,606 ceded.....	144,835,606	132,298,219
9.4 Interest Maintenance Reserve (IMR, Line 6).....		
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,424,386, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,424,386	3,961,079
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	1,970,540	983,360
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(16,326,119) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	73,256,126	(20,490,884)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	598,547	1,167,121
15.1 Current federal and foreign income taxes, including \$.....1,244,923 on realized capital gains (losses).....	30,857,154	2,683,564
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by reporting entity as agent or trustee.....	26,035	162,431
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	11,520,066	6,878,659
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).....	16,429,710	14,690,677
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	191,892	10,220,438
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	21,112,556	4,795,893
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	430,823,675	0
24.08 Derivatives.....	38,814,050	429,619
24.09 Payable for securities.....	0	10,111,725
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	89,214,996	25,548,995
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,102,000,814	2,351,593,682
27. From Separate Accounts Statement.....	5,979,059,730	4,853,557,833
28. Total liabilities (Line 26 and 27).....	8,081,060,544	7,205,151,515
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).....	442,627,949	395,327,949
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	134,271,798	(118,122,265)
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 \$.....261,955 in Separate Accounts Statement).....	576,899,747	277,205,684
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	578,899,747	279,205,684
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	8,659,960,291	7,484,357,199

**DETAILS OF WRITE-INS**

2501. Cash collateral received on derivatives.....	84,900,000	23,581,000
2502. Miscellaneous.....	3,935,445	1,960,023
2503. Derivative instruments expense payable.....	379,551	7,972
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).....	89,214,996	25,548,995
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)	(191,244,897)	462,480,122
2. Considerations for supplementary contracts with life contingencies	9,225,897	8,337,885
3. Net investment income (Exhibit of Net Investment Income, Line 17)	86,097,544	87,083,987
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	(507,408)	(428,135)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(178,742,583)	85,572,004
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	103,094,403	16,293,914
7. Reserve adjustments on reinsurance ceded	(412,332,715)	(384,017,808)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	113,041,691	117,795,300
8.2 Charges and fees for deposit-type contracts	14,868	50,699
8.3 Aggregate write-ins for miscellaneous income	26,686,940	27,683,288
9. Totals (Lines 1 to 8.3)	(444,666,260)	420,851,256
10. Death benefits	26,114,854	8,342,874
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	61,735,296	54,336,629
13. Disability benefits and benefits under accident and health contracts	112,308	56,586
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	117,170,657	125,599,820
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	904,973	776,180
18. Payments on supplementary contracts with life contingencies	3,686,234	2,906,060
19. Increase in aggregate reserves for life and accident and health contracts	(917,867,049)	(7,630,091)
20. Totals (Lines 10 to 19)	(708,142,727)	184,388,058
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	63,248,172	54,474,963
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)	62,724,300	45,924,167
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	2,228,644	3,753,622
25. Increase in loading on deferred and uncollected premiums	(1,322,348)	559,642
26. Net transfers to or (from) Separate Accounts net of reinsurance	269,681,396	93,447,135
27. Aggregate write-ins for deductions	4,257,164	30
28. Totals (Lines 20 to 27)	(307,325,399)	382,547,617
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(137,340,861)	38,303,639
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)	(137,340,861)	38,303,639
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	32,419,252	428,787
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)	(169,760,113)	37,874,852
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....96,613 (excluding taxes of \$.....1,148,310 transferred to the IMR)	30,632,454	(19,097,272)
35. Net income (Line 33 plus Line 34)	(139,127,659)	18,777,580
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	279,205,684	294,298,287
37. Net income (Line 35)	(139,127,659)	18,777,580
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....15,615,130	51,886,076	(10,987,750)
39. Change in net unrealized foreign exchange capital gain (loss)	6,856,563	(423,704)
40. Change in net deferred income tax	(3,727,426)	(932,676)
41. Change in nonadmitted assets	20,619,026	(5,368,339)
42. Change in liability for reinsurance in unauthorized and certified companies	10,028,546	(9,988,347)
43. Change in reserve on account of change in valuation basis (increase) or decrease		
44. Change in asset valuation reserve	(1,739,033)	(427,454)
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	(86,000,000)	0
47. Other changes in surplus in Separate Accounts Statement	86,000,000	0
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	47,300,000	0
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	307,597,970	(5,741,913)
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	299,694,063	(15,092,603)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	578,899,747	279,205,684
<b>DETAILS OF WRITE-INS</b>		
08.301. Management and service fee income	24,552,450	25,906,212
08.302. Miscellaneous	2,134,490	1,777,076
08.303. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
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)	26,686,940	27,683,288
2701. Interest credited to reinsurers	4,257,131	0
2702. Miscellaneous	33	30
2703. Summary of remaining write-ins for Line 27 from overflow page	0	0
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)	4,257,164	30
5301. Summary of remaining write-ins for Line 53 from overflow page	0	0
5302. Summary of remaining write-ins for Line 53 from overflow page	0	0
5303. Summary of remaining write-ins for Line 53 from overflow page	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0

**CASH FLOW**

	1 Current Year	2 Prior Year
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	641,375,784	489,700,383
2. Net investment income.....	88,442,957	93,067,788
3. Miscellaneous income.....	157,262,023	158,884,053
4. Total (Lines 1 through 3).....	887,080,764	741,652,224
5. Benefit and loss related payments.....	616,177,769	581,661,333
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	175,934,386	77,660,229
7. Commissions, expenses paid and aggregate write-ins for deductions.....	131,897,984	104,611,074
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	5,490,585	(1,682,841)
10. Total (Lines 5 through 9).....	929,500,724	762,249,795
11. Net cash from operations (Line 4 minus Line 10).....	(42,419,960)	(20,597,571)
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	490,358,951	380,562,224
12.2 Stocks.....		
12.3 Mortgage loans.....	23,428,661	7,542,004
12.4 Real estate.....		
12.5 Other invested assets.....		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	10,553	210,625
12.7 Miscellaneous proceeds.....	204,172,168	10,439,541
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	717,970,333	398,754,394
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	503,465,619	306,078,712
13.2 Stocks.....		
13.3 Mortgage loans.....	385,615	18,128,766
13.4 Real estate.....		
13.5 Other invested assets.....	1,509,872	0
13.6 Miscellaneous applications.....	87,945,932	34,418,051
13.7 Total investments acquired (Lines 13.1 to 13.6).....	593,307,038	358,625,529
14. Net increase (decrease) in contract loans and premium notes.....		
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	124,663,295	40,128,865
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....		
16.2 Capital and paid in surplus, less treasury stock.....	47,300,000	0
16.3 Borrowed funds.....		
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(875,398)	1,203,058
16.5 Dividends to stockholders.....		
16.6 Other cash provided (applied).....	(60,333,505)	9,453,027
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(13,908,903)	10,656,085
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	68,334,432	30,187,379
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	88,402,858	58,215,479
19.2 End of year (Line 18 plus Line 19.1).....	156,737,290	88,402,858
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>		
20.0001 Initial settlement of ceded premiums related to reinsurance agreement.....	(830,149,048)	0
20.0002 Initial settlement of funds withheld related to reinsurance agreement.....	430,183,237	0
20.0003 Initial settlement of commissions related to reinsurance agreement.....	399,965,811	0
20.0004 Security exchanges.....	30,506,042	22,263,191
20.0005 Capitalized interest on bonds.....	759,293	923,939

**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.....	(191,244,897)	(810,797,287)		619,552,390					
2. Considerations for supplementary contracts with life contingencies.....	9,225,897	XXX	XXX	9,225,897		XXX	XXX		XXX
3. Net investment income.....	86,097,544	38,581,679		47,515,865					
4. Amortization of Interest Maintenance Reserve (IMR).....	(507,408)	(202,590)		(304,818)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(178,742,583)			(178,742,583)			XXX		
6. Commissions and expense allowances on reinsurance ceded.....	103,094,403	87,132,563		15,961,840			XXX		
7. Reserve adjustments on reinsurance ceded.....	(412,332,715)			(412,332,715)			XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	113,041,691			113,041,691			XXX		
8.2 Charges and fees for deposit-type contracts.....	14,868			14,868		XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income.....	26,686,940	(9,135)	0	26,696,075	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	(444,666,260)	(685,294,770)	0	240,628,510	0	0	0	0	0
10. Death benefits.....	26,114,854	26,114,854				XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments).....	0					XXX	XXX		
12. Annuity benefits.....	61,735,296	XXX	XXX	61,735,296		XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts.....	112,308	112,308					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						XXX		
15. Surrender benefits and withdrawals for life contracts.....	117,170,657	11,279		117,159,378		XXX	XXX		
16. Group conversions.....	0						XXX		
17. Interest and adjustments on contract or deposit-type contract funds.....	904,973	186,658		718,315			XXX		
18. Payments on supplementary contracts with life contingencies.....	3,686,234			3,686,234		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts.....	(917,867,049)	(803,762,807)		(114,104,242)			XXX		
20. Totals (Lines 10 to 19).....	(708,142,727)	(777,337,708)	0	69,194,981	0	0	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	63,248,172	1,007,871		62,240,301					XXX
22. Commissions and expense allowances on reinsurance assumed.....	0						XXX		
23. General insurance expenses and fraternal expenses.....	62,724,300	9,316,806		53,407,494					
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,228,644	(29,577)		2,258,221					
25. Increase in loading on deferred and uncollected premiums.....	(1,322,348)	(1,322,348)					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	269,681,396			269,681,396			XXX		
27. Aggregate write-ins for deductions.....	4,257,164	4,257,135	0	29	0	0	0	0	0
28. Totals (Lines 20 to 27).....	(307,325,399)	(764,107,821)	0	456,782,422	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).....	(137,340,861)	78,813,051	0	(216,153,912)	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).....	(137,340,861)	78,813,051	0	(216,153,912)	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	32,419,252	95,938,143		(63,518,891)					
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).....	(169,760,113)	(17,125,092)	0	(152,635,021)	0	0	0	0	0
34. Policies/certificates in force end of year.....	74,683	61,581		13,102			XXX		

**DETAILS OF WRITE-INS**

08.301. Management and service fees.....	24,552,450			24,552,450					
08.302. Miscellaneous.....	2,134,490	(9,135)		2,143,625					
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).....	26,686,940	(9,135)	0	26,696,075	0	0	0	0	0
2701. Interest credited to reinsurers.....	4,257,131	4,257,131							
2702. Miscellaneous.....	33	4		29					
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).....	4,257,164	4,257,135	0	29	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).....	(810,797,287)		185,055	(810,931,492)		149,361	(200,211)					
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	38,581,679		8,717	38,339,643		9,835	223,484					
4. Amortization of Interest Maintenance Reserve (IMR).....	(202,590)		(9)	(201,199)		(19)	(1,363)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	87,132,563		6,819	87,051,653		74,091						
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.....	(9,135)	0	(12,015)	475	0	0	2,405	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	(685,294,770)	0	188,567	(685,740,920)	0	233,268	24,315	0	0	0	0	0
10. Death benefits.....	26,114,854		(7,020)	26,141,347		(19,473)						
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.....	112,308		88,370	4,465		19,473						
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	11,279		71	102			11,106					
16. Group conversions.....	0											
17. Interest and adjustments on contract or deposit-type contract funds.....	186,658		15,425	171,233								
18. Payments on supplementary contracts with life contingencies.....	0											
19. Increase in aggregate reserves for life and accident and health contracts.....	(803,762,807)		499,629	(804,394,154)		6,225	125,493					
20. Totals (Lines 10 to 19).....	(777,337,708)	0	596,475	(778,077,007)	0	6,225	136,599	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,007,871		29,838	923,652		52,377	2,004					XXX
22. Commissions and expense allowances on reinsurance assumed.....	0											
23. General insurance expenses.....	9,316,806		438,666	8,630,250		247,890						
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	(29,577)		2,046	(23,379)		(8,244)						
25. Increase in loading on deferred and uncollected premiums.....	(1,322,348)		4,163	(1,326,511)								
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0											
27. Aggregate write-ins for deductions.....	4,257,135	0	0	4,257,135	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	(764,107,821)	0	1,071,188	(765,615,860)	0	298,248	138,603	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).....	78,813,051	0	(882,621)	79,874,940	0	(64,980)	(114,288)	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).....	78,813,051	0	(882,621)	79,874,940	0	(64,980)	(114,288)	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	95,938,143		(3,409)	95,911,532			30,020					
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).....	(17,125,092)	0	(879,212)	(16,036,592)	0	(64,980)	(144,308)	0	0	0	0	0
34. Policies/certificates in force end of year.....	61,581		116	61,407		43	15					

**DETAILS OF WRITE-INS**

08.301. Management and service fees.....	0											
08.302. Miscellaneous.....	(9,135)		(12,015)	475			2,405					
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).....	(9,135)	0	(12,015)	475	0	0	2,405	0	0	0	0	0
2701. Interest credited to reinsurers.....	4,257,131			4,257,131								
2702. Miscellaneous.....	4			4								
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).....	4,257,135	0	0	4,257,135	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 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 תשלומי פיקדונות 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).....									.XXX
22. Commissions and expense allowances on reinsurance assumed.....									
23. General insurance expenses.....									
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	.0								
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								

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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 Annuities)	Other Annuities
1. Premiums for individual annuity contracts.....	619,552,390	1,871,776	620,339,987	(3,424,749)		765,376	
2. Considerations for supplementary contracts with life contingencies.....	9,225,897	XXX	XXX	XXX	XXX	9,225,897	XXX
3. Net investment income.....	47,515,865	40,921,810	(655,456)	(47,220)		7,296,731	
4. Amortization of Interest Maintenance Reserve (IMR).....	(304,818)	(252,687)		(5,721)		(46,410)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(178,742,583)		(178,742,583)				
6. Commissions and expense allowances on reinsurance ceded.....	15,961,840			15,961,840			
7. Reserve adjustments on reinsurance ceded.....	(412,332,715)			(412,332,715)			
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	113,041,691			113,041,691			
8.2 Charges and fees for deposit-type contracts.....	14,868					14,868	
8.3 Aggregate write-ins for miscellaneous income.....	26,696,075	145,817	369,085	25,956,904	0	224,269	0
9. Totals (Lines 1 to 8.3).....	240,628,510	42,686,716	441,311,033	(260,849,970)	0	17,480,731	0
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	61,735,296	37,751,635	4,512,912	6,998,787		12,471,962	
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.....	117,159,378	82,440,838	10,141,083	24,534,673		42,784	
16. Group conversions.....	0						
17. Interest and adjustments on contract or deposit-type contract funds.....	718,315	102,539				615,776	
18. Payments on supplementary contracts with life contingencies.....	3,686,234					3,686,234	
19. Increase in aggregate reserves for life and accident and health contracts.....	(114,104,242)	(87,935,258)	(27,086,355)	(115,966)		1,033,337	
20. Totals (Lines 10 to 19).....	69,194,981	32,359,754	(12,432,360)	31,417,494	0	17,850,093	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	62,240,301	1,613,118	31,302,195	29,281,011		43,977	
22. Commissions and expense allowances on reinsurance assumed.....	0						
23. General insurance expenses.....	53,407,494	3,450,510	32,567,742	16,669,838		719,404	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,258,221	73,560	1,538,598	624,677		21,386	
25. Increase in loading on deferred and uncollected premiums.....	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	269,681,396		598,606,974	(329,056,105)		130,527	
27. Aggregate write-ins for deductions.....	29	0	17	11	0	1	0
28. Totals (Lines 20 to 27).....	456,782,422	37,496,942	651,583,166	(251,063,074)	0	18,765,388	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(216,153,912)	5,189,774	(210,272,133)	(9,786,896)	0	(1,284,657)	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).....	(216,153,912)	5,189,774	(210,272,133)	(9,786,896)	0	(1,284,657)	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(63,518,891)	13,387	(60,116,048)	30,938,582		(34,354,812)	
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).....	(152,635,021)	5,176,387	(150,156,085)	(40,725,478)	0	33,070,155	0
34. Policies/certificates in force end of year.....	13,102	11,277	237			1,588	

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**DETAILS OF WRITE-INS**

08.301. Management and service fees.....	24,552,450			24,551,757		693	
08.302. Miscellaneous.....	2,143,625	145,817	369,085	1,405,147		223,576	
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).....	26,696,075	145,817	369,085	25,956,904	0	224,269	0
2701. Interest credited to reinsurers.....	0						
2702. Miscellaneous.....	29		17	11		1	
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).....	29	0	17	11	0	1	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 (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
1. Premiums for group annuity contracts.....	0						
2. Considerations for supplementary contracts with life contingencies.....	0	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
9. Totals (Lines 1 to 8.3).....	0	0	0	0	0	0	0
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	0						
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
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0						
22. Commissions and expense allowances on reinsurance assumed.....	0						
23. General insurance expenses.....	0						
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	0						
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
28. Totals (Lines 20 to 27).....	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
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
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
34. Policies/certificates in force end of year.....	0						

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**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
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	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
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0

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

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - 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										
1. Premiums for accident and health contracts.....	0												
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	0												
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 Sep. Accts.....	0												
8.2 Charges and fees for deposit-type contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Death benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	0												
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0												
15. Surrender benefits and withdrawals for life contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions.....	0												
17. Interest and adjustments on contract or deposit-type contract funds.....	0												
18. Payments on supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts.....	0												
20. Totals (Lines 10 to 19).....	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0												
22. Commissions and expense allowances on reinsurance assumed.....	0												
23. General insurance expenses.....	0												
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	0												
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	0	0	0	0
28. Totals (Lines 20 to 27).....	0	0	0	0	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	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	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	0	0	0	0
34. Policies/certificates in force end of year.....	0												

65

**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	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	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	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0

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

**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
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	921,975,609		1,271	916,527,854		(4)	5,446,488					
2. Tabular net premiums or considerations.....	186,756,273		8,570	186,445,402			302,301					
3. Present value of disability claims incurred.....	859,438		456,422	403,016								
4. Tabular interest.....	22,353,443		223	22,159,279			193,941					
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).....	(837,855,598)		69	(837,867,145)		6,225	5,253					
8. Totals (Lines 1 to 7).....	294,089,165	0	466,555	287,668,406	0	6,221	5,947,983	0	0	0	0	0
9. Tabular cost.....	105,974,097		(122,715)	105,759,517			337,295					
10. Reserves released by death.....	1,619,747			1,619,747								
11. Reserves released by other terminations (net).....	68,170,211			68,150,979			19,232					
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	112,307		88,369	4,465			19,473					
13. Net transfers to or (from) Separate Accounts.....	0											
14. Total deductions (Lines 9 to 13).....	175,876,362	0	(34,346)	175,534,708	0	0	376,000	0	0	0	0	0
15. Reserve December 31, current year.....	118,212,803	0	500,901	112,133,698	0	6,221	5,571,983	0	0	0	0	0
<b>Cash Surrender Value and Policy Loans</b>												
16. CSA ending balance December 31, current year.....	1,160,359		286,496				873,863					
17. Amount available for policy loans based upon Line 16 CSV.....	786,477						786,477					

7.1

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

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

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

(N/A Fraternal)

	1	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
<b>Involving Life or Disability Contingencies (Reserves)</b> (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	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
<b>Cash Surrender Value and Policy Loans</b>									
16. CSA ending balance December 31, current year.....	0								
17. Amount available for policy loans based upon Line 16 CSV.....	0								

7.2

**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		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	1,216,380,683	1,018,920,997	37,497,805	3,589,935		156,371,946	
2. Tabular net premiums or considerations.....	628,744,319	1,871,776	620,339,987	(3,424,749)		9,957,305	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	35,560,789	28,957,724		425,092		6,177,973	
5. Tabular less actual reserve released.....	121,752,609	1,427,717	(24,273,325)	143,367,060		1,231,157	
6. Increase in reserve on account of change in valuation basis.....	0						
7. Other increases (net).....	(33,891,229)			(33,891,229)			
8. Totals (Lines 1 to 7).....	1,968,547,171	1,051,178,214	633,564,467	110,066,109	0	173,738,381	0
9. Tabular cost.....	0						
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	117,159,379	82,440,839	10,141,083	24,534,673		42,784	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	65,421,530	37,751,635	4,512,912	6,998,787		16,158,196	
13. Net transfers to or (from) Separate Accounts.....	683,689,821		608,499,022	75,058,681		132,118	
14. Total deductions (Lines 9 to 13).....	866,270,730	120,192,474	623,153,017	106,592,141	0	16,333,098	0
15. Reserve December 31, current year.....	1,102,276,441	930,985,740	10,411,450	3,473,968	0	157,405,283	0
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV ending balance, December 31, current year.....	941,610,607	927,799,289	10,339,813	3,471,505			
17. Amount available for policy loans based upon Line 16 CSV.....	941,610,607	927,799,289	10,339,813	3,471,505			

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 Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (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
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV ending balance, December 31, current year.....	0						
17. Amount available for policy loans based upon Line 16 CSV.....	0						

7.4

**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).....7,142,629	.....6,382,024
1.1 Bonds exempt from U.S. tax.....	(a).....	.....
1.2 Other bonds (unaffiliated).....	(a).....64,901,271	.....66,579,665
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).....14,950,230	.....14,517,037
4. Real estate.....	(d).....	.....
5. Contract loans.....	.....5,015	.....5,015
6. Cash, cash equivalents and short-term investments.....	(e).....2,034,083	.....2,122,844
7. Derivative instruments.....	(f).....1,420,646	.....1,336,453
8. Other invested assets.....	.....307,181	.....307,181
9. Aggregate write-ins for investment income.....	.....110,544	.....110,544
10. Total gross investment income.....	.....90,871,599	.....91,360,763
11. Investment expenses.....	.....	(g).....5,263,219
12. Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....
13. Interest expense.....	.....	(h).....
14. Depreciation on real estate and other invested assets.....	.....	(i).....0
15. Aggregate write-ins for deductions from investment income.....	.....	.....0
16. Total deductions (Lines 11 through 15).....	.....	.....5,263,219
17. Net investment income (Line 10 minus Line 16).....	.....	.....86,097,544

### DETAILS OF WRITE-INS

0901. Consideration for investment agreements.....	47,484	47,484
0902. Miscellaneous investment income.....	63,060	63,060
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).....	110,544	110,544
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 \$.....4,515,711 accrual of discount less \$.....5,143,438 amortization of premium and less \$.....3,123,727 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 \$.....5,759 accrual of discount less \$.....2,951,222 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 \$.....298,101 accrual of discount less \$.....6,340 amortization of premium and less \$.....71,501 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.....	2,647,674	.....	2,647,674	.....	.....
1.1 Bonds exempt from U.S. tax.....	.....	.....	0	.....	.....
1.2 Other bonds (unaffiliated).....	2,384,988	8,366	2,393,354	.....	1,478,840
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.....	(50,346)	.....	(50,346)	.....	163,680
4. Real estate.....	.....	.....	0	.....	.....
5. Contract loans.....	.....	.....	0	.....	.....
6. Cash, cash equivalents and short-term investments.....	(2,738)	.....	(2,738)	.....	.....
7. Derivative instruments.....	31,612,288	.....	31,612,288	67,501,206	5,214,043
8. Other invested assets.....	.....	.....	0	.....	.....
9. Aggregate write-ins for capital gains (losses).....	(8,262)	(394,762)	(403,024)	.....0	.....0
10. Total capital gains (losses).....	36,583,604	(386,396)	36,197,208	67,501,206	6,856,563

### DETAILS OF WRITE-INS

0901. Miscellaneous gain/loss on investment securities.....	(8,262)	(394,762)	(403,024)		
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).....	(8,262)	(394,762)	(403,024)	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		9 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 Credit (Group & Individual)	10 Other		
<b>FIRST YEAR (other than single)</b>												
1. Uncollected.....	(27,855,175)		(9,941)	(27,845,234)								
2. Deferred and accrued.....	19,616		19,616									
3. Deferred, accrued and uncollected:												
3.1 Direct.....	21,435		21,435									
3.2 Reinsurance assumed.....	0											
3.3 Reinsurance ceded.....	27,856,994		11,760	27,845,234								
3.4 Net (Line 1 + Line 2).....	(27,835,559)	0	9,675	(27,845,234)	0	0	0	0	0	0	0	0
4. Advance.....	4,176		4,176									
5. Line 3.4 - Line 4.....	(27,839,735)	0	5,499	(27,845,234)	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct.....	103,361,263		1,087,231	102,274,032								
6.2 Reinsurance assumed.....	0											
6.3 Reinsurance ceded.....	78,052,225		5,469,204	72,583,021								
6.4 Net.....	25,309,038	0	(4,381,973)	29,691,011	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	(2,530,697)	0	(4,376,474)	1,845,777	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	(482,592)		(482,592)									
9. First year premiums and considerations:												
9.1 Direct.....	103,318,528		1,044,496	102,274,032								
9.2 Reinsurance assumed.....	0											
9.3 Reinsurance ceded.....	105,366,633		4,938,378	100,428,255								
9.4 Net (Line 7 - Line 8).....	(2,048,105)	0	(3,893,882)	1,845,777	0	0	0	0	0	0	0	0
<b>SINGLE</b>												
10. Single premiums and considerations:												
10.1 Direct.....	621,107,603		8,739	621,098,864								
10.2 Reinsurance assumed.....	0											
10.3 Reinsurance ceded.....	0											
10.4 Net.....	621,107,603	0	8,739	621,098,864	0	0	0	0	0	0	0	0
<b>RENEWAL</b>												
11. Uncollected.....	(9,040,428)		(6,058,921)	(2,981,507)								
12. Deferred and accrued.....	14,247,523		14,247,523									
13. Deferred, accrued and uncollected:												
13.1 Direct.....	25,669,692		25,669,692									
13.2 Reinsurance assumed.....	0											
13.3 Reinsurance ceded.....	20,462,597		17,481,090	2,981,507								
13.4 Net (Line 11 + Line 12).....	5,207,095	0	8,188,602	(2,981,507)	0	0	0	0	0	0	0	0
14. Advance.....	105,344		105,344									
15. Line 13.4 - Line 14.....	5,101,751	0	8,083,258	(2,981,507)	0	0	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct.....	89,280,637		75,803,028	13,477,609								
16.2 Reinsurance assumed.....	0											
16.3 Reinsurance ceded.....	933,697,539		890,073,998	43,623,541								
16.4 Net.....	(844,416,902)	0	(814,270,970)	(30,145,932)	0	0	0	0	0	0	0	0
17. Line 15 + Line 16.4.....	(839,315,151)	0	(806,187,712)	(33,127,439)	0	0	0	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	(29,010,756)		724,432	(29,735,188)								
19. Renewal premiums and considerations:												
19.1 Direct.....	89,751,249		76,273,642	13,477,607								
19.2 Reinsurance assumed.....	0											
19.3 Reinsurance ceded.....	900,055,644		883,185,786	16,869,858								
19.4 Net (Line 17 - Line 18).....	(810,304,395)	0	(806,912,144)	(3,392,251)	0	0	0	0	0	0	0	0
<b>TOTAL</b>												
20. Total premiums and annuity considerations:												
20.1 Direct.....	814,177,380	0	77,326,877	736,850,503	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	1,005,422,277	0	888,124,164	117,298,113	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	(191,244,897)	0	(810,797,287)	619,552,390	0	0	0	0	0	0	0	0

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

	Insurance											12 Fraternal (Fraternal Benefit Societies Only)
	1	2	Ordinary		5	Group		Accident and Health		11		
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business	
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>												
21. To pay renewal premiums.....	0											
22. All other.....	8,959		8,959									
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>												
23. First year (other than single):												
23.1 Reinsurance ceded.....	2,847,457		27,787	2,819,670								
23.2 Reinsurance assumed.....	0											
23.3 Net ceded less assumed.....	2,847,457	0	27,787	2,819,670	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded.....	0											
24.2 Reinsurance assumed.....	0											
24.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded.....	100,246,945		87,104,776	13,142,169								
25.2 Reinsurance assumed.....	0											
25.3 Net ceded less assumed.....	100,246,945	0	87,104,776	13,142,169	0	0	0	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6).....	103,094,402	0	87,132,563	15,961,839	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....	0	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	103,094,402	0	87,132,563	15,961,839	0	0	0	0	0	0	0	0
<b>COMMISSIONS INCURRED (direct business only)</b>												
27. First year (other than single).....	37,108,171		369,262	36,738,909								
28. Single.....	346,588			346,588								
29. Renewal.....	25,793,413		638,609	25,154,804								
30. Deposit-type contract funds.....	0											
31. Totals (to agree with Page 6, Line 21).....	63,248,172	0	1,007,871	62,240,301	0	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.....	898,155				33,556		931,711
2. Salaries and wages.....	18,732,871				879,601		19,612,472
3.11 Contributions for benefit plans for employees.....	2,678,381				79,754		2,758,135
3.12 Contributions for benefit plans for agents.....	104,419						104,419
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.....	225,628						225,628
3.32 Other agent welfare.....	15,390						15,390
4.1 Legal fees and expenses.....	498,451						498,451
4.2 Medical examination fees.....	15,989						15,989
4.3 Inspection report fees.....							0
4.4 Fees of public accountants and consulting actuaries.....	687,540						687,540
4.5 Expense of investigation and settlement of policy claims.....	1,065,887						1,065,887
5.1 Traveling expenses.....	777,243						777,243
5.2 Advertising.....	2,837,484						2,837,484
5.3 Postage, express, telegraph and telephone.....	168,423						168,423
5.4 Printing and stationery.....	279,068						279,068
5.5 Cost or depreciation of furniture and equipment.....	180,725						180,725
5.6 Rental of equipment.....	(22,711)						(22,711)
5.7 Cost or depreciation of EDP equipment and software.....	17,123						17,123
6.1 Books and periodicals.....	113,769				116,061		229,830
6.2 Bureau and association fees.....	712,988						712,988
6.3 Insurance, except on real estate.....	11,505						11,505
6.4 Miscellaneous losses.....	(67,912)						(67,912)
6.5 Collection and bank service charges.....	39,086						39,086
6.6 Sundry general expenses.....	1,403,484				437,926		1,841,410
6.7 Group service and administration fees.....							0
6.8 Reimbursements by uninsured plans.....							0
7.1 Agency expense allowance.....	3,711,830						3,711,830
7.2 Agents' balances charged off (less \$.....0 recovered).....							0
7.3 Agency conferences other than local meetings.....	682,740						682,740
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.....					3,716,321		3,716,321
9.3 Aggregate write-ins for expenses.....	26,956,744	0	0	0	0	0	26,956,744
10. General expenses incurred.....	62,724,300	0	0	0	5,263,219	(b).....0	(a).....67,987,519
11. General expenses unpaid December 31, prior year.....	983,360						983,360
12. General expenses unpaid December 31, current year.....	1,970,540						1,970,540
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).....	61,737,120	0	0	0	5,263,219	0	67,000,339

### DETAILS OF WRITE-INS

09.301. Consultant/contracted services.....	23,849,914						23,849,914
09.302. Third party administration.....	2,182,489						2,182,489
09.303. Advertising design and production services.....	924,341						924,341
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).....	26,956,744	0	0	0	0	0	26,956,744

(a) Includes management fees of \$.....14,459,589 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.....	1,422,183					1,422,183
3. State taxes on premiums.....	212,422					212,422
4. Other state taxes, including \$.....0 for employee benefits.....	(39,385)					(39,385)
5. U.S. Social Security taxes.....	633,238					633,238
6. All other taxes.....	186					186
7. Taxes, licenses and fees incurred.....	2,228,644	0	0	0	0	2,228,644
8. Taxes, licenses and fees unpaid December 31, prior year.....	1,167,121					1,167,121
9. Taxes, licenses and fees unpaid December 31, current year.....	598,547					598,547
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	2,797,218	0	0	0	0	2,797,218

## 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.....	8,959	
4. Applied to provide paid-up annuities.....		
5. Total Lines 1 through 4.....	8,959	0
6. Paid-in cash.....	(9,710)	
7. Left on deposit.....		
8. Aggregate write-ins for dividend or refund options.....	751	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.....	751	
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).....	751	0

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
<b>Life Insurance:</b>					
0100001. 58 CSO 3.50% NLP ALB CRF 1982 - 1985.....	1,905		1,905		
0100002. 58 CSO 4.50% NLP ALB CRF 1982 - 1985.....	422,470		422,470		
0100003. 2001 CSO, 4.5% CRVM 2004 - 2005.....	57,947,455		57,947,455		
0100004. 2001 CSO, 4.0% CRVM 2006 - 2012.....	888,133,464		888,133,464		
0100005. 2001 CSO, 3.5%, CRVM 2013- 2019.....	99,050,244		99,050,244		
0100006. 2017 CSO, 3.50%, CRVM 2018 - 2019.....	52,036		52,036		
0100007. Reserve Funds Under Universal Life Contracts 2017 - 2018.....	235,012		235,012		
0199997. Totals (Gross).....	1,045,842,586	0	1,045,842,586	0	0
0199998. Reinsurance ceded.....	947,653,029		947,653,029		
0199999. Totals (Net).....	98,189,557	0	98,189,557	0	0
<b>Annuities (excluding supplementary contracts with life contingencies):</b>					
0200001. 83a 8.25% 2019.....	1,659,761	XXX	1,659,761	XXX	
0200002. a2000 4.75% DEF CARVM 2004-2008.....	446,095,623	XXX	446,095,623	XXX	
0200003. a2000 5.00% DEF CARVM 2003-2009.....	284,708,535	XXX	284,708,535	XXX	
0200004. a2000 5.50% DEF CARVM 2001-2002.....	50,279,120	XXX	50,279,120	XXX	
0200005. a2000 4.50% DEF CARVM 2005-2010.....	87,613,436	XXX	87,613,436	XXX	
0200006. a-2000 5.50% 2007 - 2009.....	3,700,591	XXX	3,700,591	XXX	
0200007. 83a 5.50% DEF CARVM 1994-1997.....	3,052,255	XXX	3,052,255	XXX	
0200008. 83a 5.75% DEF CARVM 1993.....	653,354	XXX	653,354	XXX	
0200009. 83a 6.00% DEF CARVM 1995.....	67,177	XXX	67,177	XXX	
0200010. a2000 5.75% DEF CARVM 2000.....	10,394,619	XXX	10,394,619	XXX	
0200011. a-2000 4.25% 2009.....	1,055,003	XXX	1,055,003	XXX	
0200012. a-2000 6.00% 2009.....	11,242,032	XXX	11,242,032	XXX	
0200013. a-2000 Proj AA 4.00% 2011 - 2014.....	20,872,152	XXX	20,872,152	XXX	
0200014. a2000 4.25% DEF CARVM 2010-2011.....	14,978,763	XXX	14,978,763	XXX	
0200015. AG43 Variable Annuity Basic Reserve 1998-2019.....	18,300,429	XXX	18,300,429	XXX	
0200016. a-2000 Proj AA 3.25% 2010 - 2014.....	1,433,827	XXX	1,433,827	XXX	
0200017. a-2000 Proj AA 3.75% 2010 - 2013.....	8,271,494	XXX	8,271,494	XXX	
0200018. a-2000 Proj AA 4.50% 2010 - 2011.....	29,499,553	XXX	29,499,553	XXX	
0200019. a-2000 Proj AA 4.25% 2011.....	152,322	XXX	152,322	XXX	
0200020. a-2000 Proj AA 3.50% 2012 - 2014.....	12,355,849	XXX	12,355,849	XXX	
0200021. a2000 3.75% DEF CARVM 2012-2013.....	4,229,757	XXX	4,229,757	XXX	
0200022. a-2000 Proj AA 2.75% 2012.....	551,761	XXX	551,761	XXX	
0200023. a-2000 Proj AA 3.00% 2012.....	55,889	XXX	55,889	XXX	
0200024. a2000 4.00% DEF CARVM 2014.....	904,713	XXX	904,713	XXX	
0200025. 2012 IAR Proj G2 4.00% 2015 - 2019.....	32,573,495	XXX	32,573,495	XXX	
0200026. 2012 IAR 3.75% DEF 2015-2019.....	28,008,388	XXX	28,008,388	XXX	
0200027. 2012 IAR Proj G2 3.75% 2017 - 2018.....	2,800,597	XXX	2,800,597	XXX	
0200028. 2012 IAR Proj G2 3.25% 2018.....	388,983	XXX	388,983	XXX	
0200029. 2012 IAR Proj G2 3.5% 2018.....	24,502	XXX	24,502	XXX	
0299997. Totals (Gross).....	1,075,923,980	XXX	1,075,923,980	XXX	0
0299998. Reinsurance ceded.....	6,076,987	XXX	6,076,987	XXX	
0299999. Totals (Net).....	1,069,846,993	XXX	1,069,846,993	XXX	0
<b>Supplementary Contracts with Life Contingencies:</b>					
0300001. a-2000 6.50% 2002.....	35,711		35,711		
0300002. a-2000 5.50% 2004 - 2008.....	634,667		634,667		
0300003. a-2000 5.25% 2005 - 2006.....	347,833		347,833		
0300004. a-2000 6.00% 2009.....	151,494		151,494		
0300005. a-2000 Proj AA 4.50% 2010 - 2014.....	1,429,635		1,429,635		
0300006. a-2000 Proj AA 3.50% 2012.....	1,066,279		1,066,279		
0300007. a-2000 Proj AA 3.75% 2013.....	1,482,787		1,482,787		
0300008. a-2000 Proj AA, 4.00% 2014.....	1,059,651		1,059,651		
0300009. 2012 IAR Proj G2 4.00% 2015 - 2019.....	13,512,758		13,512,758		
0300010. 2012 IAR Proj G2 3.75% 2017 - 2018.....	11,057,022		11,057,022		
0300011. 2012 IAR Proj G2 3.25% 2018.....	2,235,094		2,235,094		
0300012. 2012 IAR Proj G2 3.50% 2018 - 2019.....	4,902,039		4,902,039		
0300013. a-2012 Proj G2, 3.00% 2019.....	2,122,152		2,122,152		
0399997. Totals (Gross).....	40,037,122	0	40,037,122	0	0
0399998. Reinsurance ceded.....	7,609,890		7,609,890		
0399999. Totals (Net).....	32,427,232	0	32,427,232	0	0
<b>Accidental Death Benefits:</b>					
0400001. 1959 ADB with 58 CSO 3.00% 1982 - 1985.....	338		338		
0499997. Totals (Gross).....	338	0	338	0	0
0499998. Reinsurance ceded.....	338		338		
0499999. Totals (Net).....	0	0	0	0	0
<b>Disability - Active Lives:</b>					
0500001. 52 Interco DISA, 80 CSO 4.50% 2004.....	26,937		26,937		
0500002. 1952 Interco Disa, Period 2*, 2001 CSO 4.00% 2005 - 2012.....	13,285,026		13,285,026		
0500003. 1952 Interco Disa, Period 2*, 2001 CSO 3.50% 2013 - 2019.....	1,778,571		1,778,571		
0500004. 52 Interco DISA, Period 2*, 01 CSO 4.50% 2005.....	409,112		409,112		
0500005. 1952 Interco Disa, Period 2*, 2017 CSO 3.50% 2018 - 2019.....	2,180		2,180		
0599997. Totals (Gross).....	15,501,826	0	15,501,826	0	0

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0599998. Reinsurance ceded.....	449		449		
0599999. Totals (Net).....	15,501,377	0	15,501,377	0	0
<b>Disability - Disabled Lives:</b>					
0600001. 52 Interco DISA Period 2* 01 CSO 4.00% 2006 - 2012.....	2,385,332		2,385,332		
0600002. 52 Interco DISA Period 2* 01 CSO 4.50% 2005.....	194,858		194,858		
0600003. 52 Interco DISA Period 2* 01 CSO 3.50% 2013.....	59,488		59,488		
0600004. 1952 Interco Disa, Period 2*, 2017 CSO 3.50% 2018 - 2019.....	456,422		456,422		
0699997. Totals (Gross).....	3,096,100	0	3,096,100	0	0
0699999. Totals (Net).....	3,096,100	0	3,096,100	0	0
<b>Miscellaneous Reserves:</b>					
0700001. Immediate Payment of Claims.....	9,407		9,407		
0700002. For excess of valuation net premiums over corresponding gross premiums.....	1,482,358		1,482,358		
0700003. For non-decution of deferred fractional premiums or return of premiums on death.....	927		927		
0700004. AG43 Standard Scenario Excess.....	211,341,813		211,341,813		
0799997. Totals (Gross).....	212,834,505	0	212,834,505	0	0
0799998. Reinsurance ceded.....	211,406,522		211,406,522		
0799999. Totals (Net).....	1,427,983	0	1,427,983	0	0
9999999. Totals (Net) - Page 3, Line 1.....	1,220,489,242	0	1,220,489,242	0	0

**EXHIBIT 5 - INTERROGATORIES**

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

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

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

NONE

**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS - 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										
<b>ACTIVE LIFE RESERVE</b>													
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
<b>CLAIM RESERVE</b>													
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.....	31,344,616		5,062,410	26,273,613	8,593	
2. Deposits received during the year.....	3,147,311		311,062	2,836,118	131	
3. Investment earnings credited to the account.....	750,663		219,286	531,377		
4. Other net change in reserves.....	0					
5. Fees and other charges assessed.....	14,868		14,868			
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	8,617,673		1,084,970	7,532,703		
8. Other net transfers to or (from) Separate Accounts.....	(160,137)			(160,137)		
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	26,770,186	0	4,492,920	22,268,542	8,724	0
10. Reinsurance balance at the beginning of the year.....	(13,547,447)			(13,547,447)		
11. Net change in reinsurance assumed.....	0					
12. Net change in reinsurance ceded.....	(3,699,032)			(3,699,032)		
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(9,848,415)	0	0	(9,848,415)	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	16,921,771	0	4,492,920	12,420,127	8,724	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.....	69,570			52,364	17,206						
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	69,570	0	0	52,364	17,206	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	192,500		192,500								
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	12,500		12,500								
2.14 Net.....	180,000	0	(b) 180,000	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	4,151,122		4,151,122								
2.22 Reinsurance assumed.....	0										
2.23 Reinsurance ceded.....	4,020,000		4,020,000								
2.24 Net.....	131,122	0	(b) 131,122	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0
3. Incurred but unreported:											
3.1 Direct.....	1,773,185		1,773,185								
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	1,748,936		1,748,936								
3.4 Net.....	24,249	0	(b) 24,249	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0
4. Totals:											
4.1 Direct.....	6,186,377	0	6,116,807	52,364	17,206	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.....	5,781,436	0	5,781,436	0	0	0	0	0	0	0	0
4.4 Net.....	404,941	(a) 0	(a) 335,371	52,364	17,206	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.....	151,097,996		50,186,024	96,760,622	4,151,350							
1.2 Reinsurance assumed.....	0											
1.3 Reinsurance ceded.....	52,568,431		15,901,209	36,175,465	491,757							
1.4 Net..... (d)	98,529,565	0	34,284,815	60,585,157	3,659,593	0	0	0	0	0	0	0
2. Liability December 31, current year from Part 1:												
2.1 Direct.....	6,186,377	0	6,116,807	52,364	17,206	0	0	0	0	0	0	0
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	5,781,436	0	5,781,436	0	0	0	0	0	0	0	0	0
2.4 Net.....	404,941	0	335,371	52,364	17,206	0	0	0	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	22,182,328		13,974,713	8,152,234	55,381							
4. Liability December 31, prior year:												
4.1 Direct.....	5,876,647		5,771,636	93,070	11,941							
4.2 Reinsurance assumed.....	0											
4.3 Reinsurance ceded.....	4,962,829		4,962,829									
4.4 Net.....	913,818	0	808,807	93,070	11,941	0	0	0	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	15,810,332		6,390,496	9,343,079	76,757							
6. Incurred benefits:												
6.1 Direct.....	151,407,726	0	50,531,195	96,719,916	4,156,615	0	0	0	0	0	0	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	59,759,034	0	24,304,033	34,984,620	470,381	0	0	0	0	0	0	0
6.4 Net.....	91,648,692	0	26,227,162	61,735,296	3,686,234	0	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 \$.....112,308 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.....	95,936	97,037	1,101
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.....	37,836,330	53,518,205	15,681,875
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.....	313,492	5,249,542	4,936,050
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	38,245,758	58,864,784	20,619,026
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	38,245,758	58,864,784	20,619,026

### 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.....	304,387	5,131,626	4,827,239
2502. Miscellaneous.....	9,105	117,916	108,811
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).....	313,492	5,249,542	4,936,050

## 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 <sup>(1)</sup>	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2019	For the Year Ended December 31, 2018
Net income (loss), NY SAP				\$ (139,127,659)	\$ 18,777,580
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method (“CARVM”)	51	3	1	1,249,149	(7,183,322)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	(902,846)	(609)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(7,666,367)	6,179,892
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ (146,447,723)</u>	<u>\$ 17,773,541</u>
				<b>December 31, 2019</b>	<b>December 31, 2018</b>
Statutory capital and surplus, NY SAP				\$ 578,899,747	\$ 279,205,684
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	32,997,663	31,748,514
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	20,595,385	21,498,231
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(14,228,269)	(6,561,902)
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 618,264,526</u>	<u>\$ 325,890,527</u>

<sup>(1)</sup> Statement of Statutory Accounting Principles (“SSAP”)

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

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

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

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

#### C. Accounting Policy

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

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

**NOTES TO THE FINANCIAL STATEMENTS**

In addition, the Company uses the following accounting policies:

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

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

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

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

#### D. Going Concern

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

## 2. Accounting Changes and Corrections of Errors

### Accounting Pronouncements

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

### Correction of Errors

The Company had no correction of errors during 2019.

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**NOTES TO THE FINANCIAL STATEMENTS**


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**3. Business Combinations and Goodwill**

## A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2019 and 2018.

## B. Statutory Merger

The Company had no statutory mergers during 2019 and 2018.

## C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2019 and 2018.

## D. Impairment Loss

The Company had no recognized impairment losses from goodwill during 2019 and 2018.

**4. Discontinued Operations**

The Company had no discontinued operations during 2019 and 2018.

**5. Investments**

## A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2019 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	4.30%	4.30%
Commercial loans	8.00%	8.00%

(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, 2019 was: 58.51%

(3) During 2019 and 2018, all applicable taxes, assessments and advances were included in the mortgage loan total.

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**NOTES TO THE FINANCIAL STATEMENTS**


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(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		
<b>a. December 31, 2019</b>							
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	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 85,714,200	\$ —	\$ —	\$ —	\$ 271,543,551	\$ 8,000,000	\$ 365,257,751
<b>b. December 31, 2018</b>							
1. Recorded Investment (All)							
(a) Current	\$ 116,035,519	\$ —	\$ —	\$ —	\$ 277,756,402	\$ 8,000,000	\$ 401,791,921
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 104,750,098	\$ —	\$ —	\$ —	\$ 277,756,403	\$ 8,000,000	\$ 390,506,501

(5-7) During 2019 and 2018, 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 2019 and 2018.

(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 2019 and 2018.

#### C. Reverse Mortgages

The Company did not have any reverse mortgages in 2019 and 2018.

#### D. Loan-backed Securities

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

**NOTES TO THE FINANCIAL STATEMENTS**

- (2) a. The Company did not recognize any other than temporary impairments (“OTTI”) on the basis of the intent to sell during the year ended December 31, 2019.
- 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, 2019.
- 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, 2019, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At December 31, 2019, 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 | \$ | 466,015 |
| 2. 12 Months or Longer | \$ | 915,404 |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |    |            |
|------------------------|----|------------|
| 1. Less than 12 Months | \$ | 36,117,287 |
| 2. 12 Months or Longer | \$ | 8,541,694  |
- (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, 2019.

**J. Real Estate**

The Company did not have real estate investments or real estate held for sale in 2019 and 2018.

**K. Low-Income Housing Tax Credits (LIHTC)**

The Company did not have investments in LIHTC in 2019 and 2018.

**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		
	2019					(6)	(7)	(8)	(9)	(10)	(11)
	(1)	(2)	(3)	(4)	(5)						
Total General Account	General Account Supporting Separate Account Activity <sup>(a)</sup>	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	December 31, 2019 (1 plus 3)	December 31, 2018	Increase/ (Decrease) (\$ minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	—%	—%
Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—	—	—	—	—
On deposit with states	1,383,906	—	—	—	1,383,906	1,392,215	(8,309)	—	1,383,906	0.02	0.02
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—
Pledged as collateral not captured in other categories	17,686,297	—	—	—	17,686,297	171,418	17,514,879	—	17,686,297	0.20	0.20
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
<b>Total restricted assets</b>	<b>\$ 19,070,203</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 19,070,203</b>	<b>\$ 1,563,633</b>	<b>\$ 17,506,570</b>	<b>\$ —</b>	<b>\$ 19,070,203</b>	<b>0.22%</b>	<b>0.22%</b>

(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	
	2019					(6)	(7)	(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)					
Total General Account	General Account Supporting Separate Account Activity <sup>(a)</sup>	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	December 31, 2019 (1 plus 3)	December 31, 2018	Increase/ (Decrease) (\$ minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivatives Collateral	\$ 17,686,297	\$ —	\$ —	\$ —	\$ 17,686,297	\$ 171,418	\$ 17,514,879	\$ 17,686,297	0.20%	0.20%
<b>Total</b>	<b>\$ 17,686,297</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 17,686,297</b>	<b>\$ 171,418</b>	<b>\$ 17,514,879</b>	<b>\$ 17,686,297</b>	<b>0.2%</b>	<b>0.2%</b>

(a) Subset of column 1.

(b) Subset of column 3.

## (3) The Company did not have any other restricted assets in 2019 and 2018.

## NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at December 31, 2019, 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 ***	\$ 84,900,000	\$ 84,892,970	3.1%	3.2%
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	—	—	—	—
<b>Total Collateral Assets</b>	<b>\$ 84,900,000</b>	<b>\$ 84,892,970</b>	<b>3.1%</b>	<b>3.2%</b>

\* 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	\$ 84,900,000	4.0%

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

### M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2019.

### N. Offsetting and Netting of Assets and Liabilities

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

### O. 5GI Securities

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

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	2019	2018	2019	2018	2019	2018
Bonds - AC <sup>(1)</sup>	—	1	\$ —	\$ 2,029,139	\$ —	\$ 1,767,500
LB&SS - AC	—	—	—	—	—	—
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV <sup>(2)</sup>	—	—	—	—	—	—
<b>Total</b>	<b>—</b>	<b>1</b>	<b>\$ —</b>	<b>\$ 2,029,139</b>	<b>\$ —</b>	<b>\$ 1,767,500</b>

(1) AC - Amortized Cost

(2) FV - Fair Value

### P. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2019.

The Company did not have any settled short sale transactions during the year ended December 31, 2019.

### Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2019, 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	21	3
Aggregate Amount of Investment Income	\$ 492,194	\$ 10,611

## 6. Joint Ventures, Partnerships and Limited Liability Companies

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

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**NOTES TO THE FINANCIAL STATEMENTS**

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**7. Investment Income**

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

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

B. The total amount excluded: None.

**8. Derivative Instruments****Overview**

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

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

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

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

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

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

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

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

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

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

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**NOTES TO THE FINANCIAL STATEMENTS**

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capital gains (losses) and any changes in estimated fair value attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

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

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

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

***Equity Market Derivatives***

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

Equity index options are used by the Company to primarily hedge minimum guarantee liabilities embedded in certain variable annuity products offered by the Company and to hedge certain invested assets against adverse changes in equity indices. In an equity index option transaction, the Company enters into contracts to 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.

***Interest Rate Derivatives***

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

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

**Fair Value Hedges**

The Company held no fair value hedges during the years ended December 31, 2019 and 2018.

**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, 2019 and 2018, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

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, 2019 and 2018, 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, 2019 and 2018.

**Non-qualifying Derivatives**

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

**Derivatives for Other than Hedging Purposes**

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2019 and 2018.

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**NOTES TO THE FINANCIAL STATEMENTS**


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**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 <sup>(1)</sup>	
	2019	2018
<b>Variation Margin:</b>		
OTC-bilateral	\$ 17,686,297	\$ 171,418

(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 <sup>(1)</sup>		Securities <sup>(1)</sup>	
	2019	2018	2019	2018
<b>Variation Margin:</b>				
OTC-bilateral	\$ 84,900,000	\$ 23,581,000	\$ 4,416,460	\$ 2,282,517

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

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

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of as of December 31, 2019:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2020	\$ (8,280,638)
2024	76,475,860
<b>Total</b>	<b>\$ 68,195,222</b>

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:

	2019	2018
Net undiscounted future premium payments (receipts)	\$ 68,195,222	\$ 11,176,349
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ 51,325,497	\$ 2,407,974
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ (10,442,126)	\$ (7,234,012)

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**NOTES TO THE FINANCIAL STATEMENTS**


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**9. Income Taxes**

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

	<b>December 31, 2019</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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>

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

	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTA	\$ 2,600,794	\$ (43,440)	\$ 2,557,354
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	2,600,794	(43,440)	2,557,354
DTA nonadmitted	15,638,435	43,440	15,681,875
Subtotal net admitted DTA	18,239,229	—	18,239,229
DTL	(1,186,801)	(20,713,109)	(21,899,910)
Net admitted DTA/(Net DTL)	<u>\$ 17,052,428</u>	<u>\$ (20,713,109)</u>	<u>\$ (3,660,681)</u>

## NOTES TO THE FINANCIAL STATEMENTS

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

	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>
	<b>December 31, 2018</b>		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	3,660,681	—	3,660,681
1. Adjusted gross DTA expected to be realized following the balance sheet date	3,660,681	—	3,660,681
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	41,331,750
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,857,768	—	1,857,768
DTA admitted as the result of application of SSAP 101 total	<u>\$ 5,518,449</u>	<u>\$ —</u>	<u>\$ 5,518,449</u>
	<b>Change</b>		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	(3,660,681)	—	(3,660,681)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(3,660,681)	—	(3,660,681)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	45,582,742
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,186,801	20,713,109	21,899,910
DTA admitted as the result of application of SSAP 101 total	<u>\$ (2,473,880)</u>	<u>\$ 20,713,109</u>	<u>\$ 18,239,229</u>

	December 31, 2019	December 31, 2018
RBC percentage used to determine recovery period and threshold limitation amount	2096%	1404%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 595,329,457	\$ 290,235,680

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, 2019 and December 31, 2018.

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

	December 31, 2019	December 31, 2018
Federal	\$ 32,397,984	\$ 417,006
Foreign	21,268	11,781
Subtotal	32,419,252	428,787
Federal income tax on net capital gains/(losses)	1,244,923	(2,156,538)
Federal and foreign income taxes incurred	<u>\$ 33,664,175</u>	<u>\$ (1,727,751)</u>

## NOTES TO THE FINANCIAL STATEMENTS

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

	December 31, 2019	December 31, 2018	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	2,055,523	2,989,269	(933,746)
Separate Account Adjustments	713,309	—	713,309
Investments	5,869,091	1,905,874	3,963,217
Deferred acquisition costs	10,614,156	12,335,710	(1,721,554)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	2,552,324	2,552,324	—
Tax credit carryforwards	4,650,450	2,567,522	2,082,928
Other (including items <5% of total ordinary tax assets)	155	157	(2)
Accrued compensation	—	—	—
Accrued expenses	21,000	20,999	1
Additional minimum pension adjustment	—	—	—
Ceding commissions	32,495,059	33,700,860	(1,205,801)
Nonadmitted assets	22,059	45,140	(23,081)
Tax intangibles	137,241	411,720	(274,479)
Unrealized capital gains (losses)	2,463,641	2,463,639	2
Unrealized foreign exchange	—	—	—
Subtotal	<u>61,594,008</u>	<u>58,993,214</u>	<u>2,600,794</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>(37,836,330)</u>	<u>(53,474,765)</u>	<u>15,638,435</u>
Admitted ordinary DTA	<u>23,757,678</u>	<u>5,518,449</u>	<u>18,239,229</u>
Capital:			
Investments	—	43,440	(43,440)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	<u>—</u>	<u>43,440</u>	<u>(43,440)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>—</u>	<u>(43,440)</u>	<u>43,440</u>
Admitted capital DTA	<u>—</u>	<u>—</u>	<u>—</u>
Admitted DTA	<u>\$ 23,757,678</u>	<u>\$ 5,518,449</u>	<u>\$ 18,239,229</u>
DTL:			
Ordinary			
Investments	\$ —	\$ —	\$ —
Fixed assets	—	—	—
Deferred and uncollected premiums	(3,044,569)	(1,857,768)	(1,186,801)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	—	—	—
Unrealized capital gains (losses)	—	—	—
Subtotal	<u>(3,044,569)</u>	<u>(1,857,768)</u>	<u>(1,186,801)</u>
Capital:			
Investments	(5,964,613)	—	(5,964,613)
Real estate	—	—	—
Unrealized capital gains (losses)	<u>(14,748,496)</u>	<u>—</u>	<u>(14,748,496)</u>
Subtotal	<u>(20,713,109)</u>	<u>—</u>	<u>(20,713,109)</u>
DTL	<u>\$ (23,757,678)</u>	<u>\$ (1,857,768)</u>	<u>\$ (21,899,910)</u>
Net DTA/ (DTL)	<u>\$ —</u>	<u>\$ 3,660,681</u>	<u>\$ (3,660,681)</u>
		Change in nonadmitted DTA	(15,681,875)
		Tax effect of unrealized gains (losses)	15,615,130
		Change in net DTA	<u>\$ (3,727,426)</u>

**NOTES TO THE FINANCIAL STATEMENTS**

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

	<u>December 31, 2019</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ (28,841,584)
Net realized capital gains (losses) @ 21%	7,601,414
Tax effect of:	
Ceding Commission	65,801,375
Interest maintenance reserve	347,647
Uncertain tax positions	193,750
Change in nonadmitted assets	23,081
Other	(8,788)
Tax exempt income	(18,824)
Return to provision	(230,447)
Tax credits	(1,290,720)
Separate Account dividend received deduction	(1,581,412)
Revaluation of pre-separation tax position	(4,603,891)
Total statutory income taxes (benefit)	<u>\$ 37,391,601</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 33,664,175
Change in net DTA	3,727,426
Total statutory income taxes (benefit)	<u>\$ 37,391,601</u>

- E. (1) As of December 31, 2019, the Company had the following net operating loss carryforwards:

Year of expiration	Net operating loss carryforwards
2032	\$ 12,153,924

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

Year of expiration	Tax credit carryforwards
2022 - 2029	\$ 4,650,450

- (2) The Company had no Federal income taxes available at December 31, 2019 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 2019.
- 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, 2019, 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, 2020 cannot be made.
- H. Repatriation Transition Tax (“RTT”)  
As of December 31, 2019, 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.

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

- A-C. On March 28, 2019, the Company received a capital contribution of \$75,000,000 in the form of cash from its parent, Brighthouse Life Insurance Company (“Brighthouse Insurance”).

**NOTES TO THE FINANCIAL STATEMENTS**

- D. The Company had \$3,384,749 receivable and \$21,112,556 payable with affiliates as of December 31, 2019. The Company had \$4,925,356 receivable and \$4,795,893 payable with affiliates as of December 31, 2018. Amounts receivable and payable are expected to be settled within 90 days.
- E. The Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company's or any affiliate's assets or liabilities, except as noted in 14A.
- F. The Company is a party to a service agreement with its affiliate, Brighthouse Services, LLC, pursuant to which Brighthouse Services, LLC agrees to provide a broad range of services and make available its personnel and facilities upon the request of the Company as deemed necessary for its operations. This agreement involves cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

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

- G. All outstanding shares of the Company are owned by Brighthouse Insurance. Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the Company operated on a stand alone basis.
- H. The Company did not own shares of another upstream or intermediate parent, either directly or indirectly, via a downstream SCA company.
- I-O. The Company does not have any investments in any SCA.

**11. Debt**

- A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2019.
- 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, 2019, 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, 2019, the Company can not pay Brighthouse Insurance a stockholder dividend in 2020 without required prior approval of the Commissioner.
- (4) The Company paid an ordinary cash dividend of \$27,700,000 to its parent, Brighthouse Insurance, on December 20, 2019. The Company paid no dividends in 2018.
- (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.

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**NOTES TO THE FINANCIAL STATEMENTS**


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- (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 \$46,400,938 at December 31, 2019.
- (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, 2019, the Company did not have any contingent commitments.
- (2) At December 31, 2019, the Company was obligor under the following guarantees, indemnities and support obligations:

(1)	(2)	(3)	(4)	(5)
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP 5R.) <sup>(1)</sup>	Ultimate financial statement impact if action under the guarantee is required.	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.	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.
<b>Total</b>	<b>\$ —</b>		<b>\$ —</b>	

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

- (3) At December 31, 2019, the Company's aggregate compilation of guarantee obligations was \$0.

**B. Assessments**

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. As of December 31, 2018, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$300,000 asset for the related premium tax offset. 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 2019 premium tax offsets accrued and revised estimated premium tax offsets for accrued liabilities.

<b>Assets Recognized from Paid and Accrued Premium Tax Offsets</b>	
a. Balance as of December 31, 2018	\$ 300,000
b. Decreases current year:	—
c. Increases current year:	—
d. Balance as of December 31, 2019	<u>\$ 300,000</u>
e. Discount Rate Applied	0%

**C. Gain Contingencies**

The Company did not recognize any gain contingencies during 2019 and 2018.

**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 \$357,735 and \$2,520,901 at December 31, 2019 and December 31, 2018, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

**Litigation**

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

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

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

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

The Company did not participate in lessee leasing arrangements during 2019 and 2018.

**(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 2019 and 2018.

**(3) Sale-leaseback transactions**

The Company did not participate in any sale-leaseback transactions during 2019 and 2018.

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

The Company did not participate in lessor arrangements that provide a significant portion of the Company's business income or assets during 2019 and 2018.

**(2) Leveraged leases**

The Company did not participate in leveraged leases during 2019 and 2018.

**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	
	2019	2018	2019	2018
Swaps	\$ 29,811,231	\$ 22,894,192	\$ 5,349,608	\$ —
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 29,811,231	\$ 22,894,192	\$ 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 swaps was \$2,088,007 and \$1,221,028 at December 31, 2019 and December 31, 2018, respectively.

- (4) At 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 \$4,416,460. At December 31, 2018, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$2,282,517.

**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 2019 and 2018.

**B. Transfer and Servicing of Financial Assets**

The Company did not participate in the transfer or servicing of financial assets during 2019 and 2018.

**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, 2019.

**NOTES TO THE FINANCIAL STATEMENTS****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, 2019, 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, 2019			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
<b>Assets</b>				
Derivative assets <sup>(1)</sup>				
Foreign currency exchange rate	\$ —	\$ 3,735,023	\$ —	\$ 3,735,023
Separate Account assets <sup>(2)</sup>	—	4,676,403,603	—	4,676,403,603
Total assets	<u>\$ —</u>	<u>\$ 4,680,138,626</u>	<u>\$ —</u>	<u>\$ 4,680,138,626</u>
<b>Liabilities</b>				
Derivative liabilities <sup>(1)</sup>				
Foreign currency exchange rate	\$ —	\$ 40,723	\$ —	\$ 40,723
Total liabilities	<u>\$ —</u>	<u>\$ 40,723</u>	<u>\$ —</u>	<u>\$ 40,723</u>

<sup>(1)</sup> 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.

<sup>(2)</sup> 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, 2019.

**Transfers into or out of Level 3**

During the year ended December 31, 2019, there were no transfers into or out of Level 3.

**(3) Transfers between levels are assumed to occur at the beginning of the annual reporting period.****(4) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date**

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

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

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

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

## NOTES TO THE FINANCIAL STATEMENTS

### Determination of Fair Value

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

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

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

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

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

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

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

C. Estimated Fair Value of All Financial Instruments

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

	December 31, 2019					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
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	—	—
Derivative assets <sup>(1)</sup>	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	<u>\$ 8,704,292,301</u>	<u>\$ 8,517,687,705</u>	<u>\$ 365,245,419</u>	<u>\$ 7,657,854,223</u>	<u>\$ 681,192,659</u>	<u>\$ —</u>
<b>Liabilities</b>						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ 848,201,809	\$ 941,397,189	\$ —	\$ —	\$ 848,201,809	\$ —
Liability for deposit-type contracts	16,995,828	16,913,047	—	—	16,995,828	—
Derivative liabilities <sup>(1)</sup>	37,780,322	38,814,050	—	37,780,322	—	—
Payable for collateral received	84,900,000	84,900,000	—	84,900,000	—	—
Total liabilities	<u>\$ 987,877,959</u>	<u>\$ 1,082,024,286</u>	<u>\$ —</u>	<u>\$ 122,680,322</u>	<u>\$ 865,197,637</u>	<u>\$ —</u>

## NOTES TO THE FINANCIAL STATEMENTS

December 31, 2018

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

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

### Assets and Liabilities

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

### Bonds, Cash, Cash Equivalents and Short-term Investments

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

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

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

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

### Mortgage Loans

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

### Other Invested Assets

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

### Investment Income Due and Accrued

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

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

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

**Payable for Collateral Received**

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

**Separate Accounts**

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

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

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, 2019, 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 2019 and 2018.

- B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2019 and 2018.

- C. Other Disclosures

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

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

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

- D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2019 and 2018.

**NOTES TO THE FINANCIAL STATEMENTS****E. State Transferable Tax Credits and Non-transferable Tax Credits**

The Company did not have any state transferable and non-transferable tax credits during 2019 and 2018.

**F. Subprime Mortgage Related Risk Exposure**

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

(2) The Company had no direct exposure through investments in subprime loans during 2019 and 2018.

(3) At December 31, 2019, 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	\$ 18,867,768	\$ 19,502,050	\$ 20,779,414	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 18,867,768</u>	<u>\$ 19,502,050</u>	<u>\$ 20,779,414</u>	<u>\$ —</u>

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2019 and 2018.

**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 2019 were 3.5%, 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 2019, 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.

**NOTES TO THE FINANCIAL STATEMENTS**

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

	In Force			
	2019		2018	
	Number	Balance	Number	Balance
Up to and including 12 Months	—	\$ —	—	\$ —
13 to 24 Months	—	—	4	498,116
25 to 36 Months	3	452,523	8	1,431,436
37 to 48 Months	7	1,208,043	17	5,711,762
49 to 60 Months	14	3,239,548	19	1,976,654
Over 60 Months	43	4,720,426	30	3,929,479
Total	67	\$ 9,620,540	78	\$ 13,547,447

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2019 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	78	\$ 13,547,447	—	\$ —
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	171,623	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	11	4,098,530	—	—
Retained asset accounts at the end of the year	67	\$ 9,620,540	—	\$ —

\*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 2019.

#### 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, 2019 through February 26, 2020, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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

### 23. Reinsurance

#### A. Ceded Reinsurance Report

##### Section 1- General Interrogatories

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

##### Section 2 - Ceded Reinsurance Report - Part A

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

**NOTES TO THE FINANCIAL STATEMENTS**

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

**Section 3 - Ceded Reinsurance Report - Part B**

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$355,197,994
- (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 (X) No ( )

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? \$830,149,048

**B. Uncollectible Reinsurance**

The Company did not write off any uncollectible reinsurance during 2019 and 2018.

**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 2019.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2019.

**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 2019.

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2019. 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 2019 and 2018.

**26. Intercompany Pooling Arrangements**

The Company did not participate in any intercompany pooling arrangements during 2019 and 2018.

**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 2019, 2018 and 2017.

**NOTES TO THE FINANCIAL STATEMENTS****29. Participating Policies**

The Company had no participating policies as of December 31, 2019 and 2018.

**30. Premium Deficiency Reserves**

As of December 31, 2019, 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, 2019, the Company had \$514,916,143 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by New York. Reserves to cover the above insurance totaled the gross amount of \$1,482,358 at December 31, 2019 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) Tabular interest is determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products accrued interest credited to the fund balances was used in the calculations of tabular interest.

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

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

The details for other changes are as follows:

Item	Total	Ordinary				Group		
		Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
AG43 standard scenario excess	\$ (94,304,681)	\$ —	\$ —	\$ (94,304,681)	\$ —	\$ —	\$ —	\$ —
AG43 Stochastic Excess	(33,891,388)	—	—	(33,891,388)	—	—	—	—
For excess of valuation net premiums over corresponding gross premiums on respective policies	35,719	—	35,719	—	—	—	—	—
Reinsurance ceded	(743,586,478)	—	(837,891,317)	94,304,839	—	—	—	—
Total	<u>\$ (871,746,828)</u>	<u>\$ —</u>	<u>\$ (837,855,598)</u>	<u>\$ (33,891,230)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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**NOTES TO THE FINANCIAL STATEMENTS**


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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
<b>A. Individual Annuities</b>					
1. Subject to discretionary withdrawal:					
With market value adjustment	\$ 548,987,537	\$ —	\$ —	\$ 548,987,537	7.7%
At book value less current surrender charge of 5% or more	14,177,259	1,390,034,132	—	1,404,211,391	19.6
At fair value	—	—	4,658,241,872	4,658,241,872	64.9
Total with market value adjustment or at fair value	563,164,796	1,390,034,132	4,658,241,872	6,611,440,800	92.2
At book value without adjustment (minimal or no charge adjustment)	395,741,912	—	—	395,741,912	5.5
2. Not subject to discretionary withdrawal	166,674,934	—	1,444,690	168,119,624	2.3
3. Total (gross: direct + assumed)	1,125,581,642	1,390,034,132	4,659,686,562	7,175,302,336	100.0%
4. Reinsurance ceded	(23,307,417)	—	—	(23,307,417)	
5. Total* (net)	<u>\$1,102,274,225</u>	<u>\$1,390,034,132</u>	<u>\$ 4,659,686,562</u>	<u>\$7,151,994,919</u>	
6. Amount included in A1b above that will move to A1e in the year after the statement date	\$ 4,557,646	\$ —	\$ —	\$ 4,557,646	
<b>B. Group Annuities</b>					
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>	
6. Amount included in B1b above that will move to B1e in the year after the statement date	\$ —	\$ —	\$ —	\$ —	
<b>C. Deposit-Type Contracts</b>					
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)	14,008,056	—	—	14,008,056	74.2
2. Not subject to discretionary withdrawal	4,492,917	—	387,632	4,880,549	25.8
3. Total (gross: direct + assumed)	18,500,973	—	387,632	18,888,605	100.0%
4. Reinsurance ceded	(1,579,202)	—	—	(1,579,202)	
5. Total* (net)	<u>\$ 16,921,771</u>	<u>\$ —</u>	<u>\$ 387,632</u>	<u>\$ 17,309,403</u>	
6. Amount included in C1b above that will move to C1e in the year after the statement date	\$ —	\$ —	\$ —	\$ —	
* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.					
<b>D. Life &amp; Accident &amp; Health Annual Statement:</b>					
	<u>Amount</u>				
Exhibit 5, Annuities Section, Total (net)	\$ 1,069,846,991				
Exhibit 5, Supplementary Contract with Life Contingencies Section Total	32,427,234				
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,921,771				
Subtotal	<u>1,119,195,996</u>				
Separate Accounts Annual Statement:					
Exhibit 3, Line 0299999, Column 2	6,048,276,004				
Exhibit 3, Line 0399999, Column 2	1,444,690				
Policyholder dividend and coupon accumulations	—				
Policyholder premiums	—				
Guaranteed interest contracts	—				
Other contract deposit funds	387,632				
Subtotal	<u>6,050,108,326</u>				
Total annuity actuarial reserves and deposit liabilities	<u>\$ 7,169,304,322</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	4,610,608	4,610,608	4,611,779	—	—	—
Universal life with secondary guarantees	1,018,616	873,863	4,632,145	—	—	—
Indexed universal life	—	—	—	—	—	—
Indexed universal life with secondary guarantees	—	—	—	—	—	—
Indexed life	—	—	—	—	—	—
Other permanent cash value life	—	351,356	476,410	—	—	—
Variable life	—	—	—	—	—	—
Variable universal life	—	—	—	—	—	—
Miscellaneous reserves	—	—	—	—	—	—
B. Not subject to discretionary withdrawal:						
Term policies without cash value	XXX	XXX	1,036,122,251	XXX	XXX	—
Accidental death benefits	XXX	XXX	338	XXX	XXX	—
Disability - active lives	XXX	XXX	15,501,827	XXX	XXX	—
Disability - disabled lives	XXX	XXX	3,096,100	XXX	XXX	—
Miscellaneous reserves	XXX	XXX	1,492,692	XXX	XXX	—
C. Total (gross: direct + assumed)	5,629,224	5,835,827	1,065,933,542	—	—	—
D. Reinsurance ceded	4,610,608	4,610,608	947,720,739	—	—	—
E. Total (Net) (C) - (D)	\$ 1,018,616	\$ 1,225,219	\$ 118,212,803	\$ —	\$ —	\$ —

\* Reconciliation of total life actuarial reserves.

F. Life & Accident & Health Annual Statement:	Amount
Exhibit 5, Life insurance Section, Total (net)	\$ 98,189,557
Exhibit 5, Accidental Death Benefits Section, Total (net)	
Exhibit 5, Disability - Active Lives Section, Total (net)	15,501,378
Exhibit 5, Disability - Disabled Lives Section, Total (net)	3,096,100
Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,425,768
Subtotal	118,212,803
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	\$ 118,212,803

**34. Premiums and Annuity Considerations Deferred and Uncollected**

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019 were as follows :

Type	Gross	Net of Loading
Industrial	\$ —	\$ —
Ordinary new business	19,713	4,384
Ordinary renewal	486,558	265,015
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	\$ 506,271	\$ 269,399

**35. Separate Accounts**

A. Separate Accounts Activity

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

**NOTES TO THE FINANCIAL STATEMENTS**

- (2) As of December 31, 2019 and 2018, the Company's Separate Account Annual Statement included legally insulated assets of \$4,676,403,602 and \$4,268,422,812, respectively. The assets legally insulated from the General Account as of December 31, 2019, are attributable to the following products/transactions:

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Ordinary individual annuities and supplemental contracts	\$ 4,676,403,602	\$ 1,302,918,083

- (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 12/31/2019	\$ —	\$ 613,651,231	\$ —	\$ 103,636,802	\$ 717,288,033
Reserves at 12/31/2019					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 4,660,074,194	\$ 4,660,074,194
b. Amortized cost	—	1,390,034,132	—	—	1,390,034,132
c. Total reserves	\$ —	\$ 1,390,034,132	\$ —	\$ 4,660,074,194	\$ 6,050,108,326
(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	—	1,390,034,132	—	—	1,390,034,132
3. At fair value	—	—	—	4,658,241,872	4,658,241,872
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	1,390,034,132	—	4,658,241,872	6,048,276,004
b. Not subject to discretionary withdrawal	—	—	—	1,832,322	1,832,322
c. Total reserves	\$ —	\$ 1,390,034,132	\$ —	\$ 4,660,074,194	\$ 6,050,108,326
(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)	\$ 717,288,033
b. Transfers from Separate Accounts (Page 4, Line 10)	447,606,637
c. Net transfers to or (from) Separate Accounts (a) - (b)	269,681,396
(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)	\$ 269,681,396

**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**

- 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?

Meredith Ratajczak - Vice President and Appointed Actuary - 11225 North Community House Road, Charlotte, NC 28277

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

12.11 Name of real estate holding company See Explanation in 12.2

12.12 Number of parcels involved

31

12.13 Total book/adjusted carrying value

\$ 85,802,092

- 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: \$ 0

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

24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$ 0

24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$ 0

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

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

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

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

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

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

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

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

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

25.21 Subject to repurchase agreements \$ 0

25.22 Subject to reverse repurchase agreements \$ 0

25.23 Subject to dollar repurchase agreements \$ 0

25.24 Subject to reverse dollar repurchase agreements \$ 0

25.25 Placed under option agreements \$ 0

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

25.27 FHLB Capital Stock \$ 0

25.28 On deposit with states \$ 1,383,906

25.29 On deposit with other regulatory bodies \$ 0

25.30 Pledged as collateral – excluding collateral pledged to an FHLB \$ 17,686,297

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 result 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
State Street Global Markets, LLC	One Lincoln Street, Boston, Massachusetts 02111

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

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

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A	State Street Global Markets, LLC	03/26/2019	New Custodian

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
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  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  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
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.	CF5M58QA35CFPUX70H17	SEC	NO
142463	MetLife Investment Management, LLC	EAUO72Q8FCR1S0XGYJ21	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

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	\$ 1,940,940,117	\$ 2,080,331,174	\$ 139,391,057
30.2 Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3 Totals	\$ 1,940,940,117	\$ 2,080,331,174	\$ 139,391,057

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

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 [ X ] No [ ]
- 32.2 If no, list exceptions:
33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:
- 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 ]

### OTHER

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

36.2 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
	\$

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

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

1 Name	2 Amount Paid
	\$

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, 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 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	\$	(191,244,897)	\$	462,480,122
2.3	Premium Ratio (2.1/2.2)		0.0%		0.0%
2.4	Reserve Numerator	\$	0	\$	0
2.5	Reserve Denominator	\$	1,219,466,201	\$	2,103,986,546
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?	\$			16,326,119
3.4	State the authority under which Separate Accounts are maintained:				
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	\$	77,326,877
7.2	Total incurred claims	\$	50,531,195
7.3	Number of covered lives		61,581

*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     | \$ | 6,922,707 |
| 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: \$ 442,627,949
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: 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. Yes [ ] No [X]
- 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:

	1 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 2019	2 2018	3 2017	4 2016	5 2015
<b>Life Insurance in Force (Exhibit of Life Insurance)</b>					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	55,116	49,151	27,903	16,206	17,756
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	44,268,542	46,672,920	48,482,014	50,732,786	52,999,630
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).....	44,323,658	46,722,071	48,509,917	50,748,992	53,017,386
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....				XXX	XXX
<b>New Business Issued (Exhibit of Life Insurance)</b>					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	6,014	21,245	11,729	0	0
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	238,669	484,537	495,725	0	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).....	244,683	505,782	507,454	0	0
<b>Premium Income - Lines of Business (Exhibit 1-Part 1)</b>					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	(810,797,287)	20,698,585	55,869,374	347,670,022	29,314,848
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	619,552,390	441,781,537	229,569,550	939,085,606	24,551,216
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.....	(191,244,897)	462,480,122	285,438,924	1,286,755,628	53,866,064
<b>Balance Sheet (Pages 2 and 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	2,680,638,606	2,537,794,828	2,583,586,390	2,208,972,467	1,323,098,284
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	2,102,000,814	2,351,593,682	2,296,720,637	2,013,148,251	1,002,423,583
23. Aggregate life reserves (Page 3, Line 1).....	1,220,489,243	2,138,356,292	2,145,986,383	2,151,958,084	834,912,020
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....				XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....					
25. Deposit-type contract funds (Page 3, Line 3).....	16,921,771	17,797,169	16,594,111	16,352,086	15,497,449
26. Asset valuation reserve (Page 3, Line 24.01).....	16,429,710	14,690,677	14,263,223	11,425,063	7,173,434
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).....	576,899,747	277,205,684	292,298,287	193,824,216	318,674,701
<b>Cash Flow (Page 5)</b>					
29. Net cash from operations (Line 11).....	(42,419,960)	(20,597,571)	47,518,095	391,674,000	27,547,393
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital.....	595,329,457	293,896,361	308,561,510	207,249,279	327,848,135
31. Authorized control level risk-based capital.....	28,402,983	20,665,256	23,265,293	19,306,124	16,941,670
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0</b>					
32. Bonds (Line 1).....	74.4	78.0	80.7	80.8	86.5
33. Stocks (Lines 2.1 and 2.2).....					
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	14.9	16.8	16.4	17.7	11.4
35. Real estate (Line 4.1, 4.2 and 4.3).....					
36. Cash, cash equivalents and short-term investments (Line 5).....	6.2	3.7	2.4	0.7	1.8
37. Contract loans (Line 6).....					
38. Derivatives (Line 7).....	4.2	1.2	0.2	0.4	0.3
39. Other invested assets (Line 8).....	0.3	0.3	0.3	0.3	0.0
40. Receivables for securities (Line 9).....	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	0.1	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

# BrightHouse Life Insurance Company of NY FIVE-YEAR HISTORICAL DATA

(continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
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.....					
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	38,245,758	58,864,784	53,496,445	87,344,459	91,519,742
53. Total admitted assets (Page 2, Line 28, Col. 3).....	8,659,960,291	7,484,357,199	7,834,691,693	6,967,421,202	6,115,238,185
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income).....	86,097,544	87,083,987	85,019,041	57,970,601	53,250,182
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	30,632,454	(19,097,272)	348,538	(658,085)	244,392
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	51,886,076	(10,987,750)	(139,839)	28,363	620,871
57. Total of above Lines 54, 55 and 56.....	168,616,074	56,998,965	85,227,740	57,340,879	54,115,445
<b>Benefits and Reserve Increase (Page 6)</b>					
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).....	205,133,115	188,335,909	164,548,460	88,281,843	73,491,806
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).....	(803,762,807)	52,998,160	58,189,065	408,892,167	67,997,599
61. Increase in A&H reserves (Line 19, Col. 6).....					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....					
<b>Operating Percentages</b>					
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.....	(12.0)	18.2	25.8	3.4	95.8
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.....	5.8	4.9	5.4	4.0	4.1
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).....					
<b>A&amp;H Claim Reserve Adequacy</b>					
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).....					
<b>Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)</b>					
72. Industrial life (Page 6.1, Col. 2).....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	(17,125,092)	(16,646,469)	(16,678,167)	(128,107,853)	(20,196,381)
74. Ordinary - individual annuities (Page 6, Col. 4).....	(152,635,021)	53,014,882	40,649,953	40,293,105	36,054,865
75. Ordinary - supplementary contracts.....	XXX	1,506,439	(2,154,343)	1,182,480	1,091,046
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).....	(169,760,113)	37,874,852	21,817,443	(86,632,268)	16,949,530

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
<b>DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS</b>					
1. Life insurance.....	76,777,731				76,777,731
2. Annuity considerations.....	736,466,606				736,466,606
3. Deposit-type contract funds.....	311,062	XXX		XXX	311,062
4. Other considerations.....					0
5. Totals (Sum of Lines 1 to 4).....	813,555,399	0	0	0	813,555,399
<b>DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS</b>					
<b>Life insurance:</b>					
6.1 Paid in cash or left on deposit.....	687				687
6.2 Applied to pay renewal premiums.....					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	8,959				8,959
6.4 Other.....	751				751
6.5 Totals (Sum of Lines 6.1 to 6.4).....	10,397	0	0	0	10,397
<b>Annuities:</b>					
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).....	10,397	0	0	0	10,397
<b>DIRECT CLAIMS AND BENEFITS PAID</b>					
9. Death benefits.....	50,268,887				50,268,887
10. Matured endowments.....					0
11. Annuity benefits.....	96,719,916				96,719,916
12. Surrender values and withdrawals for life contracts.....	501,063,318				501,063,318
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	112,308	0	0	0	112,308
14. All other benefits, except accident and health.....					0
15. Totals.....	648,164,429	0	0	0	648,164,429

### DETAILS OF WRITE-INS

	1	2	3	4	5
1301. Waived premiums due to disability.....	112,308				112,308
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).....	112,308	0	0	0	112,308

	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
	<b>DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED</b>									
16. Unpaid December 31, prior year.....	11	3,888,622							11	3,888,622
17. Incurred during current year.....	83	51,021,381							83	51,021,381
<b>Settled during current year:</b>										
18.1 By payment in full.....	76	50,266,381							76	50,266,381
18.2 By payment on compromised claims.....	1	2,505							1	2,505
18.3 Totals paid.....	77	50,268,886	0	0	0	0	0	0	77	50,268,886
18.4 Reduction by compromise.....		297,495							0	297,495
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	77	50,566,381	0	0	0	0	0	0	77	50,566,381
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	17	4,343,622	0	0	0	0	0	0	17	4,343,622
<b>POLICY EXHIBIT</b>										
20. In force December 31, prior year.....	64,729	46,722,071,138	(a)		No. of Pol.				64,729	46,722,071,138
21. Issued during year.....	114	244,683,486							114	244,683,486
22. Other changes to in force (Net).....	(3,262)	(2,643,096,691)							(3,262)	(2,643,096,691)
23. In force December 31 of current year.....	61,581	44,323,657,933	0	0	0	0	0	0	61,581	44,323,657,933

(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.....					
<b>Other Individual Policies:</b>					
25.1 Non-cancelable (b).....					
25.2 Guaranteed renewable (b).....					
25.3 Non-renewable for stated reasons only (b).....					
25.4 Other accident only.....					
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	0	0	0	0	0

NONE

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

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

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....			64,729	46,722,071						46,722,071
2. Issued during year.....			114	244,683						244,683
3. Reinsurance assumed.....			-							0
4. Revived during year.....			117	106,845						106,845
5. Increased during year (net).....				24						24
6. Subtotals, Lines 2 to 5.....	0	0	231	351,553	0	0	0	0	0	351,553
7. Additions by dividends during year.....	XXX		XXX	20	XXX		XXX	XXX		20
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	64,960	47,073,644	0	0	0	0	0	47,073,644
<b>Deductions during year:</b>										
10. Death.....			83	49,480			XXX			49,480
11. Maturity.....			-	-			XXX			0
12. Disability.....			-	-			XXX			0
13. Expiry.....			8	1,235						1,235
14. Surrender.....			108	113,415						113,415
15. Lapse.....			3,180	2,521,936						2,521,936
16. Conversion.....			-	-			XXX	XXX	XXX	0
17. Decreased (net).....			-	63,919						63,919
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	3,379	2,749,985	0	0	0	0	0	2,749,985
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	61,581	44,323,658	0	0	0	0	0	44,323,658
22. Reinsurance ceded end of year.....	XXX		XXX	43,597,922	XXX		XXX	XXX		43,597,922
23. Line 21 minus Line 22.....	XXX	0	XXX	725,737	XXX	(a) 0	XXX	XXX	0	725,737

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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?.....

**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	383
25. Other paid-up insurance.....			11	94
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.....	91	238,669	61,407	44,268,525
29. Other term insurance-decreasing.....	XXX		XXX	
30. Other term insurance.....	XXX		XXX	
31. Totals (Lines 27 to 30).....	91	238,669	61,407	44,268,525
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	9
33. Totals, extended term insurance.....	XXX	XXX	1	8
34. Totals, whole life and endowment.....	23	6,014	173	55,116
35. Totals (Lines 31 to 34).....	114	244,683	61,581	44,323,658

**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.....	244,683		44,322,817	841
38. Credit Life (Group and Individual).....				
39. Group.....				
40. Totals (Lines 36 to 39).....	244,683	0	44,322,817	841

**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.....	85
--	----

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

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

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium.....			9,010	5,172,296				
49. Disability Income.....								
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....	0	(a).....0	9,010	(a).....5,172,296	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.....	376	230		
2. Issued during year.....	126	35		
3. Reinsurance assumed.....				
4. Increased during year (net).....	14	5		
5. Total (Lines 1 to 4).....	516	270	0	0
Deductions during year:				
6. Decreased (net).....	5	30		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	5	30	0	0
9. In force end of year.....	511	240	0	0
10. Amount on deposit.....		(a) 22,656,176		(a)
11. Income now payable.....				
12. Amount of income payable.....	(a) 4,291,459	(a) 2,990,370	(a)	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	1,163	44,147		
2. Issued during year.....	11	4,751		
3. Reinsurance assumed.....				
4. Increased during year (net).....		1,934		
5. Total (Lines 1 to 4).....	1,174	50,832	0	0
Deductions during year:				
6. Decreased (net).....	46	5		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	46	5	0	0
9. In force end of year.....	1,128	50,827	0	0
Income now payable:				
10. Amount of income payable.....	(a) 12,830,629	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance.....	XXX	(a) 4,138,278	XXX	(a)
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 7,000,813,250	XXX	(a)

**ACCIDENT AND HEALTH INSURANCE**

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

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

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

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

# Brighthouse Life Insurance Company of NY

## FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

### Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	(5,131,625)
2. Current year's realized pre-tax capital gains/(losses) of \$.....5,468,140 transferred into the reserve net of taxes of \$.....1,148,309.....	4,319,831
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).....	(811,794)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	(507,408)
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	(304,386)

### 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. 2019.....	(672,388)	164,980		(507,408)
2. 2020.....	(571,342)	542,452		(28,890)
3. 2021.....	(522,089)	545,604		23,515
4. 2022.....	(579,312)	449,276		(130,036)
5. 2023.....	(565,570)	351,004		(214,566)
6. 2024.....	(472,746)	250,131		(222,615)
7. 2025.....	(395,824)	181,806		(214,018)
8. 2026.....	(288,634)	154,785		(133,849)
9. 2027.....	(201,179)	125,120		(76,059)
10. 2028.....	(123,555)	92,335		(31,220)
11. 2029.....	(104,554)	60,133		(44,421)
12. 2030.....	(117,488)	46,887		(70,601)
13. 2031.....	(123,526)	46,868		(76,658)
14. 2032.....	(119,997)	51,551		(68,446)
15. 2033.....	(113,497)	54,827		(58,670)
16. 2034.....	(115,590)	57,299		(58,291)
17. 2035.....	(126,612)	62,733		(63,879)
18. 2036.....	(123,166)	63,891		(59,275)
19. 2037.....	(95,062)	66,883		(28,179)
20. 2038.....	(50,100)	70,424		20,324
21. 2039.....	238	71,955		72,193
22. 2040.....	48,382	79,144		127,526
23. 2041.....	87,315	88,263		175,578
24. 2042.....	83,860	96,435		180,295
25. 2043.....	62,736	108,758		171,494
26. 2044.....	40,450	116,479		156,929
27. 2045.....	19,083	112,738		131,821
28. 2046.....	5,868	89,730		95,598
29. 2047.....	2,397	64,422		66,819
30. 2048.....	275	39,113		39,388
31. 2049 and Later.....		13,805		13,805
32. Total (Lines 1 to 31).....	(5,131,625)	4,319,831	0	(811,794)

**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.....	11,343,251	3,333,890	14,677,141		13,535	13,535	14,690,676
2. Realized capital gains/(losses) net of taxes - General Account.....	(639,347)	(39,773)	(679,120)			0	(679,120)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	1,181,903		1,181,903			0	1,181,903
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(5,366,793)	129,307	(5,237,486)			0	(5,237,486)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	(44,005)		(44,005)			0	(44,005)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	4,532,366	1,543,577	6,075,943		3,796	3,796	6,079,739
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	11,007,375	4,967,001	15,974,376	0	17,331	17,331	15,991,707
9. Maximum reserve.....	21,530,361	6,971,746	28,502,107		25,051	25,051	28,527,158
10. Reserve objective.....	12,808,967	5,360,607	18,169,574		12,146	12,146	18,181,720
11. 20% of (Line 10 minus Line 8).....	360,318	78,721	439,040	0	(1,037)	(1,037)	438,003
12. Balance before transfers (Lines 8 + 11).....	11,367,694	5,045,722	16,413,416	0	16,294	16,294	16,429,710
13. Transfers.....			0			0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	11,367,694	5,045,722	16,413,416	0	16,294	16,294	16,429,710

**ASSET VALUATION RESERVE**

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		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)
<b>LONG-TERM BONDS</b>												
1		Exempt obligations.....	164,142,570	XXX	XXX	164,142,570	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	987,460,399	XXX	XXX	987,460,399	0.0005	493,730	0.0016	1,579,937	0.0033	3,258,619
3	2	High quality.....	658,274,007	XXX	XXX	658,274,007	0.0021	1,382,375	0.0064	4,212,954	0.0106	6,977,704
4	3	Medium quality.....	57,070,229	XXX	XXX	57,070,229	0.0099	564,995	0.0263	1,500,947	0.0376	2,145,841
5	4	Low quality.....	10,163,914	XXX	XXX	10,163,914	0.0245	249,016	0.0572	581,376	0.0817	830,392
6	5	Lower quality.....	5,930,878	XXX	XXX	5,930,878	0.0630	373,645	0.1128	669,003	0.1880	1,115,005
7	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	1,883,041,997	XXX	XXX	1,883,041,997	XXX	3,063,762	XXX	8,544,216	XXX	14,327,561
<b>PREFERRED STOCKS</b>												
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
<b>SHORT-TERM BONDS</b>												
18		Exempt obligations.....	34,707,283	XXX	XXX	34,707,283	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	10,620,383	XXX	XXX	10,620,383	0.0005	5,310	0.0016	16,993	0.0033	35,047
20	2	High quality.....	3,981,274	XXX	XXX	3,981,274	0.0021	8,361	0.0064	25,480	0.0106	42,202
21	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
22	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
23	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (sum of Lines 18 through 24).....	49,308,940	XXX	XXX	49,308,940	XXX	13,671	XXX	42,473	XXX	77,249
<b>DERIVATIVE INSTRUMENTS</b>												
26		Exchange traded.....	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27	1	Highest quality.....	910,364	XXX	XXX	910,364	0.0005	455	0.0016	1,457	0.0033	3,004
28	2	High quality.....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments.....	910,364	XXX	XXX	910,364	XXX	455	XXX	1,457	XXX	3,004
34		Total (Lines 9 + 17 + 25 + 33).....	1,933,261,301	XXX	XXX	1,933,261,301	XXX	3,077,888	XXX	8,588,146	XXX	14,407,814

**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)
<b>MORTGAGE LOANS</b>												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	94,219,171		XXX	94,219,171	0.0011	103,641	0.0057	537,049	0.0074	697,222
36		Farm mortgages - CM2 - high quality.....	2,154,025		XXX	2,154,025	0.0040	8,616	0.0114	24,556	0.0149	32,095
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.....	171,805,526		XXX	171,805,526	0.0011	188,986	0.0057	979,291	0.0074	1,271,361
44		Commercial mortgages-all other - CM2 - high quality.....	82,161,244		XXX	82,161,244	0.0040	328,645	0.0114	936,638	0.0149	1,224,203
45		Commercial mortgages-all other - CM3 - medium quality.....	25,576,780		XXX	25,576,780	0.0069	176,480	0.0200	511,536	0.0257	657,323
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).....	375,916,746	0	XXX	375,916,746	XXX	806,368	XXX	2,989,070	XXX	3,882,204
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).....	375,916,746	0	XXX	375,916,746	XXX	806,368	XXX	2,989,070	XXX	3,882,204

## 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)
<b>COMMON STOCK</b>												
1		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	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
13		Unaffiliated common stock private.....				0	0.0000	0	0.1945	0	0.1945	0
14		Real estate.....				0	(b)	0	(b)	0	(b)	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1580	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
<b>REAL ESTATE</b>												
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
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
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)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS</b>												
30	1	Highest quality.....	7,591,307	XXX	XXX	7,591,307	0.0005	3,796	0.0016	12,146	0.0033	25,051
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).....	7,591,307	XXX	XXX	7,591,307	XXX	3,796	XXX	12,146	XXX	25,051
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS</b>												
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
Unaffiliated - In Good Standing with Covenants.....												
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

**Brighthouse Life Insurance Company of NY**

**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)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK</b>												
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
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>												
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
<b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>												
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
<b>ALL OTHER INVESTMENTS</b>												
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).....	7,591,307	0	0	7,591,307	XXX	3,796	XXX	12,146	XXX	25,051

(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**

Annual Statement for the year 2019 of the **Brighthouse Life Insurance Company of NY**  
**SCHEDULE F**

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

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted

**CLAIMS DISPOSED OF DURING CURRENT YEAR**

**Death Claims - Ordinary**

208055661FM.....	99999.....	.....NY.....	.....2018.....	.....300,000	.....2,505	.....	Misrepresentation.....
0199999. Death Claims - Ordinary.....				.....300,000	.....2,505	.....0	.....XXX.....
0599999. Subtotal - Disposed Death Claims.....				.....300,000	.....2,505	.....0	.....XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				.....300,000	.....2,505	.....0	.....XXX.....

**CLAIMS RESISTED DURING CURRENT YEAR**

**Death Claims - Ordinary**

211003367FM.....	22789.....	.....NY.....	.....2014.....	.....150,000	.....	.....150,000	Misrepresentation.....
206113608FM.....	1111.....	.....NY.....	.....2017.....	.....20,000	.....	.....20,000	OTHER -LIFE.....
212127669ER.....	11111.....	.....NY.....	.....2019.....	.....500,000	.....	.....500,000	Coverage Not Started.....
212020784FM.....	99999.....	.....NY.....	.....2019.....	.....100,000	.....	.....100,000	Misrepresentation.....
2799999. Death Claims - Ordinary.....				.....770,000	.....0	.....770,000	.....XXX.....
3199999. Subtotal - Resisted Death Claims.....				.....770,000	.....0	.....770,000	.....XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....				.....770,000	.....0	.....770,000	.....XXX.....
5399999. Totals.....				.....1,070,000	.....2,505	.....770,000	.....XXX.....

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

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

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NONE

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

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)**

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

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

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

**PART 4 - REINSURANCE**

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

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

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

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

**SCHEDULE S - PART 1 - SECTION 1**

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

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

**NONE**

**SCHEDULE S - PART 1 - SECTION 2**

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld under Coinsurance

**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
<b>Life and Annuity - Affiliates - U.S. - Other</b>						
87726.....	06-0566090....	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	.....37,523	.....
87726.....	06-0566090....	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	.....8,170,092	.....
87726.....	06-0566090....	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	.....6,154,495	.....3,990,592
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				.....14,362,110	.....3,990,592
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				.....14,362,110	.....3,990,592
0799999.	Total - Life and Annuity Affiliates.....				.....14,362,110	.....3,990,592
<b>Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>						
86258.....	13-2572994....	04/01/2009	GENERAL RE LIFE CORP.....	CT.....	.....	.....3,233
88340.....	59-2859797....	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA.....	FL.....	.....	.....2,687
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA.....	FL.....	.....650,000	.....14,369
65978.....	13-5581829....	01/19/2005	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....	.....	.....12,500
66346.....	58-0828824....	02/01/2004	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....12
66346.....	58-0828824....	01/19/2005	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....18,721
66346.....	58-0828824....	12/31/2009	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....1,070
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....	.....44,202
66346.....	58-0828824....	04/01/2011	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....125,000	.....13,668
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE CO.....	GA.....	.....975,000	.....25,295
88099.....	75-1608507....	01/19/2005	OPTIMUM RE INSURANCE CO.....	TX.....	.....	.....4,143
93572.....	43-1235868....	02/01/2004	RGA REINSURANCE CO.....	MO.....	.....	.....48
93572.....	43-1235868....	01/19/2005	RGA REINSURANCE CO.....	MO.....	.....	.....31,074
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE CO.....	MO.....	.....360,000	.....41,174
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE CO.....	MO.....	.....587,500	.....21,630
64688.....	75-6020048....	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO.....	DE.....	.....	.....3,436
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE.....	DE.....	.....	.....9,383
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO.....	DE.....	.....162,500	.....4,373
87572.....	23-2038295....	02/01/2004	SCOTTISH RE (US) INC.....	DE.....	.....	.....570
68713.....	84-0499703....	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO.....	CO.....	.....	.....1,425
82627.....	06-0839705....	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....12
82627.....	06-0839705....	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....5,332
82627.....	06-0839705....	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....250,000	.....15,980
82627.....	06-0839705....	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....	.....45,505
82627.....	06-0839705....	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....650,000	.....24,717
82627.....	06-0839705....	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC.....	MO.....	.....4,060,219	.....1,388,243
70688.....	36-6071399....	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO.....	NY.....	.....	.....8,112
70688.....	36-6071399....	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO.....	NY.....	.....	.....49,468
80659.....	82-4533188....	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.....	.....462
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....7,820,219	.....1,790,844
1099999.	Total - Life and Annuity Non-Affiliates.....				.....7,820,219	.....1,790,844
1199999.	Total - Life and Annuity.....				.....22,182,329	.....5,781,436
2399999.	Total U.S.....				.....22,182,329	.....5,781,436
9999999.	Total.....				.....22,182,329	.....5,781,436

**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		
<b>General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates</b>														
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	XXXLO	88,550,002	311,516	275,021	299,750				
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	786,875	9,493	15,561	29,275				
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	62,553,700	86,521	149,566	155,177				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	335,566,320	388,069	267,618	385,388				
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	2,899,925	4,584	10,637	(7,626)				
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	60,449,800	24,437	33,440	17,590				
65978	13-5581829	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	SC		9,620,540	13,547,447					
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	CO/I	XXXL	280,000	6,763	6,976	701				
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	104,844	523	485	354				
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	3,074,956	56,913	51,052	81,125				
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	436,553,033	1,194,960	1,168,060	1,031,780				
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	1,032,566,632	3,051,059	3,250,674	2,155,243				
66346	58-0828824	12/31/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	25,000,000	172,646	93,634	224,540				
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	319,354,768	255,909	245,458	212,345				
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	590,787,883	1,791,782	1,709,035	1,109,877				
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	2,174,945	5,982	7,978	(6,695)				
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	75,837,350	47,175	31,667	27,564				
66869	31-4156830	05/15/1991	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OA		1,659,761	1,634,591					
66869	31-4156830	12/31/1992	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OL	1,000,003	435,487	442,884	15,076				
93572	43-1235868	02/01/2004	RG REINSURANCE CO	MO	CO/I	XXXL	1,120,000	27,051	27,904	2,802				
93572	43-1235868	07/01/2004	RG REINSURANCE CO	MO	YRT/I	OL	62,906	314	291	233				
93572	43-1235868	01/19/2005	RG REINSURANCE CO	MO	YRT/I	OL	3,984,604	78,745	70,435	112,923				
93572	43-1235868	01/19/2005	RG REINSURANCE CO	MO	YRT/I	XXXLO	724,790,345	1,770,082	1,717,853	1,346,571				
93572	43-1235868	01/01/2009	RG REINSURANCE CO	MO	YRT/I	XXXLO	961,857,601	2,536,956	2,750,611	1,988,386				
93572	43-1235868	01/01/2012	RG REINSURANCE CO	MO	YRT/I	XXXLO	505,273,396	1,331,334	1,264,465	1,005,419				
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	XXXLO	219,178,487	585,585	615,633	429,730				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	102,129,082	229,432	222,226	133,879				
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	OL	4,585,110	24,369	41,941	(8,984)				
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	79,562,250	60,450	45,033	21,028				
87572	23-2038295	02/01/2004	SCOTTISH RE (US) INC	DE	CO/I	XXXL	13,317,045	592,157	567,301	21,948				
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO	CO	CO/I	XXXL	33,292,611	1,512,227	1,536,043	116,578				
82627	06-0839705	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	280,000	5,013	4,913	701				
82627	06-0839705	07/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	20,969	78	68	124				
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,836,041	30,231	25,570	64,695				
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	124,058,631	243,059	217,679	322,108				
82627	06-0839705	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	373,016,547	619,670	585,182	560,645				

**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	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	1,063,021,283	2,440,713	2,461,969	2,377,739				
82627	06-0839705	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	577,346,329	1,013,426	921,891	926,340				
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	4,590,411	8,443	10,596	(11,285)				
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	164,815,001	106,295	95,665	68,783				
82627	06-0839705	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC	MO	COFWI	XXXL	5,377,758,439	837,933,349		833,492,332	313,339,883			430,823,675
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	189,348,272	415,949	416,348	293,694				
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	1,155,495,631	2,954,563	3,123,704	1,817,327				
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	10,800,000	27,930	40,652	46,757				
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	724,979	1,994	2,659	(2,391)				
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	23,712,450	26,744	22,687	13,766				
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						14,753,519,456	873,700,279	39,731,103	850,873,312	313,339,883	0	0	430,823,675
1099999	Total - General Account - Authorized - Non-Affiliates						14,753,519,456	873,700,279	39,731,103	850,873,312	313,339,883	0	0	430,823,675
1199999	Total - General Account - Authorized						14,753,519,456	873,700,279	39,731,103	850,873,312	313,339,883	0	0	430,823,675
<b>General Account - Unauthorized - Affiliates - U.S. - Other</b>														
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	SC		6,777,950	4,756,802					
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA		103,806,968	145,162,768	5,216,746				
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	SC		1,059,814	629,444					
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA		111,949,857	164,620,914	10,508,972	155,031,642	160,773,555		
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	6,983,834	4,530,100	3,649,878	644,504				
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	16,504,245	80,599	90,222	73,670				
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	XXXLO	28,643,580,589	80,271,628	76,770,421	36,207,400				
1399999	Total - General Account - Unauthorized - Affiliates - U.S. - Other						28,667,068,668	308,476,916	395,680,449	52,651,292	155,031,642	160,773,555	0	0
1499999	Total - General Account - Unauthorized - Affiliates - U.S. - Total						28,667,068,668	308,476,916	395,680,449	52,651,292	155,031,642	160,773,555	0	0
1899999	Total - General Account - Unauthorized - Affiliates						28,667,068,668	308,476,916	395,680,449	52,651,292	155,031,642	160,773,555	0	0
<b>General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates</b>														
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	524,581	11,652	10,374	19,783				
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXLO	96,591,185	221,246	207,592	192,173				
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	XXXLO	80,218,103	185,534	185,655	113,325				
1999999	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates						177,333,869	418,432	403,621	325,281	0	0	0	0
2199999	Total - General Account - Unauthorized - Non-Affiliates						177,333,869	418,432	403,621	325,281	0	0	0	0
2299999	Total - General Account - Unauthorized						28,844,402,537	308,895,348	396,084,070	52,976,573	155,031,642	160,773,555	0	0
3499999	Total - General Account - Authorized, Unauthorized and Certified						43,597,921,993	1,182,595,627	435,815,173	903,849,885	468,371,525	160,773,555	0	430,823,675
<b>Separate Accounts - Unauthorized - Affiliates - U.S. - Other</b>														
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	VA				101,572,395			3,943,391,251	
4799999	Total - Separate Accounts - Unauthorized - Affiliates - U.S. - Other						0	0	0	101,572,395	0	0	3,943,391,251	0
4899999	Total - Separate Accounts - Unauthorized - Affiliates - U.S. - Total						0	0	0	101,572,395	0	0	3,943,391,251	0
5299999	Total - Separate Accounts - Unauthorized - Affiliates						0	0	0	101,572,395	0	0	3,943,391,251	0

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**SCHEDULE S - PART 3 - SECTION 1**

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
5699999	Total - Separate Accounts - Unauthorized.....						0	0	0	101,572,395	0	0	3,943,391,251	0
6899999	Total - Separate Accounts - Authorized, Unauthorized and Certified.....						0	0	0	101,572,395	0	0	3,943,391,251	0
6999999	Total U.S.....						43,597,921,993	1,182,595,627	435,815,173	1,005,422,280	468,371,525	160,773,555	3,943,391,251	430,823,675
9999999	Total.....						43,597,921,993	1,182,595,627	435,815,173	1,005,422,280	468,371,525	160,773,555	3,943,391,251	430,823,675

**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
<b>General Account - Life and Annuity - Affiliates - U.S. - Other</b>														
87726.....	06-0566090.	.12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....110,584,917	.....37,523	- .....	.....110,622,440	.....	.....	.....142,109,525	.....	.....	.....431,651	.....110,622,440
87726.....	06-0566090.	.01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....112,781,796	.....8,170,092	.....86,973,063	.....207,924,951	.....	.....	.....144,932,672	.....	.....	.....131,320,124	.....207,924,951
87726.....	06-0566090.	.05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....4,530,100	.....4,494	.....18,278	.....4,552,872	.....	.....	.....5,821,502	.....	.....	.....30,721	.....4,552,872
87726.....	06-0566090.	.05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	.....80,352,227	.....10,140,593	.....11,089,303	.....101,582,123	.....	.....	.....103,258,357	.....	.....	.....17,938,793	.....101,582,123
0299999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Other.....			.....308,249,040	.....18,352,702	.....98,080,644	.....424,682,386	.....0	.....XXX.....	.....396,122,056	.....0	.....0	.....149,721,289	.....424,682,386
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			.....308,249,040	.....18,352,702	.....98,080,644	.....424,682,386	.....0	.....XXX.....	.....396,122,056	.....0	.....0	.....149,721,289	.....424,682,386
0799999.	Total - General Account - Life and Annuity - Affiliates.....			.....308,249,040	.....18,352,702	.....98,080,644	.....424,682,386	.....0	.....XXX.....	.....396,122,056	.....0	.....0	.....149,721,289	.....424,682,386
<b>General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>														
88099.....	75-1608507.	.01/19/2005	OPTIMUM RE INSURANCE COMPANY.....	.....232,898	.....4,143	.....28,773	.....265,814	.....	.....	.....	.....	.....	.....73,922	.....73,922
64688.....	75-6020048.	.01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	.....185,534	.....3,436	.....24,787	.....213,757	.....268,535	.....	.....	.....	.....	.....81,779	.....213,757
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			.....418,432	.....7,579	.....53,560	.....479,571	.....268,535	.....XXX.....	.....0	.....0	.....0	.....155,701	.....287,679
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			.....418,432	.....7,579	.....53,560	.....479,571	.....268,535	.....XXX.....	.....0	.....0	.....0	.....155,701	.....287,679
1199999.	Total - General Account - Life and Annuity.....			.....308,667,472	.....18,360,281	.....98,134,204	.....425,161,957	.....268,535	.....XXX.....	.....396,122,056	.....0	.....0	.....149,876,990	.....424,970,065
2399999.	Total - General Account.....			.....308,667,472	.....18,360,281	.....98,134,204	.....425,161,957	.....268,535	.....XXX.....	.....396,122,056	.....0	.....0	.....149,876,990	.....424,970,065
3599999.	Total - U.S.....			.....308,667,472	.....18,360,281	.....98,134,204	.....425,161,957	.....268,535	.....XXX.....	.....396,122,056	.....0	.....0	.....149,876,990	.....424,970,065
9999999.	Total.....			.....308,667,472	.....18,360,281	.....98,134,204	.....425,161,957	.....268,535	.....XXX.....	.....396,122,056	.....0	.....0	.....149,876,990	.....424,970,065

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

**SCHEDULE S - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral						23	24	25	26	
															16	17	18	19	20	21					22
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating	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)	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)	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)
<b>NONE</b>																									

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

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts.....	1,005,422	164,847	99,852	(1,076,258)	170,242
2. Commissions and reinsurance expense allowances.....	103,094	16,294	9,778	19,512	18,463
3. Contract claims.....	59,759	66,308	67,341	75,122	93,669
4. Surrender benefits and withdrawals for life contracts.....	383,969	381,890	335,100	343,899	355,675
5. Dividends to policyholders and refunds to members.....	10	9	10	10	11
6. Reserve adjustments on reinsurance ceded.....	(412,333)	(384,018)	(352,901)	(265,818)	(265,949)
7. Increase in aggregate reserves for life and accident and health contracts.....	750,479	150,240	(50,049)	(1,280,846)	61,824
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	48,320	53,743	34,806	(260,874)	48,753
9. Aggregate reserves for life and accident and health contracts.....	1,172,747	422,268	272,027	322,077	1,062,923
10. Liability for deposit-type contracts.....	9,848	13,547	16,746	21,753	22,730
11. Contract claims unpaid.....	5,781	4,963	4,480	3,227	5,492
12. Amounts recoverable on reinsurance.....	22,182	15,810	15,259	15,796	11,227
13. Experience rating refunds due or unpaid.....	1,228			(26,124)	1,004
14. Policyholders' dividends and refunds to members (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due.....	3,048	2,727	2,537	2,982	3,399
16. Unauthorized reinsurance offset.....	192	10,220	232	171	190
17. Offset for reinsurance with certified reinsurers.....					
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F).....					162,392
19. Letters of credit (L).....	269	269	269	225	110,215
20. Trust agreements (T).....	396,122	357,492	306,719	219,541	208,047
21. Other (O).....					
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
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)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12).....	2,531,212,535	64,860	2,531,277,395
2. Reinsurance (Line 16).....	111,572,669	(111,572,670)	(1)
3. Premiums and considerations (Line 15).....	269,399	23,290,833	23,560,232
4. Net credit for ceded reinsurance.....	XXX	701,694,082	701,694,082
5. All other admitted assets (balance).....	37,584,003		37,584,003
6. Total assets excluding Separate Accounts (Line 26).....	2,680,638,606	613,477,105	3,294,115,711
7. Separate Account assets (Line 27).....	5,979,321,685		5,979,321,685
8. Total assets (Line 28).....	8,659,960,291	613,477,105	9,273,437,396
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2).....	1,220,489,243	1,172,747,215	2,393,236,458
10. Liability for deposit-type contracts (Line 3).....	16,921,771	9,848,415	26,770,186
11. Claim reserves (Line 4).....	404,941	5,781,436	6,186,377
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....			0
13. Premium & annuity considerations received in advance (Line 8).....	109,520	903,870	1,013,390
14. Other contract liabilities (Line 9).....	144,835,606	(144,835,606)	0
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	191,892	(191,892)	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).....	719,047,841	(430,776,333)	288,271,508
20. Total liabilities excluding Separate Accounts (Line 26).....	2,102,000,814	613,477,105	2,715,477,919
21. Separate Account liabilities (Line 27).....	5,979,059,730		5,979,059,730
22. Total liabilities (Line 28).....	8,081,060,544	613,477,105	8,694,537,649
23. Capital & surplus (Line 38).....	578,899,747	XXX	578,899,747
24. Total liabilities, capital & surplus (Line 39).....	8,659,960,291	613,477,105	9,273,437,396
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves.....	1,172,747,215		
26. Claim reserves.....	5,781,436		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	903,870		
29. Liability for deposit-type contracts.....	9,848,415		
30. Other contract liabilities.....	(144,835,606)		
31. Reinsurance ceded assets.....	111,572,670		
32. Other ceded reinsurance recoverables.....	(64,860)		
33. Total ceded reinsurance recoverables.....	1,155,953,140		
34. Premiums and considerations.....	23,290,833		
35. Reinsurance in unauthorized companies.....	191,892		
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.....	430,776,333		
40. Total ceded reinsurance payables/offsets.....	454,259,058		
41. Total net credit for ceded reinsurance.....	701,694,082		

# Brighthouse Life Insurance Company of NY

## SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	2	3	Direct Business Only						
			Life Contracts		4	5	6	7	
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
States, Etc.	Active Status (a)								
1.	Alabama	AL	N	14,981				14,981	
2.	Alaska	AK	N					0	
3.	Arizona	AZ	N	87,770	6,600			94,370	
4.	Arkansas	AR	N	6,809				6,809	
5.	California	CA	N	602,635	1,150			603,785	
6.	Colorado	CO	N	73,644	279,360			353,004	
7.	Connecticut	CT	N	1,219,665	425,886			1,645,551	
8.	Delaware	DE	N	37,315				37,315	
9.	District of Columbia	DC	N	14,887				14,887	
10.	Florida	FL	N	1,237,626	4,023,781			5,261,407	
11.	Georgia	GA	N	167,117	450,000			617,117	
12.	Hawaii	HI	N	13,854				13,854	
13.	Idaho	ID	N	8,482				8,482	
14.	Illinois	IL	N	105,341				105,341	
15.	Indiana	IN	N	26,219				26,219	
16.	Iowa	IA	N	26,920				26,920	
17.	Kansas	KS	N	5,153				5,153	
18.	Kentucky	KY	N	18,521				18,521	
19.	Louisiana	LA	N	9,091				9,091	
20.	Maine	ME	N	19,825				19,825	
21.	Maryland	MD	N	102,346	7,526			109,872	
22.	Massachusetts	MA	N	244,395	10,705			255,100	
23.	Michigan	MI	N	49,197				49,197	
24.	Minnesota	MN	N	16,430	3,000			19,430	
25.	Mississippi	MS	N	8,188				8,188	
26.	Missouri	MO	N	22,461	270,000			292,461	
27.	Montana	MT	N	1,794				1,794	
28.	Nebraska	NE	N		136,382			136,382	
29.	Nevada	NV	N	132,001				132,001	
30.	New Hampshire	NH	N	21,567				21,567	
31.	New Jersey	NJ	N	1,501,611	4,280,840			5,782,451	
32.	New Mexico	NM	N	3,910				3,910	
33.	New York	NY	L	69,193,391	725,050,923			794,244,314	311,062
34.	North Carolina	NC	N	333,373	125,000			458,373	
35.	North Dakota	ND	N	372				372	
36.	Ohio	OH	N	70,402	360,530			430,932	
37.	Oklahoma	OK	N	12,034				12,034	
38.	Oregon	OR	N	32,893				32,893	
39.	Pennsylvania	PA	N	265,815	530,708			796,523	
40.	Rhode Island	RI	N	30,492	157,799			188,291	
41.	South Carolina	SC	N	146,481	17,000			163,481	
42.	South Dakota	SD	N	3,124				3,124	
43.	Tennessee	TN	N	69,351				69,351	
44.	Texas	TX	N	243,655	5,500			249,155	
45.	Utah	UT	N	18,429				18,429	
46.	Vermont	VT	N	37,508				37,508	
47.	Virginia	VA	N	141,950	323,916			465,866	
48.	Washington	WA	N	70,699				70,699	
49.	West Virginia	WV	N	8,633				8,633	
50.	Wisconsin	WI	N	18,926				18,926	
51.	Wyoming	WY	N	29,158				29,158	
52.	American Samoa	AS	N					0	
53.	Guam	GU	N					0	
54.	Puerto Rico	PR	N	7,942				7,942	
55.	US Virgin Islands	VI	N	1,154				1,154	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N	11,338				11,338	
58.	Aggregate Other Alien	OT	XXX	230,856	0	0	0	230,856	0
59.	Subtotal	XXX		76,777,731	736,466,606	0	0	813,244,337	311,062
90.	Reporting entity contributions for employee benefit plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		8,959				8,959	
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		112,308				112,308	
94.	Aggregate other amounts not allocable by State	XXX		0	383,899	0	0	383,899	0
95.	Totals (Direct Business)	XXX		76,898,998	736,850,505	0	0	813,749,503	311,062
96.	Plus reinsurance assumed	XXX						0	
97.	Totals (All Business)	XXX		76,898,998	736,850,505	0	0	813,749,503	311,062
98.	Less reinsurance ceded	XXX		895,543,203	116,206,561			1,011,749,764	
99.	Totals (All Business) less reinsurance ceded	XXX		(818,644,205)	620,643,944	(c) 0	0	(198,000,261)	311,062

**DETAILS OF WRITE-INS**

58001.	Other alien	XXX		230,856				230,856	
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		230,856	0	0	0	230,856	0
9401.	Internal policy exchanges	XXX			383,899			383,899	
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	383,899	0	0	383,899	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 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

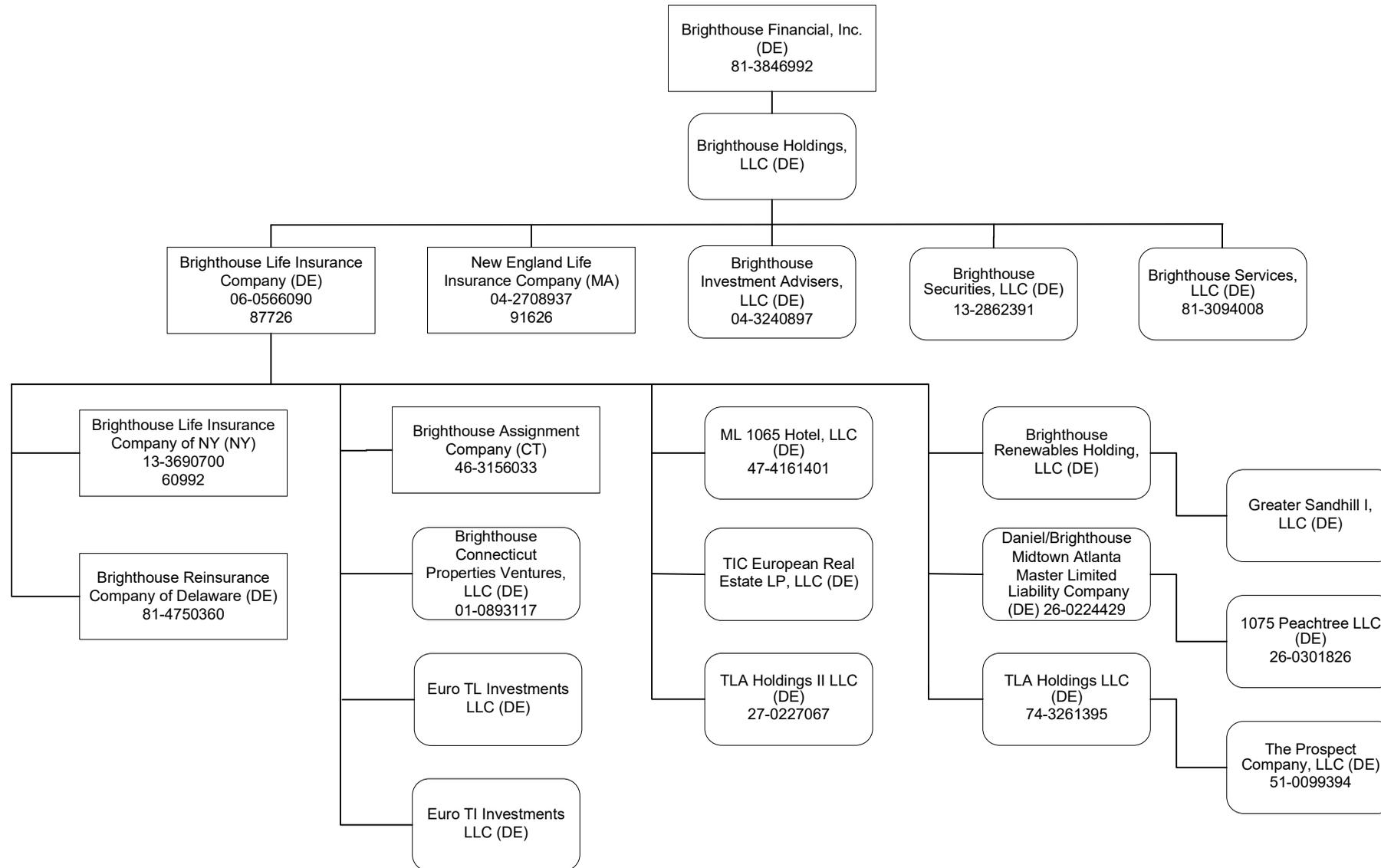
**SCHEDULE T - PART 2****INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	14,981					14,981
2. Alaska.....AK						0
3. Arizona.....AZ	87,770	6,600				94,370
4. Arkansas.....AR	6,809					6,809
5. California.....CA	602,635	1,150				603,785
6. Colorado.....CO	73,644	279,360				353,004
7. Connecticut.....CT	1,219,665	425,886				1,645,551
8. Delaware.....DE	37,315					37,315
9. District of Columbia.....DC	14,887					14,887
10. Florida.....FL	1,237,626	4,023,781				5,261,407
11. Georgia.....GA	167,117	450,000				617,117
12. Hawaii.....HI	13,854					13,854
13. Idaho.....ID	8,482					8,482
14. Illinois.....IL	105,341					105,341
15. Indiana.....IN	26,219					26,219
16. Iowa.....IA	26,920					26,920
17. Kansas.....KS	5,153					5,153
18. Kentucky.....KY	18,521					18,521
19. Louisiana.....LA	9,091					9,091
20. Maine.....ME	19,825					19,825
21. Maryland.....MD	102,346	7,526				109,872
22. Massachusetts.....MA	244,395	10,705				255,100
23. Michigan.....MI	49,197					49,197
24. Minnesota.....MN	16,430	3,000				19,430
25. Mississippi.....MS	8,188					8,188
26. Missouri.....MO	22,461	270,000				292,461
27. Montana.....MT	1,794					1,794
28. Nebraska.....NE		136,382				136,382
29. Nevada.....NV	132,001					132,001
30. New Hampshire.....NH	21,567					21,567
31. New Jersey.....NJ	1,501,611	4,280,840				5,782,451
32. New Mexico.....NM	3,910					3,910
33. New York.....NY	69,193,391	725,050,923			311,062	794,555,376
34. North Carolina.....NC	333,373	125,000				458,373
35. North Dakota.....ND	372					372
36. Ohio.....OH	70,402	360,530				430,932
37. Oklahoma.....OK	12,034					12,034
38. Oregon.....OR	32,893					32,893
39. Pennsylvania.....PA	265,815	530,708				796,523
40. Rhode Island.....RI	30,492	157,799				188,291
41. South Carolina.....SC	146,481	17,000				163,481
42. South Dakota.....SD	3,124					3,124
43. Tennessee.....TN	69,351					69,351
44. Texas.....TX	243,655	5,500				249,155
45. Utah.....UT	18,429					18,429
46. Vermont.....VT	37,508					37,508
47. Virginia.....VA	141,950	323,916				465,866
48. Washington.....WA	70,699					70,699
49. West Virginia.....WV	8,633					8,633
50. Wisconsin.....WI	18,926					18,926
51. Wyoming.....WY	29,158					29,158
52. American Samoa.....AS						0
53. Guam.....GU						0
54. Puerto Rico.....PR	7,942					7,942
55. US Virgin Islands.....VI	1,154					1,154
56. Northern Mariana Islands.....MP						0
57. Canada.....CAN	11,338					11,338
58. Aggregate Other Alien.....OT	230,856					230,856
59. Totals.....	76,777,731	736,466,606	0	0	311,062	813,555,399

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)	*
<b>Members</b>															
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**

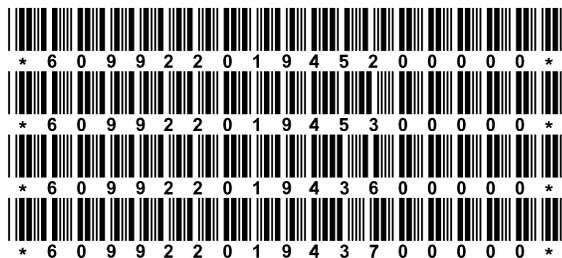
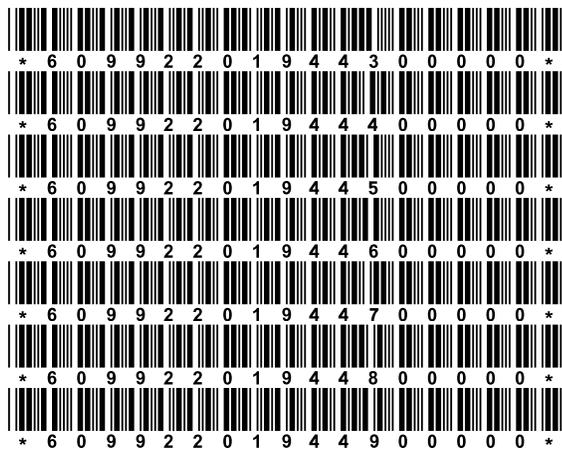
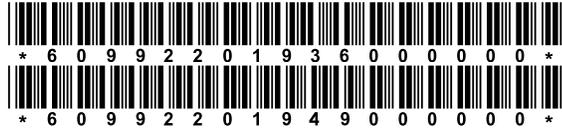
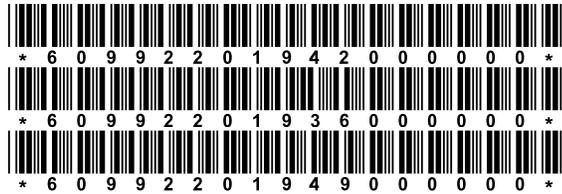
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection 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)
<b>Affiliated Transactions</b>												
		Brighthouse Holdings, LLC.....	131,100,000	(411,670,000)			1,158,395,825				877,825,825	
	04-3240897.....	Brighthouse Investment Advisers, LLC.....								(237,782,894)	(237,782,894)	
87726.....	06-0566090.....	Brighthouse Life Insurance Company.....	627,700,000	363,348,823			(534,222,113)	353,280,074		208,582,720	1,018,689,504	20,394,007,564
60992.....	13-3690700.....	Brighthouse Life Insurance Company NY.....	(27,700,000)	75,000,000			(113,544,040)	136,197,230		11,793,937	81,747,127	326,829,618
16073.....	81-4750360.....	Brighthouse Reinsurance Company of Delaware.....	(600,000,000)				310,314,155	(521,836,466)			(811,522,311)	(21,057,383,097)
		Brighthouse Renewable Holding, LLC.....		(5,855,343)							(5,855,343)	
	13-2862391.....	Brighthouse Securities, LLC.....					763,461				763,461	
	81-3094008.....	Brighthouse Services, LLC.....					(767,907,481)				(767,907,481)	
		Euro TI Investments LLC.....		(6,905)							(6,905)	
		Euro TL Investments LLC.....		(53,520)							(53,520)	
91626.....	04-2708937.....	New England Life Insurance Company.....	(131,100,000)				(53,799,807)	32,359,162		17,406,237	(135,134,408)	469,144,631
	74-3261395.....	TLA Holdings LLC.....		(20,763,055)							(20,763,055)	
9999999.....	Control Totals.....		0	0	0	0	0	0	XXX	0	0	132,598,716



**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.

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.
- 11.
- 12. The data for this supplement is not required to be filed.
- 13. The data for this supplement is not required to be filed.
- 14. The data for this supplement is not required to be filed.
- 15.
- 16.
- 17.
- 18. The data for this supplement is not required to be filed.
- 19. The data for this supplement is not required to be filed.
- 20. The data for this supplement is not required to be filed.
- 21. The data for this supplement is not required to be filed.
- 22. The data for this supplement is not required to be filed.
- 23. The data for this supplement is not required to be filed.
- 24. The data for this supplement is not required to be filed.
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- 27. The data for this supplement is not required to be filed.
- 28. The data for this supplement is not required to be filed.
- 29. The data for this supplement is not required to be filed.
- 30. The data for this supplement is not required to be filed.
- 31.
- 32.
- 33. The data for this supplement is not required to be filed.
- 34. The data for this supplement is not required to be filed.
- 35.



Annual Statement for the year 2019 of the **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.

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



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



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



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



40.

41.

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



43. 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.

50.

Annual Statement for the year 2019 of the **Brighthouse Life Insurance Company of NY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Disallowed IMR.....	304,387	304,387	0	0
2597. Summary of remaining write-ins for Line 25.....	304,387	304,387	0	0

**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.....	164,142,570	6.5	164,142,570		164,142,570	6.5
1.02 All Other Governments.....	7,198,148	0.3	7,198,148		7,198,148	0.3
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	4,200,303	0.2	4,200,303		4,200,303	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.....	226,748,885	9.0	226,748,885		226,748,885	9.0
1.06 Industrial and Miscellaneous.....	1,480,752,092	58.5	1,480,752,092		1,480,752,092	58.5
1.07 Hybrid Securities.....		0.0			0	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.....	1,883,041,998	74.4	1,883,041,998	0	1,883,041,998	74.4
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.....	96,373,195	3.8	96,373,195		96,373,195	3.8
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	271,543,551	10.7	271,543,551		271,543,551	10.7
4.04 Mezzanine Real Estate Loans.....	8,000,000	0.3	8,000,000		8,000,000	0.3
4.05 Total Mortgage Loans.....	375,916,746	14.9	375,916,746	0	375,916,746	14.9
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).....	98,839,171	3.9	98,839,171		98,839,171	3.9
6.02 Cash Equivalents (Schedule E, Part 2).....	8,589,179	0.3	8,589,179		8,589,179	0.3
6.03 Short-Term Investments (Schedule DA).....	49,308,940	1.9	49,308,940		49,308,940	1.9
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	156,737,290	6.2	156,737,290	0	156,737,290	6.2
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....	106,818,069	4.2	106,818,069		106,818,069	4.2
9. Other Invested Assets (Schedule BA).....	7,591,307	0.3	7,591,307		7,591,307	0.3
10. Receivables for Securities.....	818,078	0.0	818,078		818,078	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	289,047	0.0	289,047		289,047	0.0
13. Total Invested Assets.....	2,531,212,535	100.0	2,531,212,535	0	2,531,212,535	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

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

**NONE****SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		401,791,922
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	606,073	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	88,569	694,642
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.....		5,759
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.....		(50,347)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		23,737,688
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		2,951,222
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	163,680	
9.2	Totals, Part 3, Column 13.....		163,680
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).....		375,916,746
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		375,916,746
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		375,916,746

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		6,086,435
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	1,509,872	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		1,509,872
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.....		5,000
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).....		7,591,307
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		7,591,307

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,863,283,896
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		534,730,954
3.	Accrual of discount.....		4,515,711
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,041,028
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		521,357,187
7.	Deduct amortization of premium.....		5,143,438
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	1,462,866	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	15,974	1,478,840
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.....		492,194
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,883,041,998
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,883,041,998

# 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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	164,142,570	187,043,770	154,288,121	219,285,000
	2. Canada.....	648,690	671,125	648,050	650,000
	3. Other Countries.....	6,549,458	7,361,879	6,675,349	6,383,950
	4. Totals.....	171,340,718	195,076,774	161,611,520	226,318,950
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	4,200,303	4,851,135	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.....	226,748,885	242,502,240	229,358,990	205,995,118
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,194,929,481	1,274,958,343	1,198,286,819	1,186,028,190
	9. Canada.....	35,788,750	38,183,283	36,156,700	35,214,236
	10. Other Countries.....	250,033,861	266,868,325	257,037,008	250,109,536
	11. Totals.....	1,480,752,092	1,580,009,951	1,491,480,527	1,471,351,962
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>1,883,041,998</b>	<b>2,022,440,100</b>	<b>1,886,590,317</b>	<b>1,908,166,030</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>26. Total Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>27. Total Bonds and Stocks.....</b>	<b>1,883,041,998</b>	<b>2,022,440,100</b>	<b>1,886,590,317</b>	

**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)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....	39,701,643		79,138,520	1,343,955	83,660,095	XXX	203,844,213	10.5	402,773,921	20.8	203,844,213	
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.....	39,701,643	0	79,138,520	1,343,955	83,660,095	XXX	203,844,213	10.5	402,773,921	20.8	203,844,213	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....				499,673	1,603,962	XXX	2,103,635	0.1	4,301,548	0.2		2,103,635
2.2 NAIC 2.....			273,026	1,543,843	2,628,953	XXX	4,445,822	0.2	5,447,555	0.3	1,665,198	2,780,625
2.3 NAIC 3.....		648,690				XXX	648,690	0.0	648,431	0.0		648,690
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	648,690	273,026	2,043,516	4,232,915	XXX	7,198,147	0.4	10,397,534	0.5	1,665,198	5,532,950
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....		247,077	1,756,990	2,196,237		XXX	4,200,304	0.2	4,177,486	0.2	4,200,303	
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	247,077	1,756,990	2,196,237	0	XXX	4,200,304	0.2	4,177,486	0.2	4,200,303	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
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
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	11,887,844	23,461,106	32,008,846	122,203,427	31,046,402	XXX	220,607,625	11.4	181,198,114	9.3	212,238,342	8,369,283
5.2 NAIC 2.....	58,306	266,567	407,903	1,148,814	4,259,670	XXX	6,141,260	0.3	6,200,555	0.3	6,141,260	
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.....	11,946,150	23,727,673	32,416,749	123,352,241	35,306,072	XXX	226,748,885	11.7	187,398,669	9.7	218,379,602	8,369,283

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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)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	45,606,392	101,989,944	381,879,620	74,535,639	174,952,747	.XXX	778,964,342	40.1	719,768,535	37.1	475,830,983	303,133,359
6.2 NAIC 2.....	34,904,330	175,796,704	216,014,102	61,171,323	159,581,436	.XXX	647,467,895	33.4	522,991,473	27.0	354,623,511	292,844,384
6.3 NAIC 3.....	2,662,532	30,158,499	20,586,332	2,734,552	279,624	.XXX	56,421,539	2.9	74,875,482	3.9	39,816,218	16,605,321
6.4 NAIC 4.....		3,865,890	4,998,024	1,300,000		.XXX	10,163,914	0.5	11,351,415	0.6	2,587,000	7,576,914
6.5 NAIC 5.....	209,538	972,817	1,718,602	1,953,169	1,076,752	.XXX	5,930,878	0.3	4,478,205	0.2		5,930,878
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	83,382,792	312,783,854	625,196,680	141,694,683	335,890,559	.XXX	1,498,948,568	77.2	1,333,465,110	68.8	872,857,712	626,090,856
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
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)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1.....	(d).....97,195,879	.....125,451,050	.....493,026,986	.....198,582,694	.....291,263,206	.....0	.....1,205,519,815	.....62.1	.....XXX	.....XXX	.....891,913,538	.....313,606,277
11.2 NAIC 2.....	(d).....34,962,636	.....176,310,348	.....218,452,021	.....66,060,217	.....166,470,059	.....0	.....662,255,281	.....34.1	.....XXX	.....XXX	.....366,630,272	.....295,625,009
11.3 NAIC 3.....	(d).....2,662,532	.....30,807,189	.....20,586,332	.....2,734,552	.....279,624	.....0	.....57,070,229	.....2.9	.....XXX	.....XXX	.....39,816,218	.....17,254,011
11.4 NAIC 4.....	(d).....0	.....3,865,890	.....4,998,024	.....1,300,000	.....0	.....0	.....10,163,914	.....0.5	.....XXX	.....XXX	.....2,587,000	.....7,576,914
11.5 NAIC 5.....	(d).....209,538	.....972,817	.....1,718,602	.....1,953,169	.....1,076,752	.....0	(c).....5,930,878	.....0.3	.....XXX	.....XXX	.....0	.....5,930,878
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.7 Totals.....	.....135,030,585	.....337,407,294	.....738,781,965	.....270,630,632	.....459,089,641	.....0	(b).....1,940,940,117	.....100.0	.....XXX	.....XXX	.....1,300,947,028	.....639,993,089
11.8 Line 11.7 as a % of Col. 7.....	.....7.0	.....17.4	.....38.1	.....13.9	.....23.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....67.0	.....33.0
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1.....	.....117,422,755	.....138,922,635	.....592,605,516	.....206,740,310	.....252,350,902	.....0	.....XXX	.....XXX	.....1,308,042,118	.....67.5	.....1,005,441,657	.....302,600,463
12.2 NAIC 2.....	.....18,216,298	.....143,327,668	.....244,144,635	.....69,488,839	.....63,639,629	.....0	.....XXX	.....XXX	.....538,817,069	.....27.8	.....194,181,811	.....344,635,258
12.3 NAIC 3.....	.....4,813,449	.....32,889,245	.....32,683,615	.....4,735,997	.....401,607	.....0	.....XXX	.....XXX	.....75,523,913	.....3.9	.....52,334,936	.....23,188,978
12.4 NAIC 4.....	.....699,936	.....3,582,115	.....7,069,364	.....1,179,513	.....948,497	.....0	.....XXX	.....XXX	.....11,351,415	.....0.6	.....5,938,062	.....5,413,353
12.5 NAIC 5.....	.....0	.....100,000	.....2,250,195	.....0	.....0	.....0	.....XXX	.....XXX	(c).....4,478,205	.....0.2	.....2,029,139	.....2,449,066
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.7 Totals.....	.....141,152,438	.....318,821,663	.....878,753,325	.....282,144,659	.....317,340,635	.....0	.....XXX	.....XXX	(b).....1,938,212,720	.....100.0	.....1,259,925,605	.....678,287,118
12.8 Line 12.7 as a % of Col. 9.....	.....7.3	.....16.4	.....45.3	.....14.6	.....16.4	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....65.0	.....35.0
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1.....	.....66,967,115	.....79,539,913	.....345,162,707	.....142,834,690	.....257,409,113	.....0	.....891,913,538	.....46.0	.....1,005,441,657	.....51.9	.....891,913,538	.....XXX
13.2 NAIC 2.....	.....6,638,918	.....106,790,642	.....82,313,604	.....18,045,384	.....152,841,724	.....0	.....366,630,272	.....18.9	.....194,181,811	.....10.0	.....366,630,272	.....XXX
13.3 NAIC 3.....	.....2,281,853	.....20,806,014	.....13,923,240	.....2,525,488	.....279,623	.....0	.....39,816,218	.....2.1	.....52,334,936	.....2.7	.....39,816,218	.....XXX
13.4 NAIC 4.....	.....0	.....2,128,000	.....459,000	.....0	.....0	.....0	.....2,587,000	.....0.1	.....5,938,062	.....0.3	.....2,587,000	.....XXX
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....2,029,139	.....0.1	.....0	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....75,887,886	.....209,264,569	.....441,858,551	.....163,405,562	.....410,530,460	.....0	.....1,300,947,028	.....67.0	.....1,259,925,605	.....65.0	.....1,300,947,028	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....5.8	.....16.1	.....34.0	.....12.6	.....31.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....3.9	.....10.8	.....22.8	.....8.4	.....21.2	.....0.0	.....67.0	.....XXX	.....XXX	.....XXX	.....67.0	.....XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1.....	.....30,228,764	.....45,911,137	.....147,864,278	.....55,748,004	.....33,854,094	.....0	.....313,606,277	.....16.2	.....302,600,463	.....15.6	.....XXX	.....313,606,277
14.2 NAIC 2.....	.....28,323,718	.....69,519,706	.....136,138,416	.....48,014,833	.....13,628,336	.....0	.....295,625,009	.....15.2	.....344,635,258	.....17.8	.....XXX	.....295,625,009
14.3 NAIC 3.....	.....380,679	.....10,001,175	.....6,663,092	.....209,065	.....0	.....0	.....17,254,011	.....0.9	.....23,188,978	.....1.2	.....XXX	.....17,254,011
14.4 NAIC 4.....	.....0	.....1,737,890	.....4,539,024	.....1,300,000	.....0	.....0	.....7,576,914	.....0.4	.....5,413,353	.....0.3	.....XXX	.....7,576,914
14.5 NAIC 5.....	.....209,538	.....972,817	.....1,718,602	.....1,953,169	.....1,076,752	.....0	.....5,930,878	.....0.3	.....2,449,066	.....0.1	.....XXX	.....5,930,878
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....59,142,699	.....128,142,725	.....296,923,412	.....107,225,071	.....48,559,182	.....0	.....639,993,089	.....33.0	.....678,287,118	.....35.0	.....XXX	.....639,993,089
14.8 Line 14.7 as a % of Col. 7.....	.....9.2	.....20.0	.....46.4	.....16.8	.....7.6	.....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.....	.....3.0	.....6.6	.....15.3	.....5.5	.....2.5	.....0.0	.....33.0	.....XXX	.....XXX	.....XXX	.....XXX	.....33.0

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(a) Includes \$.....236,093,133 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year of bonds with Z designations and \$.....31,840,246 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, \$.....2,029,139 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 \$.....53,916,845; NAIC 2 \$.....3,981,274; 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
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations.....	39,701,643		79,138,520	1,343,955	83,660,095	.XXX	203,844,213	10.5	402,773,921	20.8	203,844,212	
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.....	39,701,643	0	79,138,520	1,343,955	83,660,095	.XXX	203,844,213	10.5	402,773,921	20.8	203,844,212	0
<b>2. All Other Governments</b>												
2.01 Issuer Obligations.....		648,690	273,026	2,043,516	4,232,916	.XXX	7,198,148	0.4	10,397,534	0.5	1,665,198	5,532,950
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	648,690	273,026	2,043,516	4,232,916	.XXX	7,198,148	0.4	10,397,534	0.5	1,665,198	5,532,950
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations.....		247,077	1,756,990	2,196,237		.XXX	4,200,304	0.2	4,177,486	0.2	4,200,303	
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	247,077	1,756,990	2,196,237	0	.XXX	4,200,304	0.2	4,177,486	0.2	4,200,303	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
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
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations.....	58,306	1,766,567	10,065,316	92,549,717	25,144,790	.XXX	129,584,696	6.7	134,848,906	7.0	129,584,696	
5.02 Residential Mortgage-Backed Securities.....	11,763,919	19,411,013	21,465,109	28,159,864	4,116,670	.XXX	84,916,575	4.4	45,067,231	2.3	84,916,576	
5.03 Commercial Mortgage-Backed Securities.....		1,987,216	305	18,758		.XXX	2,006,279	0.1	1,984,283	0.1	19,063	1,987,216
5.04 Other Loan-Backed and Structured Securities.....	123,925	562,877	886,019	2,623,902	6,044,610	.XXX	10,241,333	0.5	5,498,249	0.3	3,859,268	6,382,067
5.05 Totals.....	11,946,150	23,727,673	32,416,749	123,352,241	35,306,070	.XXX	226,748,883	11.7	187,398,669	9.7	218,379,603	8,369,283
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.01 Issuer Obligations.....	66,015,414	264,503,260	424,822,256	113,030,028	333,417,356	.XXX	1,201,788,314	61.9	955,746,110	49.3	693,424,505	508,363,809
6.02 Residential Mortgage-Backed Securities.....	6,475,299	16,642,337	13,649,953	11,319,235	1,860,766	.XXX	49,947,590	2.6	53,683,609	2.8	40,311,405	9,636,184
6.03 Commercial Mortgage-Backed Securities.....	6,641,361	11,802,858	166,087,899	10,553,736		.XXX	195,085,854	10.1	264,474,084	13.6	132,253,081	62,832,774
6.04 Other Loan-Backed and Structured Securities.....	4,250,719	19,835,399	20,636,572	6,791,684	612,437	.XXX	52,126,811	2.7	59,561,309	3.1	6,868,722	45,258,089
6.05 Totals.....	83,382,793	312,783,854	625,196,680	141,694,683	335,890,559	.XXX	1,498,948,569	77.2	1,333,465,112	68.8	872,857,713	626,090,856
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations.....						.XXX	.0	0.0		0.0		
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	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
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
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations.....	105,775,363	267,165,594	516,056,108	211,163,453	446,455,157	XXX	1,546,615,675	79.7	XXX	XXX	1,032,718,914	513,896,759
11.02 Residential Mortgage-Backed Securities.....	18,239,218	36,053,350	35,115,062	39,479,099	5,977,436	XXX	134,864,165	6.9	XXX	XXX	125,227,981	9,636,184
11.03 Commercial Mortgage-Backed Securities.....	6,641,361	13,790,074	166,088,204	10,572,494	0	XXX	197,092,133	10.2	XXX	XXX	132,272,144	64,819,990
11.04 Other Loan-Backed and Structured Securities.....	4,374,644	20,398,276	21,522,591	9,415,586	6,657,047	XXX	62,368,144	3.2	XXX	XXX	10,727,990	51,640,156
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.....	135,030,586	337,407,294	738,781,965	270,630,632	459,089,640	0	1,940,940,117	100.0	XXX	XXX	1,300,947,029	639,993,089
11.09 Line 11.08 as a % of Col. 7.....	7.0	17.4	38.1	13.9	23.7	0.0	100.0	XXX	XXX	XXX	67.0	33.0
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations.....	127,507,839	214,031,899	667,159,092	211,552,510	287,692,617	XXX	XXX	XXX	1,507,943,957	77.8	955,422,317	552,521,639
12.02 Residential Mortgage-Backed Securities.....	5,244,801	16,549,479	11,895,660	49,965,452	15,095,448	XXX	XXX	XXX	98,750,840	5.1	94,461,121	4,289,719
12.03 Commercial Mortgage-Backed Securities.....	401,445	61,190,073	181,344,541	13,461,524	10,060,784	XXX	XXX	XXX	266,458,367	13.7	194,520,775	71,937,593
12.04 Other Loan-Backed and Structured Securities.....	7,998,354	27,050,212	18,354,033	7,165,172	4,491,787	XXX	XXX	XXX	65,059,558	3.4	15,521,393	49,538,165
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	141,152,439	318,821,663	878,753,326	282,144,658	317,340,636	0	XXX	XXX	1,938,212,722	100.0	1,259,925,606	678,287,116
12.09 Line 12.08 as a % of Col. 9.....	7.3	16.4	45.3	14.6	16.4	0.0	XXX	XXX	100.0	XXX	65.0	35.0
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations.....	57,730,202	161,293,181	284,389,106	126,052,223	403,254,202	XXX	1,032,718,914	53.2	955,422,317	49.3	1,032,718,914	XXX
13.02 Residential Mortgage-Backed Securities.....	17,586,843	35,383,495	31,006,268	36,548,109	4,703,266	XXX	125,227,981	6.5	94,461,121	4.9	125,227,981	XXX
13.03 Commercial Mortgage-Backed Securities.....	16	6,057,486	126,179,283	35,359		XXX	132,272,144	6.8	194,520,775	10.0	132,272,144	XXX
13.04 Other Loan-Backed and Structured Securities.....	570,826	6,530,406	283,894	769,871	2,572,993	XXX	10,727,990	0.6	15,521,393	0.8	10,727,990	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	75,887,887	209,264,568	441,858,551	163,405,562	410,530,461	0	1,300,947,029	67.0	1,259,925,606	65.0	1,300,947,029	XXX
13.09 Line 13.08 as a % of Col. 7.....	5.8	16.1	34.0	12.6	31.6	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.....	3.9	10.8	22.8	8.4	21.2	0.0	67.0	XXX	XXX	XXX	67.0	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations.....	48,045,161	105,872,413	231,667,001	85,111,229	43,200,955	XXX	513,896,759	26.5	552,521,639	28.5	XXX	513,896,759
14.02 Residential Mortgage-Backed Securities.....	652,375	669,855	4,108,794	2,930,990	1,274,170	XXX	9,636,184	0.5	4,289,719	0.2	XXX	9,636,184
14.03 Commercial Mortgage-Backed Securities.....	6,641,345	7,732,587	39,908,921	10,537,136		XXX	64,819,989	3.3	71,937,593	3.7	XXX	64,819,989
14.04 Other Loan-Backed and Structured Securities.....	3,803,819	13,867,869	21,238,697	8,645,715	4,084,057	XXX	51,640,157	2.7	49,538,165	2.6	XXX	51,640,157
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	59,142,700	128,142,724	296,923,413	107,225,070	48,559,182	0	639,993,089	33.0	678,287,116	35.0	XXX	639,993,089
14.09 Line 14.08 as a % of Col. 7.....	9.2	20.0	46.4	16.8	7.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	3.0	6.6	15.3	5.5	2.5	0.0	33.0	XXX	XXX	XXX	67.0	33.0

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**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	49,295,649	49,295,649			
3. Accrual of discount.....	19,631	19,631			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
7. Deduct amortization of premium.....	6,340	6,340			
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).....	49,308,940	49,308,940	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	49,308,940	49,308,940	0	0	0

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

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

## Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		29,211,467
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	(11,167,588)	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	(22,044,308)	(33,211,896)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	61,417,281	
3.2	Section 2, Column 19.....	6,083,923	67,501,204
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		31,612,287
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		32,323,087
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.....	(1,170,038)	
9.2	Section 2, Column 20.....	6,384,082	5,214,044
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		68,004,019
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		68,004,019

**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**

**SCHEDULE DB - PART C - SECTION 1**

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

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

**NONE**

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

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

**NONE**

**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.....	68,004,019
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	_____
3. Total (Line 1 plus Line 2).....	<u>68,004,019</u>
4. Part D, Section 1, Column 5.....	106,818,069
5. Part D, Section 1, Column 6.....	(38,814,050)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	68,963,995
8. Part B, Section 1, Column 13.....	_____
9. Total (Line 7 plus Line 8).....	<u>68,963,995</u>
10. Part D, Section 1, Column 8.....	107,424,024
11. Part D, Section 1, Column 9.....	(38,460,029)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	8,387,018
14. Part B, Section 1, Column 20.....	_____
15. Part D, Section 1, Column 11.....	8,387,018
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

Cash Equivalents

S15

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	74,928,816	74,928,816		
2. Cost of cash equivalents acquired.....	124,956,465	124,956,465		
3. Accrual of discount.....	278,470	278,470		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	(2,739)	(2,739)		
6. Deduct consideration received on disposals.....	191,571,833	191,571,833		
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	8,589,179	8,589,179	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	8,589,179	8,589,179	0	0

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

**SCHEDULE A - PART 1**

Showing all Real Estate OWNED December 31 of Current Year

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

**NONE**

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

**NONE**

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

**NONE**

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Farm Mortgages</b>														
191743.....		MURRAY.....	MN.....		10/09/2007.....	3.79	77,469		(158)				971,895	03/07/2015
193162.....		KERN.....	CA.....		07/20/2009.....	5.35	950,452		(11,424)				3,162,560	11/12/2018
193172.....		CIMARRON.....	OK.....		05/29/2009.....	4.32	5,782,551		(38,995)				14,036,049	09/23/2015
193414.....		CARROLL.....	IL.....		08/07/2009.....	3.95	48,283		(395)				2,117,493	08/13/2015
193766.....		SUTTER.....	CA.....		03/15/2010.....	5.05	290,954		(2,790)				2,512,000	10/06/2015
194183.....		KERN.....	CA.....		10/12/2010.....	5.45	1,447,799		(71,221)				5,105,540	11/05/2018
194344.....		FRESNO.....	CA.....		03/22/2011.....	5.89	2,485,808		(150,754)				7,537,425	10/02/2019
194419.....		CASS.....	NE.....		04/01/2011.....	5.25	1,553,177		(5,839)				6,820,155	06/05/2017
194475.....		KERN.....	CA.....		12/21/2010.....	5.21	14,428,259		(49,328)				85,746,556	10/10/2019
194759.....		MONTEREY.....	CA.....		05/12/2011.....	6.03	665,194		(7,361)				3,335,314	07/01/2017
195388.....		STANISLAUS.....	CA.....		03/08/2012.....	5.60	2,081,761		(85,068)				16,964,223	12/13/2019
195620.....		FRESNO.....	CA.....		08/30/2012.....	4.98	1,273,544		(63,814)				6,961,300	05/20/2019
195867.....		FRESNO.....	CA.....		04/08/2013.....	5.00	455,815		14				46,594,639	12/18/2019
196114.....		MONTGOMERY.....	IL.....		12/27/2012.....	4.65	485,691		(323)				1,175,327	10/31/2017
196242.....		STANISLAUS.....	CA.....		06/27/2013.....	4.50	1,260,000		(65,150)				5,918,684	08/02/2017
196591.....		KEARNEY.....	NE.....		08/22/2013.....	3.95	767,570		(2,388)				5,361,561	08/02/2018
196606.....		CHELAN.....	WA.....		11/22/2013.....	4.98	492,253		(5,104)				2,508,160	04/04/2019
196995.....		DALLAS.....	AR.....		09/01/2016.....	5.00	2,349,386						162,798,779	12/31/2018
197147.....		LEAKE.....	MS.....		09/01/2016.....	5.00	2,297,841						130,839,700	12/31/2018
197148.....		BUTLER.....	AL.....		09/01/2016.....	5.00	2,197,883						154,881,924	12/31/2018
197149.....		BALDWIN.....	AL.....		09/01/2016.....	5.00	899,155						80,538,213	12/31/2018
197150.....		GEORGETOWN.....	SC.....		09/01/2016.....	5.00	2,247,888						189,705,038	12/31/2018
197204.....		SCOTT.....	MS.....		12/19/2014.....	5.08	708,804		(5,962)				1,351,000	11/01/2018
197211.....		BATES.....	MO.....		11/12/2014.....	4.70	3,318,771		(6,957)				9,878,003	12/05/2019
197235.....		DESOTO.....	FL.....		12/03/2014.....	4.15	2,911,364		(6,475)				67,114,278	06/10/2019
197283.....		ANTELOPE.....	NE.....		12/05/2014.....	4.50	1,020,107		(2,139)				2,271,220	06/13/2019
197290.....		FORD.....	IL.....		01/12/2015.....	4.00	763,932		(685)				1,806,599	06/28/2019
197362.....		ANTELOPE.....	NE.....		12/30/2014.....	4.60	1,101,848		(2,730)				2,936,189	08/06/2019
197366.....		NODAWAY.....	MO.....		02/03/2015.....	4.21	736,060		(398)				1,728,200	12/28/2019
197426.....		O'BRIEN.....	IA.....		02/24/2015.....	3.90	353,109						1,079,519	08/06/2019
197431.....		DAKOTA.....	MN.....		02/10/2015.....	3.68	825,891		(807)				2,254,500	09/09/2019
197445.....		JACKSON.....	MN.....		02/12/2015.....	4.44	525,472						1,111,339	08/08/2019
197446.....		WATONWAN.....	MN.....		02/05/2015.....	4.25	1,379,366		7				2,726,106	08/07/2019
197459.....		GOODING.....	ID.....		04/28/2015.....	3.82	1,690,386		493				3,787,814	01/08/2015
197473.....		HAMILTON.....	NE.....		03/05/2015.....	4.00	1,440,504		55				4,330,370	01/10/2015
197475.....		WHITE.....	IN.....		06/05/2015.....	4.25	2,977,413		(2,008)				8,359,045	01/13/2015
197503.....		VERMILION.....	IL.....		02/27/2015.....	3.70	1,080,807		61				3,337,825	02/03/2015
197508.....		CLINTON.....	IA.....		03/31/2015.....	4.05	397,107		(295)				1,128,593	02/04/2015
197555.....		LEWIS.....	WA.....		03/12/2015.....	4.35	3,741,194		(22,497)				45,036,000	09/30/2019
197572.....		WHITE.....	IN.....		04/08/2015.....	4.00	838,505						2,623,680	02/17/2015
197595.....		BUTLER.....	OH.....		09/25/2015.....	4.46	860,468		751				10,325,000	02/21/2019
197602.....		COLUSA.....	CA.....		07/17/2015.....	4.30	2,311,751		(6,285)				5,550,000	03/09/2015
197821.....		CUSTER.....	NE.....		08/25/2015.....	4.45	1,467,124						5,729,701	07/24/2017
198086.....		MACOUPIN.....	IL.....		07/20/2016.....	4.50	1,291,364		(2,429)				2,886,056	01/01/2016

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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		
198422		ANTELOPE	NE		06/29/2016	4.15	1,392,487		(2,231)				2,991,795	05/02/2016
198473		CHAMPAIGN	IL		08/29/2016	4.00	660,642						1,916,727	07/27/2016
198517		MORRILL	NE		08/22/2016	3.85	942,964						1,849,710	06/28/2016
198552		JASPER	IN		10/19/2016	3.25	2,542,215		22				5,095,333	07/26/2017
198781		HENDRY	FL		02/02/2017	4.50	1,445,221						3,100,000	09/25/2018
198804		PHELPS	NE		03/15/2017	4.60	2,613,918		44				5,025,720	12/04/2016
198806		CLAY	NE		02/24/2017	4.55	1,356,433		66				9,139,250	12/06/2016
198813		STORY	IA		01/18/2017	4.99	1,277,943		33				3,487,200	12/12/2016
199019		CASS	NE		07/17/2017	5.25	1,465,360						6,820,150	06/05/2017
199092		CUSTER	NE		09/21/2017	4.45	934,487						5,729,701	07/24/2017
199469		DEFIANCE	OH		04/26/2018	5.25	2,150,994		75				4,540,400	03/14/2018
199886		JO DAVIESS	IL		11/28/2018	5.00	1,936,971						3,695,996	10/23/2018
199906		MACOUPIN	IL		12/10/2018	4.70	880,000						1,590,580	11/07/2018
200089		CARROLL	IL		03/11/2019	4.30	493,480						1,394,400	02/14/2019
0199999. Total - Mortgages in Good Standing - Farm Mortgages							96,373,195	0	(620,389)	0	0	0	1,179,320,534	XXX
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
510064		LONDON	EN		12/05/2013	6.46	4,239,200					163,680	356,050,531	02/11/2019
520099		MEXICO CITY	MC		06/05/2015	4.48	537,476		(7,135)				2,974,148	12/31/2018
520100		MEXICO CITY	MC		08/19/2015	4.65	3,102,243		(44,839)				17,044,155	12/31/2018
520102		TIJUANA	BN		05/27/2015	4.61	3,872,679		(32,512)				8,181,336	12/09/2019
701749		ALTAMONTE SPRINGS	FL		05/06/2005	5.30	590,280		(19,364)				1,644,155	07/01/2018
701806		ATLANTA	GA		10/06/2005	5.30	1,944,053		(28,744)				3,762,793	05/01/2019
701812		TAMPA	FL		09/30/2005	5.32	221,410		(5,378)				829,903	08/01/2017
702181		FREMONT	CA		10/30/2009	6.90	3,120,083		(77,961)				47,723,351	12/04/2019
702182		SAN MATEO	CA		10/30/2009	6.90	1,384,233		(35,127)				21,062,886	01/01/2020
702183		SAN MATEO	CA		10/30/2009	6.90	2,415,265		(59,882)				36,987,522	01/01/2020
702184		SANTA CLARA	CA		10/30/2009	6.90	632,075		(16,325)				9,617,538	01/01/2020
702185		SANTA CLARA	CA		10/30/2009	6.90	938,204		(24,233)				14,275,486	01/01/2020
702186		SAN JOSE	CA		10/30/2009	7.66	52,863						22,970,619	12/03/2019
702187		SAN JOSE	CA		10/30/2009	7.25	51,969						22,568,212	12/02/2019
702204		ASHBURN	VA		12/17/2009	7.30	795,041		100				24,601,724	11/01/2019
702215		BRANDON	FL		02/23/2010	6.88	500,183						99,908,287	11/01/2014
702216		SKOKIE	IL		02/23/2010	6.88	373						78,469,342	12/06/2017
702218		NEW YORK (MANHATTAN)	NY		03/01/2010	6.09	959,523						111,153,228	10/01/2018
702220		VARIOUS	ZZ		03/09/2010	6.40	13,722,919		(351,674)				100,584,888	06/30/2018
702260		LOS ANGELES	CA		07/06/2010	5.90	1,918,696						194,952,608	04/01/2019
702278		WALTHAM	MA		10/01/2010	5.30	1,679,005						42,216,451	08/09/2018
702292		HOUSTON	TX		12/09/2010	4.97	2,880,379		(51,792)				81,680,368	04/01/2019
702315		SAN DIEGO	CA		12/15/2010	4.30	1,776,148						374,593,092	10/01/2014
702330		ELGIN	IL		04/29/2011	5.10	535,330		(13,985)				1,157,829	05/01/2019
702331		ELGIN	IL		04/29/2011	5.10	942,406		(24,620)				2,038,267	05/01/2019
702332		ELGIN	IL		04/29/2011	5.10	879,659		(22,981)				1,902,555	05/01/2019
702333		ELGIN	IL		04/29/2011	5.10	2,279,111		(59,541)				4,929,336	05/01/2019
702334		ELGIN	IL		04/29/2011	5.10	1,012,832		(26,460)				2,190,585	05/01/2019

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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		
702335		ELGIN	IL		04/29/2011	5.10	825,430		(21,564)				1,785,267	05/01/2019
702336		ELGIN	IL		04/29/2011	5.10	1,262,140		(32,973)				2,729,798	05/01/2019
702390		SAN FRANCISCO	CA		09/01/2011	5.10	6,403,493		824				174,194,864	11/01/2019
702516		ELGIN	IL		02/13/2013	3.75	307,126		(2,392)				682,920	05/01/2019
702517		ELGIN	IL		02/13/2013	3.75	756,270		(5,890)				1,681,628	05/01/2019
702518		ELGIN	IL		02/13/2013	3.75	761,175		(5,928)				1,692,536	05/01/2019
702520		KNOXVILLE	TN		05/14/2013	3.78	3,395,819		(25,775)				10,127,426	04/01/2019
702521		SAN RAMON	CA		04/29/2013	4.21	6,373,866		(20,269)				10,788,917	11/01/2019
702522		SAN RAMON	CA		04/29/2013	4.21	3,870,015		(12,320)				6,550,414	11/01/2019
702535		BELLEVUE	WA		01/21/2014	4.15	17,654,669		(152,723)				131,433,096	09/01/2018
702549		NEW YORK (MANHATTAN)	NY		09/10/2013	4.48	17,933,974		(105,363)				105,421,700	10/31/2019
702557		RALEIGH	NC		07/30/2013	4.41	666,113		(8,468)				1,104,484	04/01/2019
702568		SAN MATEO	CA		11/01/2013	5.64	4,148,640		(71,697)				46,825,955	11/01/2015
702588		FT. LAUDERDALE	FL		12/10/2013	4.75	4,000,001						64,047,825	10/01/2019
702596		LOS ANGELES	CA		01/31/2014	4.41	12,491,871		(120,121)				34,092,799	05/01/2019
702597		CHICAGO	IL		01/24/2014	4.39	21,314,221		(405,992)				34,650,034	10/04/2019
702606		DALLAS	TX		04/11/2014	4.15	4,699,999						48,962,152	05/01/2019
702607		DALLAS	TX		04/11/2014	4.15	1,300,000						14,122,913	05/01/2019
702611		HUNTERSVILLE	NC		03/27/2014	4.30	1,907,583						38,177,555	08/13/2019
702668		SAN FRANCISCO	CA		12/18/2014	3.94	4,007,831		(19,140)				53,465,813	10/30/2019
702669		HOUSTON	TX		12/16/2014	3.85	3,016,437		(6,475)				8,792,865	09/01/2019
702675		ATLANTA	GA		12/19/2014	3.80	3,189,552		(4,806)				7,345,826	10/01/2019
702680		SAN ANTONIO	TX		04/06/2015	3.60	3,500,000						331,305,673	05/01/2019
702689		IRVINE	CA		03/13/2015	3.65	2,150,000						134,595,128	10/01/2019
702690		NEWPORT COAST	CA		03/13/2015	4.18	4,779,802						156,292,817	11/01/2019
702694		PALA ALTO	CA		05/28/2015	4.10	5,084,254						79,422,621	09/01/2019
702698		NEW YORK	NY		05/05/2015	3.73	5,092,000						170,269,367	04/01/2019
702724		ORLANDO	FL		06/30/2015	3.65	15,852,646		(32,579)				585,551,543	11/01/2019
702727		SEATTLE	WA		08/06/2015	4.10	1,000,000						138,008,206	10/01/2019
702730		WAILEA	HI		08/12/2015	3.80	684,000						60,598,007	07/01/2019
702732		NEW YORK	NY		11/10/2015	3.67	600,000						31,345,747	04/01/2019
702734		OVERLAND PARK	KS		10/01/2015	3.97	1,248,944		7				119,441,780	06/01/2019
702739		NEW YORK	NY		09/24/2015	3.64	4,500,000						98,857,644	04/01/2019
702752		CHICAGO	IL		10/08/2015	3.70	999,999						250,368,190	10/01/2019
702758		GLENDALE	AZ		01/06/2016	4.05	1,000,000						37,829,186	11/01/2019
702762		MOUNT LAUREL	NJ		11/10/2015	3.81	1,000,000						29,486,102	11/01/2019
702769		WILMINGTON	NC		12/10/2015	3.96	400,000						948,407	11/01/2019
702771		NASHVILLE	TN		12/23/2015	3.75	100,000						3,625,065	08/01/2019
702775		RALEIGH	NC		12/30/2015	3.69	100,000						2,631,117	11/19/2019
702795		FORT WORTH	TX		02/25/2016	4.06	1,000,000						13,086,723	05/01/2019
702806		DENVER	CO		05/06/2016	3.85	3,000,000						138,944,023	06/30/2019
702817		VARIOUS	CA		05/24/2016	3.75	1,000,000						34,170,511	07/15/2019
702825		EL SEGUNDO	CA		07/27/2016	3.80	1,866,475		(5,583)				22,045,138	01/01/2019
702835		NEW YORK	NY		08/08/2016	3.40	4,997,967		1,108				85,064,075	04/01/2019
702861		NEW YORK	NY		10/06/2016	3.05	3,900,000						36,487,805	04/01/2019

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		
702899		LOS ANGELES	CA		01/31/2017	3.37	1,000,000						101,606,805	04/01/2019
702967		MOUNT LAUREL	NJ		11/07/2017	3.73	6,666,667						43,958,471	09/01/2019
702974		FORT LAUDERDALE	FL		10/25/2017	4.11	6,528,375						16,676,859	11/25/2019
702975		MIAMI	FL		11/02/2017	4.07	6,666,667						23,833,445	08/01/2019
703010		BOULDER	CO		03/01/2018	3.96	13,460,345						8,830,656	06/30/2019
703163		RALEIGH	NC		04/17/2019	8.00	95,545						164,199	04/01/2019
Summary Line Ad							2		1,815					
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							271,543,551	0	(1,958,757)	0	0	163,680	5,240,193,292	XXX
<b>Mortgages in Good Standing - Mezzanine Loans</b>														
702475		NEW YORK (MANHATTAN)	NY		07/19/2012	6.50	8,000,000						16,566,577	04/01/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							8,000,000	0	0	0	0	16,566,577	XXX	
0899999. Total - Mortgages in Good Standing							375,916,746	0	(2,579,146)	0	163,680	6,436,080,403	XXX	
3399999. Totals							375,916,746	0	(2,579,146)	0	163,680	6,436,080,403	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	Location		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
	2 City	3 State						
<b>Mortgages in Good Standing - Farm Mortgages</b>								
00000000200089.....	CARROLL.....	IL.....		03/11/2019.....	4.30.....	510,000.....		1,394,400.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....						510,000.....	0.....	1,394,400.....
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
00000000702974.....	FORT LAUDERDALE.....	FL.....		10/25/2017.....	4.11.....		88,569.....	10,168,817.....
00000000703163.....	RALEIGH.....	NC.....		04/17/2019.....	8.00.....	96,073.....		164,199.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						96,073.....	88,569.....	10,333,016.....
0899999. Total - Mortgages in Good Standing.....						606,073.....	88,569.....	11,727,416.....
3399999. Totals.....						606,073.....	88,569.....	11,727,416.....

**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					
<b>Mortgages Closed by Repayment</b>																	
000000000194077	LEWIS	NE		12/28/2010	08/01/2019	802,853		(35,200)				(35,200)		767,641	767,641		0
000000000194451	DOOLY	GA		12/01/2010	09/16/2019	6,291,766		(173,193)				(173,193)		6,118,584	6,118,584		0
000000000195803	HAYWOOD	TN		08/15/2012	04/30/2019	1,081,655		(13,453)				(13,453)		1,070,016	1,070,016		0
000000000196065	CHAMPAIGN	IL		12/31/2012	11/01/2019	3,721,264		(33,748)				(33,748)		3,687,517	3,687,517		0
000000000196916	BARNES	IL		03/13/2014	07/26/2019	1,692,816		(73,880)				(73,880)		1,618,935	1,618,935		0
000000000197275	PROWERS	CO		11/05/2014	03/31/2019	321,208		(12,181)				(12,181)		309,027	309,027		0
000000000701746	CRANBURY	NJ		03/30/2005	12/31/2019	468,305		(24,946)				(24,946)		443,358	443,358		0
000000000702612	FRISCO	TX		05/23/2014	06/30/2019	895,398		284				284		895,682	895,682		0
0199999	Total - Mortgages Closed by Repayment					15,275,265	0	(366,317)	0	0	0	(366,317)	0	14,910,760	14,910,760	0	0
<b>Mortgages With Partial Repayments</b>																	
Farm Mortgages	Various	VAR.										0		5,640,467	5,590,026	(50,441)	(50,441)
Commercial Mort	Various	VAR.										0		3,236,808	3,236,902	94	94
0299999	Total - Mortgages With Partial Repayments					0	0	0	0	0	0	0	0	8,877,275	8,826,928	0	(50,347)
0599999	Total Mortgages					15,275,265	0	(366,317)	0	0	0	(366,317)	0	23,788,035	23,737,688	0	(50,347)

**SCHEDULE BA - PART 1**

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	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
<b>Surplus Debentures - Unaffiliated</b>																			
878091	BD 8		TEACHERS INS & ANN ASSOC OF AM.....	New York	NY	CANTOR FITZGERALD & CO.....	1FE	09/29/2014	6,100,905	7,288,772	6,082,580		(3,855)				289,100		
878091	BF 3		TEACHERS INS & ANN ASSOC OF AM.....	New York	NY	WELLS FARGO SECURITIES.....	1FE	06/24/2019	1,509,872	1,594,466	1,508,727		(1,145)				23,082		
2799999. Total - Surplus Debentures - Unaffiliated.....									7,610,777	8,883,238	7,591,307	0	(5,000)	0	0	0	312,182	0	XXX
4899999. Subtotal - Unaffiliated.....									7,610,777	8,883,238	7,591,307	0	(5,000)	0	0	0	312,182	0	XXX
5099999. Totals.....									7,610,777	8,883,238	7,591,307	0	(5,000)	0	0	0	312,182	0	XXX

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
<b>Surplus Debentures - Unaffiliated</b>										
878091 BF 3	TEACHERS INS & ANN ASSOC OF AM.....	New York.....	NY.....	WELLS FARGO SECURITIES.....	06/24/2019.....		1,509,872			
2799999. Total - Surplus Debentures - Unaffiliated.....							1,509,872	0	0	XXX
4899999. Subtotal - Unaffiliated.....							1,509,872	0	0	XXX
5099999. Totals.....							1,509,872	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	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
<b>U.S. Government - Issuer Obligations</b>																								
912803	DM	2				1	8,020,711	62.703	16,490,922	26,300,000	11,628,602		456,629				4.046	N/A				09/22/2010	05/15/2040	
912803	EA	7				1	21,341,163	57.328	39,155,109	68,300,000	27,370,062		1,061,202				3.994	N/A				09/24/2013	02/15/2043	
912810	PT	9				1	387,063	137.750	551,000	400,000	390,445		348			4.750	4.959	FA	7,177	19,000	05/21/2007	02/15/2037		
912810	PX	0				1	1,036,175	135.281	1,014,609	750,000	953,510		(8,515)			4.500	2.628	MN	4,358	33,750	12/23/2008	05/15/2038		
912810	RD	2				1	40,549	125.281	43,848	35,000	39,951		(142)			3.750	2.923	MN	169	1,313	07/24/2015	11/15/2043		
912810	RM	2				1	19,614,375	111.891	20,140,313	18,000,000	19,487,398		(41,202)			3.000	2.555	MN	69,725	540,000	11/01/2016	05/15/2045		
912810	RN	0				1	25,147,521	109.547	27,386,719	25,000,000	25,134,082		(3,516)			2.875	2.845	FA	271,484	718,750	10/27/2015	08/15/2045		
912828	3F	5				1	48,747,951	102.844	50,907,656	49,500,000	48,887,193		69,820			2.250	2.424	MN	143,808	1,113,750	12/28/2017	11/15/2027		
912828	U2	4				1	29,952,613	101.141	31,353,594	31,000,000	30,251,327		99,095			2.000	2.383	MN	80,055	620,000	11/30/2016	11/15/2026		
0199999	U.S. Government - Issuer Obligations							154,288,121	XXX	187,043,770	219,285,000	164,142,570	0	1,633,719	0	0	XXX	XXX	XXX	576,776	3,046,563	XXX	XXX	
0599999	Total - U.S. Government							154,288,121	XXX	187,043,770	219,285,000	164,142,570	0	1,633,719	0	0	XXX	XXX	XXX	576,776	3,046,563	XXX	XXX	
<b>All Other Governments - Issuer Obligations</b>																								
66977W	AQ	2		A		1	648,050	103.250	671,125	650,000	648,690		260			4.875	4.926	JD	2,641	31,688	07/13/2017	06/01/2024		
279158	AJ	8		D		1	993,360	117.500	1,175,000	1,000,000	993,862		102			5.875	5.922	MN	5,385	58,750	05/20/2014	05/28/2045		
465077	AL	9		D		1	273,250	108.216	270,539	250,000	273,026		(224)			4.250	3.028	FA	4,043	5,052	11/22/2019	08/14/2028		
59284M	AD	6		D		1	173,886	132.398	226,442	219,000	174,485		513			5.500	7.207	JJ	5,052	12,045	11/07/2018	07/31/2047		
67091T	AB	1		D		1	1,065,000	127.250	1,272,500	1,000,000	1,062,297		(1,053)			6.875	6.368	AO	12,604	68,750	03/07/2017	04/25/2044		
71654Q	CC	4		D		1	398,958	100.210	370,778	370,000	398,310		(380)			6.750	6.170	MS	6,938	24,975	03/28/2018	09/21/2047		
80413T	AL	3		D		1	1,108,125	124.257	1,242,571	1,000,000	1,107,011		(1,114)			5.250	4.590	JJ	24,063	26,250	04/09/2019	01/16/2050		
80414L	2E	4		D		1	499,665	107.239	536,195	500,000	499,673		8			4.250	4.255	AO	4,427	10,625	04/09/2019	04/16/2039		
80414L	2F	1		D		1	496,915	109.283	546,415	500,000	496,951		36			4.375	4.412	AO	4,557	10,938	04/09/2019	04/16/2049		
X7360W	AU	6		B		1	616,253	108.061	606,492	561,250	556,898		413		(10,278)	2.500	2.572	FEB	12,570	14,160	02/02/2018	02/08/2030		
X5424X	CF	3		D		1	408,000	120.004	480,016	400,000	407,743		(257)			5.100	4.918	MS	5,270	10,200	03/26/2019	03/28/2035		
X7360W	AS	1		B		1	641,937	108.777	634,931	583,700	579,202		197		(10,671)	3.375	3.404	FEB	17,649	19,881	02/02/2018	02/08/2038		
0699999	All Other Governments - Issuer Obligations							7,323,399	XXX	8,033,004	7,033,950	7,198,148	0	(1,499)	0	(20,949)	XXX	XXX	XXX	105,199	288,262	XXX	XXX	
1099999	Total - All Other Governments							7,323,399	XXX	8,033,004	7,033,950	7,198,148	0	(1,499)	0	(20,949)	XXX	XXX	XXX	105,199	288,262	XXX	XXX	
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																								
452151	LF	8				4	4,139,280	107.803	4,851,135	4,500,000	4,200,303		22,817			5.100	6.030	JD	19,125	229,500	03/03/2017	06/01/2033		
1199999	U.S. States, Territories & Possessions - Issuer Obligations							4,139,280	XXX	4,851,135	4,500,000	4,200,303	0	22,817	0	0	XXX	XXX	XXX	19,125	229,500	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							4,139,280	XXX	4,851,135	4,500,000	4,200,303	0	22,817	0	0	XXX	XXX	XXX	19,125	229,500	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																								
052414	NR	6				2	5,000,000	102.464	5,123,200	5,000,000	5,000,000					3.156	3.156	MN	20,163	157,800	12/05/2012	11/15/2027		
115117	MP	5				2	4,145,000	101.205	4,194,947	4,145,000	4,145,000					3.338	3.338	AO	10,377		11/06/2019	10/01/2037		
13033W	3Y	7				1	1,565,686	139.351	1,846,401	1,325,000	1,524,621		(6,248)			6.486	5.211	MN	10,981	85,940	03/15/2012	05/15/2049		
167593	H6	2				1	4,452,075	120.655	4,253,089	3,525,000	4,447,319		(4,756)			4.472	3.098	JJ	78,819		09/27/2019	01/01/2049		
3133XG	AY	0				1	70,512,100	140.642	70,321,050	50,000,000	67,921,312		(843,225)			5.500	2.781	JJ	1,268,056	2,750,000	11/01/2016	07/15/2036		
546589	QY	1				1	2,000,000	144.466	2,889,320	2,000,000	2,000,000					6.250	6.250	MN	15,972	125,000	11/17/2010	05/15/2043		
592041	WJ	2				1	740,000	108.560	803,344	740,000	740,000					4.053	4.053	JJ	14,996	29,992	03/18/2016	07/01/2026		
59333P	2S	6				2	2,500,000	104.338	2,608,450	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	3,905,160	108.546	4,341,840	4,000,000	3,911,425		5,129			4.112	4.340	AO	41,120	164,480	10/10/2018	10/01/2032		

E10

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-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	
626207	YS	7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE			2FE	6,173,137	135.180	7,028,008	5,199,000	6,141,260		(27,260)			7.055	5.589	AO	91,697	366,789	05/08/2018	04/01/2057	
658203	V2	7	NORTH CAROLINA MUN PWR AGY NO NORTH CARO			1FE	1,500,000	102.270	1,534,050	1,500,000	1,500,000					3.042	3.042	JJ	22,815	45,630	11/30/2012	01/01/2024	
658203	V3	5	NORTH CAROLINA MUN PWR AGY NO NORTH CARO			1FE	1,500,000	103.110	1,546,650	1,500,000	1,500,000					3.222	3.222	JJ	24,165	48,330	11/30/2012	01/01/2025	
677561	JU	7	OHIO ST HOSP FAC REV ACTING BY MUNITAX B			1FE	3,000,000	106.313	3,189,390	3,000,000	3,000,000					3.700	3.700	JJ	55,500	111,000	08/09/2017	01/01/2043	
79765R	TK	5	SAN FRANCISCO CALIF CITY & CNT SAN FRANC			1FE	5,006,150	131.094	6,554,700	5,000,000	5,003,782		(207)			6.000	5.991	MN	50,000	300,000	08/10/2010	11/01/2040	
798170	AN	6	SAN JOSE CALIF REDEV AGY MUNITAXBNDREV			1FE	4,396,680	102.787	4,625,415	4,500,000	4,408,233		6,877			3.375	3.583	FA	63,281	151,875	12/08/2017	08/01/2034	
837151	LA	5	SOUTH CAROLINA ST PUB SVC AUTH MUNITAX B			1FE	1,473,750	104.285	1,564,275	1,500,000	1,480,535		2,897			3.406	3.652	JD	4,258	51,090	08/10/2017	12/01/2025	
873547	HP	1	TACOMA WASH LEASE REV TACOMA WASH WTR RE			1FE	5,000,000	132.549	6,627,450	5,000,000	5,000,000					5.621	5.618	JD	23,421	281,050	08/11/2010	12/01/2040	
880591	EP	3	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY			1FE	6,337,110	111.844	7,269,847	6,500,000	6,361,209		3,816			3.500	3.638	JD	10,111	227,500	12/18/2012	12/15/2042	
958697	HP	2	WESTERN MINN MUN PWR AGY MINN WESTERN MI			1FE	3,000,000	154.046	4,621,380	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							132,206,848	XXX	140,942,806	109,934,000	129,584,696	0	(862,977)	0	0	XXX	XXX	XXX	1,932,170	5,199,126	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																							
3128MJ	6H	8	FHLMC POOL#G08871			4	34,281,215	103.007	34,752,681	33,738,240	34,279,888		(1,326)			3.500	2.806	MON	98,403	787,238	03/28/2019	04/01/2049	
31359T	Z4	3	FNMA FNMA_98-39			4	375,744	113.276	375,030	331,077	352,108		(17,260)			7.000	4.637	MON	1,931	23,109	11/01/2016	06/20/2028	
3136AF	5E	0	FANNIE MAE FNMA_13-66 FN_13-84B			4	7,445,028	112.920	7,820,398	6,925,607	7,348,515		(25,503)			4.000	3.505	MON	23,085	277,024	11/18/2014	08/25/2043	
3136AP	VL	3	FNMA FNMA_15-59B			4	5,966,283	98.001	6,785,592	6,924,032	6,157,520		67,482			3.000	4.052	MON	17,310	221,142	12/01/2019	08/25/2045	
3137B3	AJ	7	FHR CMO_13-4227 AZ			4	1,306,116	104.668	1,309,811	1,251,392	1,293,714		(5,281)			3.500	3.164	MON	3,650	42,980	12/01/2019	07/15/2043	
3137B5	4G	5	FHLMC FHLMC_42-59			4	1,900,932	106.271	2,077,601	1,955,000	1,917,342		7,077			3.500	3.765	MON	5,702	68,425	06/24/2014	08/15/2041	
3137BH	RK	5	FHLMC FHLMC_4460			4	11,095,543	98.801	11,174,736	11,310,344	11,128,632		15,522			3.000	3.143	MON	28,276	333,860	12/01/2019	04/15/2045	
3137FE	SA	9	FREDDIE MAC FHLMC_47 SENIORAGENCYCMO47-6			4	16,380,000	111.476	17,836,147	16,000,000	16,338,786		(31,302)			4.000	3.782	MON	53,333	640,000	05/04/2018	08/15/2047	
31392W	7B	0	FHLMC CMO AGENCY CMO_T-51 1A			4	961,450	117.689	982,103	834,487	948,421		(1,090)			6.500	4.023	MON	4,520	54,244	11/01/2016	09/25/2043	
3140J9	ZL	8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM52			4	2,441,163	103.076	2,485,951	2,411,770	2,440,530		(633)			3.500	3.111	MON	7,034	56,279	04/05/2019	11/01/2048	
31418C	5Z	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR			4	2,711,336	104.159	2,741,850	2,632,365	2,711,119		(216)			4.000	2.779	MON	8,775	70,209	03/28/2019	01/01/2049	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							84,864,810	XXX	88,341,900	84,314,314	84,916,575	0	7,470	0	0	XXX	XXX	XXX	252,019	2,574,510	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities</b>																							
30290M	AN	7	FREMF MORTGAGE TRUST FREMF_12- FREMF_12-			4	1,967,400	103.710	2,074,200	2,000,000	1,987,216		2,933			4.023	4.301	MON	6,706	81,716	07/31/2012	05/25/2045	
3137FD	ET	5	FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBK1			4	19,111	107.075	18,203	17,000	19,063		(48)			3.459	2.319	MON	49	147	08/28/2019	11/25/2032	
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities							1,986,511	XXX	2,092,403	2,017,000	2,006,279	0	2,885	0	0	XXX	XXX	XXX	6,755	81,863	XXX	XXX
<b>U.S. Special Revenue &amp; 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</b>																							
04248N	AA	1	ARMY HAWAII FAMILY HOUSING TRU MUNI BND			1FE	5,490,437	121.811	5,804,056	4,764,804	5,417,067		(15,607)			5.524	4.415	JD	11,698	263,208	03/16/2015	06/15/2050	
35563P	JG	5	SEASONEDCREDITRISKTRANSFER AGENCY CMO 9-			4	3,845,384	104.757	4,190,282	4,000,000	3,859,268		13,884			3.500	4.111	MON	11,667	79,216	03/07/2019	07/25/2058	
694669	AA	0	PACIFIC NORTHWEST COMMUNITIES PACIFIC NO			1FE	965,000	117.181	1,130,793	965,000	965,000					5.912	5.911	JD	2,536	57,051	05/22/2014	06/15/2050	
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities							10,300,821	XXX	11,125,131	9,729,804	10,241,335	0	(1,723)	0	0	XXX	XXX	XXX	25,901	399,475	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							229,358,990	XXX	242,502,240	205,995,118	226,748,885	0	(854,345)	0	0	XXX	XXX	XXX	2,216,845	8,254,974	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																							
00003#	AD	5	A&E TELEVISION NETWORKS LLC CORP BND			1	2,000,000	109.805	2,196,097	2,000,000	2,000,000					3.980	3.980	FA	28,523	79,600	08/22/2012	08/22/2027	
001055	AY	8	AFLAC INCORPORATED SENIOR CORP BND			1FE	1,913,122	119.316	2,028,375	1,700,000	1,910,943		(2,179)			4.750	4.015	JJ	37,235	40,375	06/06/2019	01/15/2049	
00114*	AS	2	AEP TRANSMISSION COMPANY LLC SENIOR CORP			1	1,000,000	108.830	1,088,299	1,000,000	1,000,000					3.810	3.810	MN	4,974	38,100	10/24/2014	11/14/2029	
00114*	AT	0	AEP TRANSMISSION COMPANY LLC SENIOR CORP			1	1,000,000	110.495	1,104,954	1,000,000	1,000,000					4.010	4.010	JD	1,782	40,100	06/15/2015	06/15/2030	
00115*	AA	0	AES ILLUMINA LLC CORP BND			5YE	3,505,472	103.912	4,008,956	3,858,020	3,563,461		18,802			6.000	7.555	MJSD	643	236,108	11/01/2016	03/26/2032	
00130H	BX	2	AES CORPORATION THE SENIOR CORP BND			3FE	85,000	106.500	90,525	85,000	85,000					6.000	6.000	MN	652	5,100	05/11/2016	05/15/2026	

E10.1

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00164V	AD	5				3FE	2,020,000	102.125	2,042,500	2,000,000	2,008,960		(3,686)			5.000	4.787	AO	25,000	100,000	11/01/2016	04/01/2024
00173*	AA	9				2	3,605,800	101.232	3,644,339	3,600,000	3,602,760		(3,040)			4.260	4.175	JD	10,224	153,360	12/07/2018	12/07/2020
002824	BH	2	C			1FE	5,758,750	130.812	6,540,595	5,000,000	5,749,145		(9,605)			4.900	3.978	MN	21,097	245,000	05/22/2019	11/30/2046
00287Y	AM	1				2FE	10,611,500	107.982	10,798,180	10,000,000	10,546,009		(14,336)			4.400	4.032	MN	67,222	440,000	01/07/2015	11/06/2042
003009	A@	6				1FE	1,000,000	105.862	1,058,624	1,000,000	1,000,000					3.690	3.690	JD	1,948	36,900	06/12/2013	06/12/2023
003009	B*	7				1FE	1,960,000	107.374	2,104,527	1,960,000	1,960,000					3.700	3.700	FA	28,404	72,520	07/28/2017	08/10/2032
00440E	AQ	0				1FE	9,975,350	116.232	11,623,210	10,000,000	9,978,540		540			4.150	4.165	MS	124,500	415,000	11/06/2014	03/13/2043
00912X	B*	4				1PL	7,527,239	100.433	7,532,506	7,500,000	7,504,486		(7,477)			3.000	2.896	FA	93,125	225,000	11/01/2016	08/02/2020
01029#	AD	3				1	2,000,000	113.824	2,276,489	2,000,000	2,000,000					4.310	4.310	JD	7,183	86,200	12/01/2015	12/01/2045
013817	AW	1				3FE	63,213	108.875	70,769	65,000	63,960		187			5.125	5.513	AO	833	3,331	08/21/2015	10/01/2024
020002	BC	4				1FE	2,419,431	115.335	2,364,357	2,050,000	2,416,018		(3,413)			4.200	3.195	JD	3,927	43,050	08/07/2019	12/15/2046
020002	BG	5				1FE	1,246,253	111.329	1,397,178	1,255,000	1,246,412		159			3.850	3.889	FA	26,977		06/05/2019	08/10/2049
02209S	AV	5				2FE	2,483,790	92.501	2,775,036	3,000,000	2,489,259		5,469			3.875	5.042	MS	33,906	58,125	05/29/2019	09/16/2046
02209S	BD	4				2FE	3,624,950	111.123	3,889,316	3,500,000	3,619,236		(5,714)			4.800	4.334	FA	63,933	84,000	05/29/2019	02/14/2029
02401@	AB	5				2	4,653,916	106.291	4,783,076	4,500,000	4,600,578		(17,507)			4.450	3.980	JAJO	33,931	200,250	11/01/2016	02/02/2025
02401@	AC	3				2	5,700,910	106.612	5,863,686	5,500,000	5,633,162		(22,367)			4.500	4.006	JAJO	41,938	247,500	11/01/2016	04/01/2025
025816	BK	4				2FE	11,943,240	105.477	12,657,192	12,000,000	11,969,459		5,556			3.625	3.682	JD	31,417	435,000	12/02/2014	12/05/2024
030981	AJ	3				3FE	3,324,840	110.375	3,562,905	3,228,000	3,298,366		(8,961)			5.875	5.467	FA	69,010	189,645	11/01/2016	08/20/2026
031162	CD	0				2FE	5,038,650	115.586	5,779,305	5,000,000	5,038,392		(258)			4.563	4.514	JD	10,140	228,150	05/15/2019	06/15/2048
032654	AK	1				2FE	911,825	121.963	963,511	790,000	910,522		(1,303)			5.300	4.307	JD	1,861	20,935	07/01/2019	12/15/2045
035240	AN	0				2FE	2,192,720	113.860	2,277,202	2,000,000	2,191,274		(1,446)			4.600	4.025	AO	19,422	46,000	07/31/2019	04/15/2048
035287	AE	1				3FE	2,647,950	104.000	2,641,600	2,540,000	2,580,925		(22,100)			5.125	4.159	AO	32,544	130,175	11/01/2016	10/01/2021
036752	AH	6				2FE	1,302,396	112.292	1,347,498	1,200,000	1,301,616		(780)			4.550	4.039	MS	18,200	27,300	08/01/2019	03/01/2048
037389	BC	6				2FE	1,044,660	106.908	1,069,081	1,000,000	1,042,692		(1,968)			3.750	3.205	MN	6,146	18,750	06/28/2019	05/02/2029
037411	BA	2				2FE	2,356,100	95.787	2,394,675	2,500,000	2,358,079		1,979			4.750	5.172	AO	25,069	59,375	05/29/2019	04/15/2043
037833	BH	2				1FE	1,830,611	120.593	2,050,073	1,700,000	1,828,911		(1,700)			4.375	3.901	MN	9,917	37,188	05/29/2019	05/13/2045
037833	DD	9				1FE	1,277,679	110.491	1,436,382	1,300,000	1,277,996		317			3.750	3.850	MS	14,760	24,375	05/29/2019	09/12/2047
038222	AM	7				1FE	5,225,786	120.884	6,044,220	5,000,000	5,223,259		(2,527)			4.350	4.074	AO	54,375	108,750	05/23/2019	04/01/2047
038522	AN	8				3FE	3,987,406	104.250	4,166,873	3,997,000	3,990,142		894			4.750	4.781	JD	15,821	189,858	02/15/2017	06/01/2026
04352E	AB	1				1FE	1,710,000	98.482	1,684,046	1,710,000	1,710,000					3.106	3.106	MN	6,787	3,246	10/16/2019	11/15/2039
044209	AF	1				3FE	1,000,000	104.875	1,048,750	1,000,000	1,000,000					4.750	4.749	FA	17,944	47,500	08/02/2012	08/15/2022
048303	CH	2				1FE	3,996,080	111.423	4,456,900	4,000,000	3,996,473		326			4.000	4.012	AO	33,778	159,556	10/09/2018	10/15/2028
05348E	AZ	2				1FE	4,984,550	109.724	5,486,205	5,000,000	4,984,902		352			3.900	3.918	AO	41,167	97,500	05/22/2019	10/15/2046
05523U	AL	4				2FE	2,407,477	115.907	2,777,129	2,396,000	2,406,437		(218)			4.750	4.720	AO	26,556	113,810	10/01/2014	10/07/2044
057224	AZ	0				1FE	3,312,030	117.972	3,307,151	3,000,000	3,307,652		(4,378)			5.125	4.367	MS	45,271	76,875	06/27/2019	09/15/2040
05723K	AF	7				1FE	2,747,330	102.145	3,064,341	3,000,000	2,750,068		2,738			4.080	4.613	JD	5,440	122,400	05/29/2019	12/15/2047
06051G	FX	2				1FE	5,727,420	105.876	6,352,530	6,000,000	5,766,180		31,773			3.500	4.211	AO	42,000	210,000	10/10/2018	04/19/2026
071813	AX	7				1FE	1,761,180	133.629	2,672,578	2,000,000	1,803,196		5,244			6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037
081437	AM	7				2FE	1,036,473	102.958	1,029,581	1,000,000	1,027,004		(9,469)			4.500	2.696	AO	9,500	15,250	06/13/2019	10/15/2021
084659	AD	3				1FE	9,397,838	105.519	9,918,748	9,400,000	9,399,294		125			3.500	3.502	FA	137,083	329,000	01/26/2015	02/01/2025
09256B	AG	2				1FE	1,522,722	120.439	1,560,889	1,296,000	1,520,502		(2,220)			5.000	3.895	JD	2,880	32,400	07/31/2019	06/15/2044

E10.2

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023	BP	9	C			1FE	9,448,800	100.800	10,080,000	10,000,000	9,523,113		72,718		2.600	3.512	AO	44,056	260,000	12/20/2018	10/30/2025	
10112R	AU	8				1FE	3,991,160	104.748	4,189,900	4,000,000	3,997,008		897		3.850	3.876	FA	64,167	154,000	05/31/2012	02/01/2023	
11120V	AC	7				2FE	2,681,856	106.187	2,867,052	2,700,000	2,687,457		1,659		4.125	4.208	JD	4,950	111,375	06/02/2016	06/15/2026	
11271#	AB	1				2PL	2,200,000	106.032	2,332,706	2,200,000	2,200,000				4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026	
1248EP	BT	9				3FE	188,940	105.500	198,340	188,000	188,700		(112)		5.125	5.044	MN	1,606	9,635	03/30/2017	05/01/2027	
12519@	AA	5				2YE	639,441	101.960	651,974	639,441	639,441				4.210	4.206	JD	75	26,920	02/18/2016	06/30/2041	
125523	AH	3				2FE	11,121,100	110.765	11,076,460	10,000,000	11,083,037		(38,063)		4.375	2.930	AO	92,361	218,750	08/28/2019	10/15/2028	
126117	AR	1				2FE	996,260	105.673	1,056,729	1,000,000	999,267		419		5.750	5.798	FA	21,722	57,500	02/09/2011	08/15/2021	
126408	GY	3				2FE	1,002,700	108.726	1,087,257	1,000,000	1,002,330		(57)		4.100	4.085	MS	12,072	41,000	11/19/2012	03/15/2044	
12656*	AD	4				1	5,000,000	109.800	5,489,975	5,000,000	5,000,000				4.260	4.261	MN	31,358	213,000	11/08/2011	11/08/2026	
131347	CK	0				3FE	1,272,500	104.125	1,343,213	1,290,000	1,276,579		1,702		5.250	5.444	JD	5,644	67,725	07/18/2017	06/01/2026	
133434	AD	2				1FE	425,000	102.246	434,545	425,000	425,000				3.701	3.701	JJ	786		12/05/2019	01/15/2039	
13466*	AA	8				2PL	2,000,000	114.266	2,285,313	2,000,000	2,000,000				5.138	5.170	MJSD	285	102,760	12/18/2013	12/31/2043	
147528	E@	8				2	5,000,000	101.709	5,085,463	5,000,000	5,000,000				5.220	5.220	FA	102,950	261,000	08/09/2010	08/09/2020	
14755*	AF	5				2YE	3,710,716	100.458	3,616,484	3,600,000	3,614,642		(31,265)		3.720	2.821	JD	5,208	133,920	11/01/2016	06/17/2020	
15089Q	AC	8				2FE	3,074,625	104.903	2,832,381	2,700,000	2,822,792		(81,772)		5.875	2.664	JD	7,050	158,625	11/01/2016	06/15/2021	
156700	BB	1				3FE	1,000,000	101.500	1,015,000	1,000,000	1,000,000				5.125	5.120	FA	2,135		12/09/2019	12/15/2026	
161175	BL	7				2FE	3,983,040	112.284	4,491,368	4,000,000	3,983,321		281		5.375	5.404	MN	35,833	107,500	05/15/2019	05/01/2047	
16412X	AD	7				2FE	175,000	115.250	201,688	175,000	175,000				7.000	6.996	JD	34	12,250	10/01/2017	06/30/2024	
16876A	AA	2				1FE	3,374,682	112.392	3,472,916	3,090,000	3,354,704		(6,568)		4.268	3.730	MN	16,851	131,881	11/01/2016	05/15/2044	
172967	ME	8				1FE	3,579,380	109.326	3,826,407	3,500,000	3,575,192		(4,188)		3.980	3.702	MS	39,081	69,650	05/22/2019	03/20/2030	
184692	D@	7				1FE	1,611,265	109.870	1,686,439	1,534,934	1,596,332		(4,884)		3.760	3.302	JD	3,206	57,714	11/01/2016	06/11/2030	
189054	AU	3				2FE	5,994,420	105.734	6,344,040	6,000,000	5,997,015		543		3.500	3.511	JD	9,333	210,000	12/04/2014	12/15/2024	
19123#	AA	6				1FE	2,400,000	107.822	2,587,735	2,400,000	2,400,000				3.490	3.490	JD	698	83,760	03/01/2018	12/28/2029	
19123#	AB	4				1FE	2,400,000	108.932	2,614,375	2,400,000	2,400,000				3.640	3.640	JD	728	87,360	03/01/2018	12/28/2032	
20268J	AC	7				2FE	4,261,941	99.918	4,126,613	4,130,000	4,261,498		(443)		4.187	4.001	AO	62,444		09/27/2019	10/01/2049	
207651	F*	6				1	4,600,000	115.338	5,305,531	4,600,000	4,600,000				4.520	4.520	JJ	95,874	103,960	01/15/2019	01/15/2049	
210518	DE	3				1FE	2,460,967	110.431	2,749,742	2,490,000	2,461,161		194		3.750	3.815	FA	35,275	19,972	05/22/2019	02/15/2050	
212015	AQ	4				2FE	1,545,090	106.625	1,599,375	1,500,000	1,544,778		(312)		4.900	4.691	JD	6,125	36,750	08/02/2019	06/01/2044	
21688A	AE	2				1FE	6,949,461	105.716	7,236,247	6,845,000	6,915,033		(11,739)		3.375	3.167	MN	25,669	231,019	12/14/2016	05/21/2025	
217204	A#	3				2	6,000,000	110.051	6,603,084	6,000,000	6,000,000				4.250	4.250	MJSD	19,833	255,000	12/03/2014	12/03/2027	
223611	A#	1				2PL	8,733,143	107.738	9,408,915	8,733,143	8,733,143				3.950	3.951	MS	87,198	344,959	03/09/2017	03/31/2034	
223611	A@	3				2PL	4,091,799	103.815	4,247,913	4,091,799	4,091,799				3.460	3.460	MS	35,787	141,576	06/30/2015	03/31/2034	
224044	CK	1				2FE	5,372,482	110.675	5,675,388	5,128,000	5,370,621		(1,861)		4.600	4.303	FA	89,113	117,944	08/02/2019	08/15/2047	
23334B	AA	2				3FE	848,354	109.509	849,219	775,480	818,736		(9,081)		7.458	4.947	AO	9,800		11/01/2016	04/30/2024	
233851	CA	0				1FE	4,990,250	100.387	5,019,360	5,000,000	4,998,781		2,025		2.700	2.742	FA	55,500	135,000	07/28/2015	08/03/2020	
235825	AE	6				3FE	450,000	102.875	462,938	450,000	450,000				5.500	5.500	JD	1,100	24,750	12/04/2014	12/15/2024	
23918K	AQ	1				3FE	1,466,250	102.500	1,537,500	1,500,000	1,478,529		4,064		5.125	5.486	JJ	35,448	76,875	11/01/2016	07/15/2024	
24617#	AA	9				2PL	1,604,941	102.483	1,644,786	1,604,941	1,604,941				3.820	3.819	MN	8,004	61,309	11/14/2014	11/14/2034	
24618#	AG	5				2	2,048,649	104.381	2,087,625	2,000,000	2,027,289		(7,031)		3.930	3.521	JJ	32,968	78,600	11/01/2016	07/31/2023	
25434*	AF	0				1PL	748,770	101.999	686,964	673,500	673,500				(12,390)	1.420	1.420	FA	3,613	9,530	02/15/2018	02/15/2028

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
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470D	BC	2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP.....			1	2FE	12,137,592	106.132	12,735,780	12,000,000	12,120,402	(17,190)		3.900	3.663	MN.....	59,800	468,000	04/03/2019.	11/15/2024.
25763#	AG	5	DONALDSON COMPANY INC. SENIOR CORP BND.....			1		4,801,488	104.426	5,116,874	4,900,000	4,820,488	6,203		3.180	3.364	JD.....	6,925	155,820	11/01/2016.	06/17/2030.
260543	CG	6	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....			1	2FE	7,204,950	106.827	8,012,048	7,500,000	7,209,389	4,439		4.375	4.652	MN.....	41,927	164,063	05/15/2019.	11/15/2042.
260543	CR	2	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....			1	2FE	1,222,588	124.742	1,247,419	1,000,000	1,222,223	(365)		5.550	4.202	MN.....	4,779	27,750	11/25/2019.	11/30/2048.
26078J	AF	7	DUPONT DE NEMOURS INC SENIOR CORP BND.....			1	2FE	8,034,800	123.354	8,634,745	7,000,000	8,024,610	(10,190)		5.419	4.498	MN.....	48,470	189,665	08/28/2019.	11/15/2048.
26138E	AT	6	KEURIG DR PEPPER INC SENIOR CORP BND.....			1	2FE	4,325,194	109.307	4,213,766	3,855,000	4,324,812	(383)		4.500	3.755	MN.....	22,166		12/17/2019.	11/15/2045.
26441Y	AY	3	DUKE REALTY LP SENIOR CORP BND.....			1	2FE	11,855,400	105.863	12,703,536	12,000,000	11,922,320	14,075		3.750	3.896	JD.....	37,500	450,000	11/12/2014.	12/01/2024.
26928*	AD	6	EY GLOBAL FINANCE INC SENIOR CORP BND.....			1	1PL	1,500,000	106.112	1,591,674	1,500,000	1,500,000			3.530	3.530	AO.....	9,266	52,950	04/28/2016.	04/28/2027.
26928*	AE	4	EY GLOBAL FINANCE INC SENIOR CORP BND.....			1	1PL	700,000	106.470	745,287	700,000	700,000			3.580	3.580	AO.....	4,386	25,060	04/28/2016.	04/28/2028.
26928*	AF	1	EY GLOBAL FINANCE INC SENIOR CORP BND.....			1	1PL	800,000	106.762	854,097	800,000	800,000			3.730	3.730	AO.....	5,222	29,840	04/28/2016.	04/28/2031.
277432	AL	4	EASTMAN CHEMICAL COMPANY SENIOR CORP BND.....			1	2FE	3,147,622	108.926	3,267,765	3,000,000	3,145,811	(1,811)		4.800	4.453	MS.....	48,000	72,000	06/21/2019.	09/01/2042.
29364W	AW	8	ENTERGY LOUISIANA LLC SECURED CORP BND.....			1	1FE	999,900	104.552	1,045,522	1,000,000	999,931	7		3.250	3.251	AO.....	8,125	32,500	03/17/2016.	04/01/2028.
30212P	AP	0	EXPEDIA INC SENIOR CORP BND.....			1	2FE	2,961,030	102.010	3,060,303	3,000,000	2,963,447	2,417		3.800	3.977	FA.....	43,067	57,000	05/22/2019.	02/15/2028.
30215*	AM	0	EXPLORER PIPELINE CO CORP BND.....			4	2	926,397	106.174	868,697	818,182	872,296	(16,527)		7.010	2.676	JJ.....	24,057	57,355	11/01/2016.	07/31/2022.
30284@	AJ	1	CREDIT ONE 2018-1 SECURED CORP BND.....			1	1PL	9,126,294	102.424	9,311,240	9,090,909	9,089,056	(12,207)		3.600	3.482	MON.....	28,182	331,818	11/01/2016.	06/29/2021.
31428X	BG	0	FEDEX CORP SENIOR CORP BND.....			1	2FE	2,558,600	102.368	2,559,198	2,500,000	2,558,122	(478)		4.550	4.398	AO.....	28,438	56,875	06/20/2019.	04/01/2046.
31428X	BQ	8	FEDEX CORP SENIOR CORP BND.....			1	2FE	4,472,500	96.154	4,807,690	5,000,000	4,478,301	5,801		4.050	4.724	FA.....	76,500	101,250	05/15/2019.	02/15/2048.
31677A	AB	0	FIFTH THIRD BANK OHIO SUB CORP BND.....			2	2FE	1,258,753	106.294	1,339,298	1,260,000	1,259,171	116		3.850	3.862	MS.....	14,284	48,510	03/10/2016.	03/15/2026.
337738	AR	9	FISERV INC SENIOR CORP BND.....			1	2FE	5,217,500	110.317	5,515,855	5,000,000	5,205,060	(12,440)		4.200	3.633	AO.....	52,500	105,000	05/16/2019.	10/01/2028.
34487#	AD	9	NATIONALFOOTBALLLEAGUETRUST SENIOR CORP.....			1	1FE	1,400,000	111.244	1,557,412	1,400,000	1,400,000			3.970	3.930	OCT.....	13,277	56,661	10/20/2014.	10/20/2029.
34502*	AB	8	NATIONAL FOOTBALL LEAGUE TRUST SECURED C.....			1		1,700,000	106.196	1,805,331	1,700,000	1,700,000			3.310	3.310	OCT.....	13,442	57,364	08/04/2017.	10/05/2027.
34502*	AD	4	NATIONAL FOOTBALL LEAGUE TRUST SECURED C.....			1	1FE	2,900,000	107.814	3,126,615	2,900,000	2,900,000			3.560	3.560	OCT.....	24,663	105,247	08/04/2017.	10/05/2032.
345397	VR	1	FORD MOTOR CREDIT COMPANY LLC CORP BND.....			3	3FE	397,000	103.084	412,336	400,000	399,576	368		5.750	5.852	FA.....	9,583	23,000	06/20/2011.	02/01/2021.
345397	WK	5	FORD MOTOR CREDIT COMPANY LLC SENIOR COR.....			2	2FE	990,660	103.709	1,037,089	1,000,000	996,155	964		4.375	4.492	FA.....	17,622	43,750	08/01/2013.	08/06/2023.
345838	AE	6	ALLERGAN SALES LLC SENIOR CORP BND 144A.....			1	2FE	1,000,000	102.358	1,023,579	1,000,000	1,000,000			4.875	4.873	FA.....	18,417	48,750	01/27/2014.	02/15/2021.
35086@	AC	5	FOUR CORNERS OPERATING PARTNER SENIOR CO.....			2	2FE	1,850,000	109.827	2,031,806	1,850,000	1,850,000			4.630	4.630	JD.....	2,617	85,655	12/20/2018.	12/20/2026.
35086@	AD	3	FOUR CORNERS OPERATING PARTNER.....			2	2FE	1,400,000	111.751	1,564,515	1,400,000	1,400,000			4.760	4.760	JD.....	2,036	66,640	12/20/2018.	12/20/2028.
35803Q	AA	5	FRESENIUS US FINANCE II INC CORP BND 144.....			1	2FE	4,460,000	103.625	4,145,000	4,000,000	4,125,851	(108,852)		5.750	2.879	FA.....	86,889	230,000	11/01/2016.	02/15/2021.
35877#	AA	0	FRISCO HQ OPERATIONSLLC SECURED CORP BND.....			4	2PL	2,893,401	102.644	2,969,906	2,893,401	2,893,401			4.130	4.127	JD.....	5,311	119,497	08/03/2017.	12/15/2037.
361448	AU	7	GATX CORPORATION SENIOR CORP BND.....			1	2FE	1,220,430	116.608	1,166,081	1,000,000	1,218,564	(1,866)		5.200	3.794	MS.....	15,311	26,000	08/29/2019.	03/15/2044.
361448	BC	6	GATX CORPORATION SENIOR CORP BND.....			2	2FE	3,662,995	109.295	3,825,318	3,500,000	3,654,052	(8,943)		4.550	3.942	MN.....	23,888	79,625	05/22/2019.	11/07/2028.
361841	AF	6	GLP CAPITAL LP SENIOR CORP BND.....			1	2FE	495,000	108.740	543,698	500,000	497,735	517		5.375	5.508	MN.....	4,479	26,875	01/29/2014.	11/01/2023.
361841	AH	2	GLP CAPITAL LP SENIOR CORP BND.....			1	2FE	259,000	109.370	283,269	259,000	259,000			5.375	5.375	AO.....	2,939	13,921	04/11/2016.	04/15/2026.
366651	AB	3	GARTNER INC. SENIOR CORP BND 144A.....			1	4FE	500,000	104.125	520,625	500,000	500,000			5.125	5.125	AO.....	6,406	25,625	03/16/2017.	04/01/2025.
37045X	AL	0	GENERAL MOTORS FINANCIAL CO GENERAL MOTO.....			1	2FE	2,418,125	105.316	2,632,908	2,500,000	2,466,259	9,034		4.250	4.688	MN.....	13,576	106,250	01/27/2014.	05/15/2023.
37045X	BS	4	GENERAL MOTORS FINANCIAL CO SENIOR CORP.....			1	2FE	9,986,800	102.336	10,233,570	10,000,000	9,994,333	2,643		3.450	3.479	JJ.....	160,042	345,000	01/11/2017.	01/14/2022.
375558	AX	1	GILEAD SCIENCES INC SENIOR CORP BND.....			1	1FE	5,494,950	119.785	5,989,260	5,000,000	5,444,148	(10,720)		4.800	4.205	AO.....	60,000	240,000	10/28/2014.	04/01/2044.
375558	BA	0	GILEAD SCIENCES INC SENIOR CORP BND.....	C.....		1	1FE	8,947,170	115.624	10,406,187	9,000,000	8,953,084	989		4.500	4.535	FA.....	168,750	405,000	11/12/2014.	02/01/2045.
37940X	AC	6	GLOBAL PAYMENTS INC. SENIOR CORP BND.....			1	2FE	1,536,058	106.958	1,647,159	1,540,000	1,536,084	27		4.150	4.165	FA.....	24,321		08/07/2019.	08/15/2049.
383909	AE	8	W R GRACE & CO - CONN SENIOR CORP BND 14.....			1	3FE	1,061,250	104.000	1,040,000	1,000,000	1,023,073	(12,529)		5.125	3.749	AO.....	12,813	51,250	11/01/2016.	10/01/2021.
404119	BN	8	HCA INC SECURED CORP BND.....			1	2FE	1,328,000	109.125	1,396,800	1,280,000	1,309,268	(6,202)		5.000	4.398	MS.....	18,844	64,000	11/01/2016.	03/15/2024.

E10.4

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
404119 BX 6	HCA INC SECURED CORP BND.....				1	2FE	3,671,826	106.000	3,842,500	3,625,000	3,669,868		(1,959)		4.125	3.962	JD.....	6,646	76,012	06/27/2019.	06/15/2029.	
404119 BZ 1	HCA INC SECURED CORP BND.....				1	2FE	1,302,350	112.500	1,406,250	1,250,000	1,301,972		(378)		5.250	4.977	JD.....	2,917	33,359	06/24/2019.	06/15/2049.	
404121 AH 8	HCA INC SENIORCORPBND.....				1	3FE	405,000	111.500	451,575	405,000	405,000				5.375	5.375	MS.....	7,256	22,253	08/09/2018.	09/01/2026.	
410345 AJ 1	HANESBRANDS INC SENIOR CORP BND 144A.....				1	3FE	40,000	105.625	42,250	40,000	40,000				4.625	4.625	MN.....	236	1,850	05/03/2016.	05/15/2024.	
410345 AL 6	HANESBRANDS INC SENIOR CORP BND 144A.....				1	3FE	40,000	105.500	42,200	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		600,000	107.289	643,734	600,000	600,000				3.540	3.540	MS.....	5,369	21,240	03/30/2016.	03/30/2031.	
42251# AV 6	HE BUTT GROCERY COMPANY CO SENIOR CORP B.....				1		1,500,000	108.253	1,623,791	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.....				1	2	1,960,000	107.247	2,102,046	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.....				2		1,960,000	107.339	2,103,844	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	1FE	5,318,900	111.661	5,583,030	5,000,000	5,300,539		(18,361)		3.900	3.105	JD.....	13,542	195,000	05/16/2019.	12/06/2028.	
444097 A* 0	HUDSON PACIFIC PROPERTIES INC SENIOR COR.....				2	2FE	4,287,224	105.107	4,309,395	4,100,000	4,196,202		(29,841)		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	2FE	9,524,676	109.805	9,882,418	9,000,000	9,363,377		(53,172)		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		2,000,000	110.933	2,218,669	2,000,000	2,000,000				3.830	3.830	AO.....	17,873	76,600	04/07/2015.	04/07/2055.	
458140 AP 5	INTEL CORPORATION SENIOR CORP BND.....				1	1FE	2,216,220	116.588	2,331,768	2,000,000	2,213,124		(3,096)		4.250	3.566	JD.....	3,778	42,500	06/20/2019.	12/15/2042.	
458140 AY 6	INTEL CORPORATION SENIOR CORP BND.....				1	1FE	434,006	114.777	470,584	410,000	433,731		(275)		4.100	3.756	MN.....	2,335	8,405	06/06/2019.	05/11/2047.	
458140 BG 4	INTEL CORPORATION.....				1	1FE	799,112	109.498	875,986	800,000	799,123		11		3.734	3.740	JD.....	1,908	14,936	06/06/2019.	12/08/2047.	
460146 CS 0	INTERNATIONAL PAPER CO SENIOR CORP BND.....				1	2FE	5,882,622	106.424	6,811,110	6,400,000	5,888,094		5,472		4.350	4.871	FA.....	105,173	139,200	05/29/2019.	08/15/2048.	
46051M A@ 1	INTL TRANS CO CORP BND.....				1		3,500,000	114.057	3,991,987	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.....				1	2FE	2,192,380	112.418	2,248,360	2,000,000	2,183,235		(9,145)		4.650	3.398	AO.....	23,250	46,500	06/28/2019.	10/01/2028.	
460690 BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....				1	2FE	5,241,850	122.663	6,133,170	5,000,000	5,239,903		(1,947)		5.400	5.078	AO.....	67,500	135,000	05/22/2019.	10/01/2048.	
46289R AA 3	IRON MOUNTAIN US HOLDINGS INC SENIOR COR.....				1	3FE	204,000	104.375	212,925	204,000	204,000				5.375	5.375	JD.....	914	10,965	05/24/2016.	06/01/2026.	
46625H JZ 4	JPMORGAN CHASE & CO JR SUB CORP BND.....				1	1FE	11,470,790	109.492	12,591,557	11,500,000	11,481,424		2,261		4.125	4.152	JD.....	21,083	474,375	12/04/2014.	12/15/2026.	
466313 AG 8	JABIL CIRCUIT INC SENIOR CORP BND.....				1	2FE	999,920	105.921	1,059,210	1,000,000	999,999				4.700	4.700	MS.....	13,839	47,000	07/31/2012.	09/15/2022.	
46659* AB 3	JM FAMILY ENTERPRISES INC CORP BND.....				2		5,000,000	107.404	5,370,207	5,000,000	5,000,000				3.540	3.540	MN.....	29,500	177,000	11/01/2017.	11/01/2027.	
47032@ AG 6	JAMES CAMPBELL CORP BND.....				2		500,000	107.403	537,013	500,000	500,000				4.480	4.481	JD.....	62	22,400	09/26/2014.	09/30/2024.	
48121@ AD 3	JRD HOLDINGS INC SENIOR CORP BND.....				1	2PL	743,464	103.324	737,734	714,000	729,416		(3,279)		4.130	3.105	MS.....	7,700	29,488	11/01/2016.	03/27/2024.	
482480 AG 5	KLA-TENCOR CORP SENIOR CORP BND.....				1	2FE	1,937,544	109.563	2,081,705	1,900,000	1,935,888		(1,656)		4.100	3.849	MS.....	22,937	37,868	05/29/2019.	03/15/2029.	
482480 AH 3	KLA-TENCOR CORP SENIOR CORP BND.....				1	2FE	2,777,850	122.561	3,064,023	2,500,000	2,775,488		(2,362)		5.000	4.326	MS.....	36,806	60,764	06/21/2019.	03/15/2049.	
48250N AB 1	KFC HOLDING CO/PIZZA HUT HOLDI SENIOR CO.....				1	3FE	26,000	105.750	27,495	26,000	26,000				5.250	5.250	JD.....	114	1,365	06/02/2016.	06/01/2026.	
48268@ AM 6	KPMG LLP SENIOR CORP BND.....				1		4,020,668	104.283	4,171,326	4,000,000	4,014,655		(2,028)		3.240	3.177	JD.....	360	129,600	11/01/2016.	06/30/2026.	
48268@ AP 9	KPMG LLP SENIORCORPBND.....				1		2,150,000	105.261	2,263,104	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	2FE	3,161,820	115.847	3,475,410	3,000,000	3,160,130		(1,690)		4.700	4.367	MN.....	23,500	70,500	05/22/2019.	05/01/2048.	
49338L AB 9	KEYSIGHT TECHNOLOGIES INC KEYSIGHT TECHN.....				1	2FE	5,963,499	108.687	6,521,220	6,000,000	5,978,567		3,905		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	2FE	2,835,900	112.040	2,801,000	2,500,000	2,835,692		(208)		5.050	4.190	FA.....	47,694		12/18/2019.	02/15/2046.	
512807 AT 5	LAM RESEARCH CORPORATION SENIOR CORP BND.....				1	2FE	3,314,040	124.984	3,749,529	3,000,000	3,311,394		(2,646)		4.875	4.246	MS.....	43,063	77,594	06/21/2019.	03/15/2049.	
512807 AU 2	LAM RESEARCH CORPORATION SENIOR CORP BND.....				1	2FE	2,575,925	109.999	2,749,985	2,500,000	2,572,358		(3,567)		4.000	3.619	MS.....	29,444	53,056	05/29/2019.	03/15/2029.	
521865 AZ 8	LEAR CORPORATION SENIOR CORP BND.....				1	2FE	843,030	104.096	936,865	900,000	843,538		508		5.250	5.692	MN.....	6,038	25,463	05/29/2019.	05/15/2049.	
521865 BA 2	LEAR CORPORATION SENIOR CORP BND.....				1	2FE	2,119,698	103.162	2,166,392	2,100,000	2,118,986		(712)		4.250	4.130	MN.....	11,404	48,096	06/27/2019.	05/15/2029.	
53154* AB 9	LIBERTY UTILITIES FINANCE GP1 CORP BND.....				2	2FE	5,147,808	104.673	5,233,668	5,000,000	5,069,606		(25,530)		4.490	3.897	JJ.....	94,165	224,500	11/01/2016.	08/01/2022.	
53154* AG 8	LIBERTY UTILITIES FINANCE GP1 SENIOR COR.....				2	2FE	600,000	100.178	601,069	600,000	600,000				4.130	4.130	JJ.....	10,394	24,780	04/30/2015.	04/30/2045.	

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## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53154*	AH	6				2FE	400,000	99.689	398,756	400,000	400,000				4.130	4.129	JJ	6,929	16,520	07/15/2015	07/15/2045	
532457	BR	8			1	1FE	5,120,000	112.822	5,641,090	5,000,000	5,118,521		(1,479)		3.950	3.808	MN	25,236	98,750	05/22/2019	05/15/2047	
532457	BU	1			1	1FE	4,395,720	117.576	4,703,024	4,000,000	4,393,669		(2,051)		4.150	3.672	MS	48,878	93,606	06/27/2019	03/15/2059	
53621@	AD	8				2	1,600,000	104.093	1,665,492	1,600,000	1,600,000				3.690	3.690	MS	14,924	59,040	03/31/2016	03/31/2023	
53621@	AF	3				2	600,000	107.089	642,536	600,000	600,000				3.990	3.990	MN	2,993	23,940	05/16/2016	05/16/2026	
53621@	AG	1				2	500,000	108.053	540,264	500,000	500,000				4.140	4.140	MS	6,900	20,700	09/01/2016	09/01/2026	
552953	CC	3			1	3FE	5,225,000	109.875	5,493,750	5,000,000	5,121,344		(34,342)		6.000	5.163	MS	88,333	300,000	11/01/2016	03/15/2023	
55336V	AJ	9			1	2FE	609,678	109.227	671,743	615,000	611,444		559		4.875	4.998	JD	2,498	29,981	09/29/2016	06/01/2025	
55336V	BA	7				2FE	434,713	104.625	434,194	415,000	431,806		(2,906)		6.375	3.620	MN	4,409	13,228	09/23/2019	05/01/2024	
570535	AP	9			1	2FE	3,936,230	108.939	4,357,552	4,000,000	3,943,760		1,240		5.000	5.104	MS	50,556	200,000	03/08/2013	03/30/2043	
57164P	AD	8				3FE	1,800,000	102.375	1,842,750	1,800,000	1,800,000				4.750	4.748	MS	21,375		09/17/2019	01/15/2028	
571748	BJ	0			1	1FE	5,528,250	126.726	6,336,320	5,000,000	5,523,317		(4,933)		4.900	4.264	MS	72,139	163,333	05/15/2019	03/15/2049	
58013M	FH	2				2FE	1,114,900	114.122	1,141,220	1,000,000	1,113,836		(1,064)		4.450	3.789	MS	14,833	22,250	07/02/2019	09/01/2048	
585055	BS	4			1	1FE	11,891,447	107.150	12,858,000	12,000,000	11,936,296		10,926		3.500	3.613	MS	123,667	420,000	09/02/2015	03/15/2025	
58528#	FR	3				1	4,000,000	108.494	4,339,743	4,000,000	4,000,000				3.760	3.760	MS	50,133	150,400	09/01/2015	09/01/2035	
58528#	FS	1				1	1,000,000	107.725	1,077,249	1,000,000	1,000,000				3.820	3.820	JD	1,698	38,200	12/15/2015	12/15/2035	
59073@	AA	4				2PL	2,150,079	104.449	2,245,726	2,150,079	2,150,079				4.640	4.666	MJSD	277	99,764	04/09/2015	12/31/2039	
594918	AJ	3				1FE	1,978,220	124.073	2,481,456	2,000,000	1,982,161		507		4.500	4.567	AO	22,500	90,000	09/22/2010	10/01/2040	
62877V	AA	9				3FE	493,230	106.750	533,750	500,000	493,714		484		7.000	7.250	MN	4,569	17,500	05/02/2019	05/14/2026	
62906@	AA	1				1	1,171,248	103.728	1,096,278	1,056,875	1,105,074		(20,872)		6.000	2.023	AO	10,921	64,293	11/01/2016	10/29/2021	
62907#	AA	8				1	2,641,017	103.084	2,474,018	2,400,000	2,481,657		(48,403)		6.000	1.890	AO	24,800	146,000	11/01/2016	04/30/2021	
62907#	AC	4				1	6,142,834	103.362	5,724,178	5,538,000	5,741,934		(121,599)		6.375	1.889	AO	60,803	357,951	11/01/2016	04/30/2021	
62927#	AE	6				1FE	300,434	103.310	310,380	300,434	300,434				3.400	3.400	AO	2,156	10,215	08/31/2015	04/15/2030	
62927#	AF	3				1FE	162,131	104.289	169,085	162,131	162,131				3.480	3.480	AO	1,191	5,642	08/31/2015	04/15/2031	
62927#	AG	1				1FE	260,374	103.726	270,075	260,374	260,374				3.570	3.570	AO	1,962	9,295	08/31/2015	04/15/2032	
62927@	AA	6				2PL	2,300,000	107.519	2,472,930	2,300,000	2,300,000				4.180	4.201	MJSD	5,074	96,140	09/29/2014	09/29/2024	
629377	CA	8				3FE	210,000	109.250	229,425	210,000	210,000				7.250	7.250	MN	1,945	15,225	02/14/2017	05/15/2026	
62952E	AC	1				1FE	4,800,000	119.894	5,754,922	4,800,000	4,800,000				4.784	4.784	JJ	114,816	229,632	11/20/2014	07/01/2044	
641062	AF	1				1FE	1,990,360	109.538	2,190,762	2,000,000	1,991,401		820		3.625	3.683	MS	19,535	72,500	09/17/2018	09/24/2028	
651290	AP	3				2FE	475,000	106.250	531,250	500,000	493,642		2,775		5.750	6.413	JJ	12,059	28,750	10/04/2011	01/30/2022	
651639	AV	8				2FE	2,418,962	123.962	2,397,431	1,934,000	2,414,240		(4,722)		5.450	3.853	JD	6,441	52,702	08/09/2019	06/09/2044	
65473Q	BG	7				2FE	3,687,635	105.270	3,684,461	3,500,000	3,687,554		(81)		3.950	3.643	MS	34,947		12/19/2019	03/30/2048	
662352	AB	9				1FE	997,230	133.361	1,333,606	1,000,000	997,398		47		6.150	6.171	MN	10,250	61,500	09/10/2013	11/01/2043	
665876	B#	4				2	703,007	100.430	658,822	656,000	659,485		(10,163)		5.290	2.107	MS	11,471	34,702	11/01/2016	03/02/2020	
666807	BJ	0				2FE	8,130,268	107.230	9,746,107	9,089,000	8,209,041		18,399		3.850	4.495	AO	73,873	349,927	06/16/2015	04/15/2045	
66989H	AH	1				1FE	4,246,720	121.574	4,862,960	4,000,000	4,223,730		(5,321)		4.400	4.037	MN	26,889	176,000	05/06/2015	05/06/2044	
67073Y	AA	4				2FE	1,596,000	103.583	1,657,330	1,600,000	1,599,555		482		6.250	6.283	MN	12,778	100,000	01/11/2011	11/15/2020	
674003	B*	8				1	1,300,000	105.161	1,367,090	1,300,000	1,300,000				3.690	3.688	MS	15,724	47,970	07/12/2016	07/12/2031	
674599	CY	9				2FE	147,809	103.137	154,706	150,000	147,823		15		4.400	4.489	FA	2,622		08/06/2019	08/15/2049	
701094	AN	4				2FE	1,256,056	103.975	1,310,086	1,260,000	1,256,241		185		3.250	3.287	JD	1,934	20,475	06/05/2019	06/14/2029	
70213H	B*	8				1	3,200,000	122.331	3,914,598	3,200,000	3,200,000				4.600	4.600	JD	7,769	147,200	12/12/2018	12/21/2049	

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70959W	AG	8				4FE	459,000	105.000	481,950	459,000	459,000					5.500	5.500	MN	3,226	25,245	05/11/2016	05/15/2026
718172	BT	5				1FE	1,239,938	101.153	1,264,415	1,250,000	1,243,481		957			2.750	2.843	FA	12,031	34,375	02/18/2016	02/25/2026
718172	CJ	6				1FE	4,965,900	104.766	5,238,280	5,000,000	4,967,526		1,626			3.375	3.455	FA	63,750	48,750	05/16/2019	08/15/2029
718546	AK	0				1FE	9,874,400	116.785	11,678,450	10,000,000	9,896,327		4,706			4.650	4.748	MN	59,417	465,000	11/12/2014	11/15/2034
73937@	AA	1				4	1,200,000	108.823	1,305,876	1,200,000	1,200,000					4.050	4.049	AO	11,745	48,600	04/04/2018	04/04/2039
73937@	AB	9				1	1,100,000	106.385	1,170,238	1,100,000	1,100,000					4.180	4.180	AO	11,112	45,980	01/25/2018	04/04/2038
74170*	AK	5				1	2,425,839	109.284	2,622,813	2,400,000	2,419,641		(2,068)			3.850	3.731	JJ	45,173	92,400	11/01/2016	01/05/2028
74264*	AC	0				1	1,000,000	107.273	1,072,731	1,000,000	1,000,000					3.750	3.750	AO	9,375	37,500	06/01/2016	04/01/2026
74264*	AD	8				1	1,000,000	108.767	1,087,674	1,000,000	1,000,000					3.850	3.850	AO	9,625	38,500	06/01/2016	04/01/2028
74273@	AB	9				2	2,054,503	104.170	2,083,394	2,000,000	2,028,510		(8,531)			3.850	3.365	FA	29,303	77,000	11/01/2016	02/14/2023
743315	AV	5				1FE	7,506,120	111.853	7,829,724	7,000,000	7,479,113		(27,007)			4.000	3.115	MS	93,333	140,000	05/29/2019	03/01/2029
743756	AB	4				1FE	4,729,700	101.040	5,052,015	5,000,000	4,804,596		25,327			2.746	3.399	AO	34,325	137,300	12/09/2016	10/01/2026
74432Q	CC	7				1FE	3,707,865	109.466	3,831,321	3,500,000	3,695,719		(12,146)			3.878	3.083	MS	35,441	67,865	05/29/2019	03/27/2028
744516	F*	1				2	5,000,000	100.934	5,046,714	5,000,000	5,000,000					6.540	6.540	MS	82,658	327,000	03/30/2010	03/30/2020
74986@	AT	8				1	2,501,210	107.011	2,568,265	2,400,000	2,469,614		(10,348)			3.730	3.196	JJ	43,765	89,520	11/01/2016	01/05/2026
74986@	AW	1				1	3,617,186	109.358	3,827,543	3,500,000	3,588,458		(9,440)			3.950	3.583	JJ	67,589	138,250	11/01/2016	01/05/2028
750236	AW	1				3FE	800,000	105.125	841,000	800,000	800,000					4.875	4.875	MS	20,258	20,589	06/13/2019	03/15/2027
755111	BY	6	C			1FE	11,925,240	105.091	12,610,956	12,000,000	11,960,171		7,302			3.150	3.223	JD	16,800	378,000	11/24/2014	12/15/2024
76169#	AG	8				2PL	900,000	102.506	922,553	900,000	900,000					5.130	5.130	JJ	19,366	46,170	08/07/2012	07/31/2022
76169#	AJ	2				2PL	8,000,000	106.147	8,491,731	8,000,000	8,000,000					3.710	3.709	AO	61,009	296,800	10/17/2017	10/17/2028
761713	BA	3				2FE	7,466,850	115.445	8,658,383	7,500,000	7,470,835		1,130			5.700	5.738	FA	161,500	427,500	06/09/2015	08/15/2035
761735	AT	6				4FE	75,000	102.375	76,781	75,000	75,000					5.125	5.125	JJ	1,772	3,844	06/13/2016	07/15/2023
76289#	AG	3				2	7,300,000	101.503	7,409,750	7,300,000	7,300,000					3.700	3.717	FMAN	25,509	270,100	11/09/2017	11/27/2036
771196	BP	6				1FE	9,995,000	110.334	11,033,410	10,000,000	9,995,550		854			3.625	3.631	MS	104,722	362,500	09/10/2018	09/17/2028
773903	AJ	8				1FE	4,316,375	116.487	4,077,028	3,500,000	4,310,483		(5,892)			4.200	2.991	MS	49,000		08/29/2019	03/01/2049
774341	AK	7				2FE	9,435,100	106.446	10,644,570	10,000,000	9,495,871		58,954			3.500	4.322	MS	103,056	350,000	12/19/2018	03/15/2027
780153	AG	7				2FE	505,000	126.250	631,250	500,000	503,249		(299)			7.500	7.389	AO	7,917	37,500	05/23/2012	10/15/2027
78512*	AA	5				4	1,641,569	107.120	1,758,447	1,641,569	1,641,569					4.120	4.157	MON	188	67,628	01/04/2017	05/31/2029
78516F	AB	5				1FE	2,142,611	110.484	2,099,204	1,900,000	2,142,196		(415)			4.682	3.699	MN	14,826		12/12/2019	05/01/2038
785592	AE	6				2FE	518,050	102.800	534,560	520,000	519,316		583			5.625	5.696	FA	12,188	29,250	12/02/2014	02/01/2021
785592	AM	8				2FE	2,100,000	112.375	2,247,500	2,000,000	2,065,424		(11,504)			5.625	4.867	MS	37,500	112,500	11/01/2016	03/01/2025
785592	AV	8				2FE	480,000	114.875	551,400	480,000	480,000					5.875	5.875	JD	78	28,200	05/11/2017	06/30/2026
806851	AH	4				2FE	1,963,194	109.447	2,079,491	1,900,000	1,960,253		(2,941)			4.300	3.883	MN	13,617	40,850	05/29/2019	05/01/2029
80689#	BB	1				2	1,000,000	103.464	1,034,638	1,000,000	1,000,000					3.550	3.550	MS	9,467	35,500	09/25/2013	09/25/2023
80808#	AK	8				2PL	1,400,000	106.934	1,497,076	1,400,000	1,400,000					4.560	3.810	MS	16,137	60,690	03/30/2015	03/30/2030
811054	AG	0				4FE	190,000	101.750	203,500	200,000	190,775		775			5.125	6.147	MN	1,310	5,125	06/18/2019	05/15/2025
816851	AP	4				2FE	5,595,850	130.034	6,501,720	5,000,000	5,489,986		(13,904)			6.000	5.201	AO	63,333	300,000	08/11/2010	10/15/2039
82340*	AA	5				2FE	1,000,000	123.810	1,238,098	1,000,000	1,000,000					6.950	7.009	JAJO	11,776	69,500	05/02/2011	04/30/2032
82340*	AB	3				1FE	4,000,000	114.184	4,567,367	4,000,000	4,000,000					4.480	4.504	JAJO	30,364	179,200	05/02/2011	04/30/2032
824348	AX	4				2FE	4,796,712	113.742	5,573,378	4,900,000	4,797,914		1,202			4.500	4.635	JD	18,375	220,500	05/29/2019	06/01/2047
828807	CL	9				1FE	2,298,677	119.746	2,275,165	1,900,000	2,293,870		(4,807)			4.750	3.393	MS	26,574	45,125	08/07/2019	03/15/2042

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
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
828807	CT	2			1	1FE	1,646,475	1,693,793	1,500,000	1,644,619		(1,856)			4.250	3.648	AO	15,938	31,875	06/20/2019	10/01/2044
82967N	AW	8			1	3FE	410,000	435,113	410,000	410,000					5.375	5.375	JJ	10,162	22,038	05/18/2016	07/15/2026
82967N	BE	7			1	3FE	1,500,000	1,567,500	1,500,000	1,500,000					4.625	4.625	JJ	34,495		06/18/2019	07/15/2024
84334#	AA	5			4	2	486,583	480,380	486,583	486,583					4.000	4.000	AO	4,055	19,463	03/13/2018	04/16/2048
843830	AF	7			1	2FE	1,017,500	1,008,750	1,000,000	1,002,737		(4,916)			5.125	4.604	JJ	23,632	51,250	11/01/2016	07/15/2022
845011	AB	1	C		1	1FE	9,994,900	10,959,610	10,000,000	9,994,963		63			4.150	4.153	JD	34,583	208,653	05/28/2019	06/01/2049
845437	BR	2			1	2FE	7,000,000	7,627,326	7,000,000	7,000,000					4.100	4.100	MS	84,506	288,594	09/11/2018	09/15/2028
84762L	AS	4			1	4FE	2,000,000	2,067,500	2,000,000	2,000,000					6.125	6.125	JD	5,444	122,500	02/11/2016	12/15/2024
855244	AG	4			1	2FE	4,999,050	5,095,415	5,000,000	4,999,652		135			2.700	2.703	JD	6,000	135,000	06/01/2015	06/15/2022
855244	AU	3			1	2FE	5,473,700	5,776,700	5,000,000	5,469,324		(4,376)			4.450	3.907	FA	84,056	56,861	06/27/2019	08/15/2049
859152	E#	3			2		1,970,737	2,111,787	2,000,000	1,976,269		1,816			3.700	3.839	MN	9,661	74,500	11/01/2016	05/14/2030
863667	AN	1			1	1FE	1,594,535	1,706,121	1,605,000	1,598,092		977			3.500	3.578	MS	16,540	56,175	03/03/2016	03/15/2026
86944B	AE	3			1	1FE	6,523,538	6,270,598	5,625,000	6,518,822		(4,716)			4.091	3.227	FA	86,934		09/30/2019	08/15/2048
87264A	AS	4			1	3FE	436,000	449,625	436,000	436,000					5.125	5.125	AO	4,717	22,345	03/13/2017	04/15/2025
87264A	AT	2			1	3FE	291,000	309,915	291,000	291,000					5.375	5.375	AO	3,302	15,641	03/13/2017	04/15/2027
87265H	AE	9			1	3FE	368,911	381,666	371,000	370,338		415			4.875	5.000	JJ	9,043	18,086	05/23/2016	07/01/2021
87278*	AE	2			1		4,000,000	4,302,127	4,000,000	4,000,000					3.580	3.580	MON	5,967	143,200	11/16/2017	11/16/2028
87612B	AM	4			2	3FE	146,265	101,000	147,000	146,612		104			5.250	5.338	MN	1,286	7,718	07/21/2016	05/01/2023
87612B	AP	7			1	3FE	453,750	505,000	500,000	478,778		4,796			4.250	5.482	MN	2,715	21,250	01/24/2014	11/15/2023
87612B	BE	1			1	3FE	691,000	716,913	691,000	691,000					5.375	5.375	FA	15,476	37,141	09/22/2017	02/01/2027
87612B	BM	3			2	3FE	80,000	88,600	80,000	80,000					6.875	6.875	JJ	2,536	2,719	01/10/2019	01/15/2029
87612E	BA	3	C		1	1FE	7,139,210	8,022,224	7,000,000	7,137,124		(2,086)			4.000	3.869	JJ	140,000	140,000	05/29/2019	07/01/2042
87612E	BH	8			1	1FE	2,543,925	2,714,738	2,500,000	2,541,644		(2,281)			3.375	3.162	AO	17,813	46,406	05/22/2019	04/15/2029
879369	AE	6			1	3FE	210,000	219,713	210,000	210,000					4.875	4.875	JD	853	10,238	05/11/2016	06/01/2026
88579Y	BD	2			1	1FE	5,083,910	5,496,465	5,000,000	5,083,182		(728)			4.000	3.902	MS	59,444	100,000	05/29/2019	09/14/2048
88579Y	BG	5			1	1FE	5,099,450	5,305,075	5,000,000	5,094,011		(5,439)			3.375	3.132	MS	56,250	88,594	05/15/2019	03/01/2029
88732J	AW	8			1	2FE	979,200	1,002,117	1,000,000	999,782		2,547			5.000	5.266	FA	20,833	50,000	12/08/2009	02/01/2020
89147L	J*	2			1	1FE	800,000	856,994	800,000	800,000					3.480	3.480	JD	1,315	27,840	06/14/2013	06/14/2025
896516	AA	9			1	1FE	5,770,700	5,504,250	5,000,000	5,766,186		(4,514)			4.125	3.246	JD	17,188	103,125	09/30/2019	12/01/2045
90171V	AA	3			1	4FE	1,500,000	1,580,625	1,500,000	1,500,000					6.750	6.750	JD	8,438	56,531	05/03/2019	06/01/2027
90265E	AS	9			1	2FE	1,065,260	1,068,635	1,070,000	1,065,312		52			3.100	3.137	MN	7,371		10/02/2019	11/01/2034
90363@	AC	4			4	1PL	800,000	835,083	800,000	800,000					3.290	3.289	JJ	12,648	26,320	05/26/2016	07/08/2036
90363@	AD	2			1	1PL	2,000,000	2,252,808	2,000,000	2,000,000					4.040	4.039	JJ	38,829	82,371	07/26/2018	06/06/2033
911312	BP	0			1	1FE	3,495,695	3,508,771	3,500,000	3,496,948		1,253			2.050	2.121	AO	17,938	35,875	06/27/2019	04/01/2021
911312	BQ	8			1	1FE	3,624,040	4,056,080	3,500,000	3,622,897		(1,143)			4.250	4.042	MS	43,799	74,375	05/29/2019	03/15/2049
914906	AP	7			1	4FE	289,000	293,335	289,000	289,000					6.750	6.750	MS	5,744	19,508	08/15/2012	09/15/2022
92340L	AA	7			1	2FE	205,000	225,712	205,000	205,000					4.875	4.874	JD	833	9,994	05/18/2016	06/01/2026
92840V	AF	9			1	3FE	205,000	213,713	205,000	205,000					5.000	5.000	JJ	5,438		06/06/2019	07/31/2027
92940P	AD	6			1	2FE	2,899,395	3,072,092	2,700,000	2,889,634		(9,761)			4.900	3.961	MS	38,955	66,150	05/29/2019	03/15/2029
92940P	AE	4			1	2FE	2,274,454	2,407,473	2,275,000	2,274,511		57			3.900	3.903	JD	7,394	47,074	05/16/2019	06/01/2028
931142	CK	7			1	1FE	1,819,900	2,982,172	2,000,000	1,852,458		4,046			6.500	7.248	FA	49,111	130,000	10/30/2008	08/15/2037

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	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931427	AB	4			1	2FE	674,021	103.039	695,512	675,000	674,200		37			4.500	4.511	MN	3,628	30,375	11/19/2014	11/18/2034
931427	AC	2			1	2FE	4,096,848	101.916	4,178,556	4,100,000	4,097,152		304			4.800	4.803	MN	23,507	98,400	08/02/2019	11/18/2044
941063	AQ	2			1	2FE	1,995,240	102.521	2,050,414	2,000,000	1,999,329		547			4.600	4.630	MS	30,667	92,000	02/23/2011	03/01/2021
94106L	BC	2			1	2FE	716,765	112.400	786,801	700,000	716,561		(204)			4.100	3.949	MS	9,567	14,350	05/22/2019	03/01/2045
94106L	BK	4			1	2FE	2,895,963	114.124	3,037,973	2,662,000	2,893,878		(2,085)			4.150	3.660	JJ	67,204		06/20/2019	07/15/2049
941848	D#	7				2	2,000,000	102.253	2,045,069	2,000,000	2,000,000					3.130	3.130	MN	8,521	63,600	05/12/2016	05/12/2023
95081Q	AM	6			1	4FE	128,000	103.750	132,800	128,000	128,000					5.375	5.375	JD	306	6,880	01/31/2017	06/15/2024
95709T	AM	2			1	1FE	2,210,987	114.053	2,531,985	2,220,000	2,211,709		172			4.250	4.274	JD	7,863	94,350	11/05/2015	12/01/2045
96188#	AA	6				4	888,889	106.944	950,610	888,889	888,889					4.310	4.334	MJSD	106	38,369	12/18/2014	12/18/2024
96949L	AE	5			1	2FE	2,178,902	109.874	2,417,217	2,200,000	2,179,263		361			4.850	4.912	MS	35,567	53,350	05/29/2019	03/01/2048
970648	AH	4			1	2FE	4,748,000	117.083	4,683,312	4,000,000	4,747,666		(334)			5.050	3.945	MS	59,478		12/19/2019	09/15/2048
97786#	AN	2				2FE	3,300,000	103.087	3,401,875	3,300,000	3,300,000					3.440	3.440	MN	9,775	114,345	11/17/2017	11/30/2024
97806*	AG	7				1	1,300,000	102.366	1,330,755	1,300,000	1,300,000					3.830	3.830	MS	15,352	49,790	09/10/2015	09/10/2045
98212B	AD	5			1	3FE	641,000	103.750	665,038	641,000	641,000					6.000	5.998	JJ	17,734	38,460	11/07/2011	01/15/2022
98419M	AB	6			1	2FE	2,998,050	104.766	3,142,992	3,000,000	2,999,600		214			4.875	4.883	AO	36,563	146,250	09/15/2011	10/01/2021
988498	AL	5			1	4FE	1,000,000	105.000	1,050,000	1,000,000	1,000,000					4.750	4.750	JJ	14,514		09/04/2019	01/15/2030
G8967#	AL	7			4	2FE	1,242,372	104.469	1,253,631	1,200,000	1,225,120		(9,816)			4.980	3.981	MS	15,106	59,760	11/07/2017	09/30/2023
L2836*	AA	1				1	2,736,140	106.195	2,622,480	2,469,500	2,469,500				(45,430)	1.966	1.966	FA	19,960	48,810	02/03/2015	02/05/2024
L2836*	AB	9				1	8,345,227	110.094	8,292,248	7,531,975	7,531,975				(138,562)	2.272	2.272	FA	70,352	172,041	02/03/2015	02/03/2027
071734	AJ	6			A	4FE	300,000	103.500	310,500	300,000	300,000					5.250	5.250	JJ	44		12/17/2019	01/30/2030
0778FP	AA	7			A	2FE	2,188,860	116.125	2,322,500	2,000,000	2,187,047		(1,813)			4.464	3.909	AO	22,320	44,640	06/24/2019	04/01/2048
146900	AQ	8			A	3FE	2,040,000	102.500	2,050,000	2,000,000	2,014,224		(8,659)			5.750	5.262	JJ	53,028	115,000	11/01/2016	07/15/2023
36168Q	AF	1			A	4FE	1,100,000	105.125	1,156,375	1,100,000	1,100,000					5.125	5.125	JD	2,349		12/09/2019	12/15/2026
740212	AE	5			A	3FE	154,801	99.750	158,374	158,771	157,095		773			6.500	7.088	JD	459	12,169	11/01/2016	12/15/2021
775109	BB	6			A	2FE	2,916,925	121.243	3,031,068	2,500,000	2,911,825		(5,100)			5.000	3.926	MS	36,806	62,500	06/28/2019	03/15/2044
867224	AA	5			A	1FE	11,908,200	105.951	12,714,144	12,000,000	11,950,798		8,969			3.600	3.692	JD	36,000	432,000	11/20/2014	12/01/2024
87971M	BK	8			A	2FE	2,971,440	110.546	3,316,365	3,000,000	2,971,789		349			4.300	4.357	JD	5,733	70,592	05/22/2019	06/15/2049
89352H	AW	9			A	2FE	4,926,650	110.704	5,535,205	5,000,000	4,934,543		6,327			4.250	4.439	MN	27,153	212,500	10/10/2018	05/15/2028
C4931*	BC	6				2	5,795,209	103.211	5,651,043	5,475,227	5,475,227				276,808	3.680	3.680	MS	56,529	196,478	09/20/2017	09/20/2027
72908P	9A	6				4	1,207,303	121.334	1,320,800	1,088,562	1,166,282		(3,281)		59,205	5.306	4.532	MON	2,888	56,284	05/18/2016	03/13/2040
00080Q	AF	2			D	2FE	14,248,584	108.887	14,677,968	13,480,000	14,000,475		(81,916)			4.750	3.971	JJ	272,128	640,300	11/01/2016	07/28/2025
00084D	AL	4			D	2FE	3,936,520	108.334	4,035,449	3,725,000	3,874,485		(20,429)			4.800	4.071	AO	36,257	178,800	11/01/2016	04/18/2026
00183F	AA	3			B	4	5,110,488	107.893	5,485,104	5,083,814	5,083,814				196,291	3.263	3.262	JD	454	162,479	11/13/2017	05/31/2033
00652M	AC	6			D	2FE	1,947,500	102.184	1,941,496	1,900,000	1,922,160		(10,281)			3.950	3.356	JJ	33,773	75,500	06/15/2017	01/19/2022
02364W	AV	7			D	1FE	146,995	100.619	150,928	150,000	149,900		399			5.000	5.281	MS	1,896	7,500	03/08/2011	03/30/2020
055451	AR	9			D	1FE	5,895,480	113.277	6,796,620	6,000,000	5,911,690		2,372			4.125	4.228	FA	87,313	247,500	02/21/2012	02/24/2042
056752	AJ	7			D	1FE	2,087,120	103.151	2,063,018	2,000,000	2,086,407		(713)			3.625	2.979	JJ	35,243		12/03/2019	07/06/2027
111021	AN	1			D	2FE	1,275,000	102.623	1,308,442	1,275,000	1,275,000					4.250	4.250	MN	7,978		11/05/2019	11/08/2049
218333	A*	3			D	2	800,000	106.290	850,320	800,000	800,000					4.170	4.170	JD	927	33,360	12/21/2015	12/21/2025
25243Y	AU	3			D	1FE	3,397,695	101.692	3,559,234	3,500,000	3,456,481		12,253			2.625	3.021	AO	15,823	91,875	11/25/2014	04/29/2023
33938E	AU	1			D	2FE	5,955,067	108.399	6,503,958	6,000,000	5,971,706		4,432			4.750	4.849	JD	12,667	285,000	01/12/2016	06/15/2025

E10.9

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37960J	AA	6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO.....	D		3FE	700,000	104.375	730,625	700,000	700,000					6.500	6.500	MS	19,085		07/26/2019	09/15/2024
449786	AY	8	ING BANK NV SUB CORP BND 144A.....	D		2FE	5,603,450	110.918	5,545,880	5,000,000	5,283,067		(68,718)			5.800	4.146	MS	77,333	290,000	12/09/2014	09/25/2023
456873	AB	4	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO.....	D		2FE	6,959,750	104.849	7,339,423	7,000,000	6,978,777		3,948			3.550	3.619	MN	41,417	248,500	10/23/2014	11/01/2024
59284B	AD	0	MEXICHEM SAB DE CV MEXICHEM SAB DE CV.....	D		2FE	1,522,500	116.604	1,749,062	1,500,000	1,520,170		(386)			6.750	6.634	MS	28,688	101,250	09/13/2012	09/19/2042
62947Q	AT	5	NXP BV SENIOR CORP BND 144A.....	D		2FE	1,100,000	105.250	1,052,500	1,000,000	1,045,505		(17,703)			4.625	2.696	JD	2,056	46,250	11/01/2016	06/15/2022
62947Q	AV	0	NXP BV SENIOR CORP BND 144A.....	D		2FE	1,823,300	106.875	1,832,906	1,715,000	1,773,856		(16,118)			4.625	3.542	JD	6,610	79,319	11/01/2016	06/01/2023
68620Y	B*	2	ORIGIN ENERGY LTD SENIOR CORP BND.....	D		2	5,000,000	112.403	5,620,167	5,000,000	5,000,000					4.950	4.950	JJ	114,125	41,250	05/15/2019	01/15/2029
69342N	AA	9	PKO FINANCE AB SENIOR CORP BND 144A.....	D		1FE	7,507,500	105.065	7,354,529	7,000,000	7,247,126		(84,981)			4.630	3.269	MS	85,526	324,100	11/01/2016	09/26/2022
714295	AC	6	ELAN FINANCE SENIOR CORP BND.....	D		2FE	11,949,480	102.882	12,345,804	12,000,000	11,972,688		4,899			3.900	3.951	JD	20,800	468,000	11/24/2014	12/15/2024
78319M	AA	1	RUTAS2AND7FINANCELIMITED SECURED CORP BN.....	@	D	4	443,415	65.763	460,338	700,000	447,995		4,580				4.997	N/A			10/08/2019	09/30/2036
806213	AB	0	SCENTRE GROUP TRUST 1 / SCENTR SENIOR CO.....	D		1FE	1,979,180	103.388	2,067,754	2,000,000	1,988,616		1,992			3.500	3.623	FA	27,028	70,000	11/06/2014	02/12/2025
82620K	AF	0	SIEMENS FINANCIERINGSMAATSCHAP SIEMENS F.....	D		1FE	2,909,854	119.641	3,326,028	2,780,000	2,899,655		(2,627)			4.400	4.125	MN	11,552	122,320	10/29/2015	05/27/2045
82620K	AL	7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO.....	D		1FE	7,472,730	99.312	8,079,047	8,135,000	7,655,298		61,969			2.350	3.328	AO	40,359	191,173	12/14/2016	10/15/2026
833636	AH	6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO.....	D		2FE	899,856	106.219	955,975	900,000	899,864		8			4.250	4.252	MN	5,738	19,125	05/02/2019	05/07/2029
89686Q	AA	4	TRIVIUM PACKAGING FINANCE BV SECURED COR.....	D		4FE	500,000	105.875	529,375	500,000	500,000					5.500	5.498	JD	1,222	10,160	07/19/2019	08/15/2026
898339	AA	4	TRUST F/1401 SENIOR CORP BND 144A.....	D		2FE	999,970	105.497	1,054,969	1,000,000	999,997		27			4.869	4.869	JJ	24,751		06/25/2019	01/15/2030
91020Q	B#	3	UNITED ENERGY DISTRIBUTION PTY SENIOR CO.....	D		1	8,000,000	108.181	8,654,485	8,000,000	8,000,000					4.090	4.090	FA	127,244	163,600	02/11/2019	02/11/2029
92911H	AA	5	CIA BRASILEIRA DE ALUMINIO CORP BND 144A.....	D		2FE	316,947	105.000	336,000	320,000	319,526		349			6.750	6.875	AO	5,160	21,600	03/26/2010	04/05/2021
98954U	AB	9	ZIGGO BOND FINANCE BV ZIGGO BOND FINANCE.....	D		4FE	284,000	104.500	296,780	284,000	284,000					6.000	6.000	JJ	7,857	17,040	09/16/2016	01/15/2027
000000	00	0	BARRY CALLEBAUT SENIOR CORP BND 144A.....	D		2FE	1,017,500	109.000	1,090,000	1,000,000	1,007,465		(1,923)			5.500	5.261	JD	2,555	55,000	01/16/2014	06/15/2023
D2736#	AH	2	FRITZ DRAXLMAIER GMGH & CO KG CORP BND.....	D		2PL	200,000	102.504	205,008	200,000	200,000					6.140	6.140	AO	3,070	13,280	10/01/2010	10/01/2020
F1369#	AE	3	BUREAU VERITAS SA CORP BND.....	D		2	2,500,000	103.208	2,580,196	2,500,000	2,500,000					4.450	4.450	AO	20,087	111,250	10/26/2011	10/26/2021
G0446*	AA	3	ANGEL TRAINS ROLLING STOCK SECURED CORP.....	B		4	6,055,328	106.665	6,350,775	5,953,949	5,953,949		(4,671)		220,850	3.150	3.147	MJSD	514	242,481	12/02/2019	11/30/2027
G1108#	AE	8	BRITISH LAND CO PLC CORP BND.....	D		1	2,000,000	103.750	2,075,000	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	2,468,849	102.554	2,358,738	2,300,000	2,351,785		(37,998)			4.510	2.760	AO	18,441	103,730	11/01/2016	04/27/2021
G2613#	AL	8	DS SMITH PLC CORP BND.....	D		2	3,746,158	104.247	3,648,633	3,500,000	3,616,757		(42,375)			4.650	3.299	FA	65,552	162,750	11/01/2016	08/06/2022
G2765*	AC	8	DIONYSUS AVIATION DAC SENIOR CORP BND.....	D		2PL	10,000,000	106.215	10,621,493	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		4	4,028,295	100.000	3,311,875	3,311,875	3,311,875				127,875	4.163	4.163	JD	1,889	135,300	04/25/2012	04/25/2033
G3225*	AB	2	EVERSHOLT FUNDING PLC CORP BND.....	B		4	6,441,639	100.000	5,299,000	5,299,000	5,299,000				204,600	3.189	3.189	JD	6,018	168,012	12/19/2012	12/19/2036
G4086#	AG	3	GREENCORE GROUP SENIOR CORP BND.....	D		4	2,000,000	107.905	2,158,090	2,000,000	2,000,000					4.770	4.769	JD	4,505	95,400	06/14/2016	06/14/2026
G4378*	AC	3	HEATHROW AIRPORT SENIOR CORP BND.....	B		1	11,905,740	112.197	11,444,718	10,200,575	10,200,575				393,855	2.970	2.970	AO	63,958	301,157	10/15/2015	10/15/2035
G4989#	AC	0	JACKSON SQUARE AVIATION IRELAN SENIOR CO.....	D		2PL	2,800,000	102.020	2,856,563	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		2PL	4,980,000	102.257	5,092,410	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		4	2,401,729	144.716	2,875,678	1,987,125	1,987,125				76,725	6.550	6.603	MJSD	7,592	125,832	12/10/2012	12/10/2037
G7315#	AA	2	QUEEN MARY UNIVERSITY OF LONDO SENIOR CO.....	B		1	5,763,150	118.759	7,079,692	5,961,375	5,961,375				198,225	2.970	2.970	JJ	81,641	83,618	01/15/2019	01/15/2049
G7827#	AC	9	SAVILLS HOLDING COMPANY LTD.....	B		2	2,648,376	102.962	2,741,620	2,662,748	2,662,748				102,812	3.260	3.260	JD	2,652	84,298	06/20/2018	06/20/2030
G7996#	AA	8	SEGRO PLC SENIOR CORP BND.....	B		1PL	2,348,500	108.786	2,442,246	2,245,000	2,245,000			(41,300)		1.770	1.770	FA	14,791	39,591	08/17/2017	08/17/2027
G8278*	AA	9	BRISTOL AIRPORT LTD SECURED CORP BND.....	B		2	1,388,117	113.859	1,325,837	1,164,455	1,164,455				44,961	3.680	3.679	JD	119	42,010	05/15/2015	05/15/2030
G8356*	AA	4	SPIRAX-SARCO ENGINEERING PLC SENIOR CORP.....	B		2	4,118,610	102.029	3,951,192	3,872,625	3,872,625				(71,243)	1.050	1.050	MS	12,989	40,509	09/06/2017	09/06/2023
G9408#	AB	4	WADHAM COLLEGE SENIORCORPBND.....	B		1	2,010,300	110.385	2,193,490	1,987,125	1,987,125				76,725	2.640	2.640	FA	21,858	57,613	06/08/2018	06/08/2048

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**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
G9766#	AB	0	WORKSPACE GROUP PLC CORP BND.....	B		2	1,516,714	111.069	1,471,388	1,324,750	1,324,750				51,150	5.530	5.530	JJ	36,629	70,196	07/01/2013.	07/01/2023.	
K7802#	AY	5	ROYAL GREENLAND A / S SENIOR CORP BND.....	D		1	3,400,000	110.648	3,762,030	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	1,700,000	110.351	1,875,964	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		4	5,131,800	114.158	5,766,431	5,051,250	5,051,250			(92,925)	2.550	2.549	JD	358	129,742	07/13/2017.	09/30/2028.		
L4678S	AB	4	HANESBRANDS FINANCE LUXEMBOURG SENIOR CO.....	B		2	341,017	109.719	369,479	336,750	338,685		(419)		3.500	3.353	JD	524	11,740	05/20/2016.	06/15/2024.		
L8038*	AA	4	SBM BALEIA AZUL SARL CORP BND.....	D		4	1,863,015	98.478	2,440,292	2,478,000	1,998,615		46,789		5.500	11.931	MJSD	46,057	136,290	11/01/2016.	09/15/2027.		
N1614R	AX	9	BRITISH TRANSCO INTERNATIONAL BRITISH GA.....	@		D	6,153,362	95.756	6,846,554	7,150,000	6,766,016		199,787			3.020	N/A				11/01/2016.	11/04/2021.	
N4281@	BG	9	KONINKLIJKE VOPAK NV CORP BND.....	D		2	3,275,342	101.162	3,034,848	3,000,000	3,036,683		(77,490)		5.320	2.653	JD	5,320	159,600	11/01/2016.	06/19/2020.		
N9061@	AK	6	VTTI BV SENIORCORPBND.....	B		2	4,703,000	105.463	4,735,289	4,490,000	4,490,000			(82,600)	2.030	2.030	JD	4,051	90,788	12/13/2017.	12/15/2027.		
Q0697#	AF	3	AUSGRID FINANCE PTY LTD SECURED CORP BND.....	B		2	4,954,110	120.186	5,238,059	4,358,290	4,358,290			(6,510)	4.857	4.857	AO	52,921	207,993	09/06/2017.	10/01/2032.		
Q1798#	AC	6	BROADCAST AUSTRALIA FIN PTY LT SECURED CO.....	B		2	4,216,575	114.952	4,444,298	3,866,225	3,866,225			(5,775)	4.970	4.970	JD	9,074	187,976	12/14/2017.	12/14/2027.		
Q1798#	AE	2	BROADCAST AUSTRALIA FIN PTY LT SECURED CO.....	B		2	1,073,310	117.634	1,157,673	984,130	984,130		1,157,673		5.170	5.170	JD	2,403	49,774	12/14/2017.	12/14/2029.		
Q7794#	AF	0	QPH FINANCE CO PTY LTD SECURED CORP BND.....	B		2	465,775	127.409	447,811	351,475	351,475			(525)	6.280	6.280	FA	8,400	21,737	08/14/2014.	08/14/2029.		
Q8718#	AD	6	STAR ENTERTAINMENT GROUP LTD SENIOR CORP.....	D		2	3,000,000	106.302	3,189,055	3,000,000	3,000,000				4.410	4.410	JD	5,880	119,400	08/14/2017.	08/22/2027.		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,193,728,218	XXX	1,268,604,990	1,167,947,255	1,183,591,834		0	(898,984)	0	1,525,115	XXX	XXX	XXX	10,545,300	40,184,861	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																							
04544Q	AD	9	ASSET BACKED SECURITIES CORP H ABSHE_06.....			4	109,430	83.462	124,899	149,648	110,232		(2,426)		1.932	4.376	MON	48	3,660	07/21/2015.	11/25/2036.		
04544T	AA	9	ABSHE_07-HE2 ABSHE_07-HE2.....			4	1,692,371	78.567	1,900,199	2,418,565	1,694,732		(23,644)		1.992	6.337	MON	803	60,627	11/01/2016.	05/25/2037.		
07386R	AC	3	BSABS_07-HE4 BSABS_07-HE4.....			4	843,756	95.339	953,388	1,000,000	908,240		12,793		2.052	4.076	MON	342	25,573	02/25/2019.	02/25/2037.		
07387I	AC	9	BEAR STEARNS ALT-A TRUST BALTA BSAA_06-4.....			4	583,475	113.438	747,099	658,596	597,628		21,448		2.132	4.625	MON	234	17,480	07/27/2016.	08/25/2036.		
07389R	AC	0	BEAR STEARNS ASSET BACKED SECU BSABS_06.....			4	1,049,431	97.840	1,271,914	1,300,000	1,136,687		18,346		2.032	4.111	MON	440	33,083	11/01/2016.	12/25/2036.		
07401J	AA	6	BSMF_06-AR4 BSMF_06-AR4.....			4	600,388	94.963	680,772	716,881	604,807		1,059		2.002	5.940	MON	239	18,025	08/02/2016.	12/25/2036.		
07401M	AG	6	BSMF_07-AR1 RMBS 07 AR1 2A3.....			4	2,591,907	109.189	3,434,887	3,145,812	2,738,389		46,924		1.992	7.653	MON	1,034	78,836	11/01/2016.	02/25/2037.		
12566U	AD	6	CITIMORTGAGE ALTERNATIVE LOAN CMALT_07-A.....			4	13,600,438	98.682	14,993,355	15,193,533	14,099,054		20,290		6.000	6.440	MON	75,968	911,596	11/01/2016.	02/25/2037.		
12596M	AC	0	CREDITSUISSECOMMERCIALMORTG RMBS L1-A1B.....			4	4,870,000	104.382	5,219,106	5,000,000	4,878,015		8,015		3.650	3.968	MON	15,208	136,875	03/01/2019.	07/25/2058.		
12648W	AE	2	CSMC_14-7R CSMC_14-7R.....			4	2,347,903	39.821	1,531,743	3,846,587	2,367,418		6,113		3.000	4.730	MON	9,616	114,626	07/01/2019.	03/29/2038.		
126673	J3	7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2.....			4	1,431,442	99.712	1,624,314	1,629,000	1,531,956		27,053		2.527	4.722	MON	686	49,631	11/01/2016.	09/25/2035.		
12667N	AA	6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC.....			4	74,097	99.484	80,563	80,981	76,638		945		2.072	6.073	MON	28	1,998	11/03/2015.	11/25/2036.		
12668A	X6	7	CWALT_05-65CB CWALT_05-65CB.....			4	5,883,861	90.781	5,932,793	6,535,273	5,578,479		(134,164)		5.500	5.760	MON	29,953	359,249	11/01/2016.	01/25/2036.		
126694	M6	2	CWHL 2005-26 1A8 CWHL_06-0A5.....			4	85,532	94.145	100,459	106,706	89,141		(354)		1.992	6.941	MON	35	2,672	12/15/2015.	04/25/2046.		
14453F	AC	3	CARR_06-NC2 SENIOR ABS_06-NC2 A3.....			4	75,919	99.045	90,595	91,469	82,755		1,172		1.942	7.196	MON	30	2,245	10/07/2015.	06/25/2036.		
14453M	AD	6	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB.....			4	1,266,250	80.472	1,609,447	2,000,000	1,370,584		15,745		2.032	4.245	MON	677	51,686	10/05/2016.	10/25/2036.		
16165A	AD	6	CFLX_07-3 WHOLE CMO 07-3.....			4	1,135,405	88.761	1,285,260	1,448,005	1,121,890		(4,870)		2.092	6.495	MON	505	38,931	11/01/2016.	07/25/2037.		
17311L	AB	7	CMLTI_07-AR5 CMLTI_07-AR5.....			4	15,264	96.651	17,247	17,844	15,814		(36)		4.333	9.062	MON	64	801	10/15/2015.	04/25/2037.		
17313B	AA	9	CMLTI_07-AMC4 CMLTI_07-AMC4.....			4	398,682	97.243	437,759	450,170	404,986		1,359		1.967	4.769	MON	148	11,160	10/21/2015.	05/25/2037.		
23332U	DB	7	DSLA_05-AR2 DSLA_05-AR2.....			4	420,205	87.194	470,826	539,977	419,917		(2,009)		2.004	5.087	MON	391	13,804	07/22/2015.	03/19/2045.		
23332U	EL	4	DSLA MTGE LOAN TRUST DSLA_05-A4.....			4	233,259	87.865	264,284	300,783	235,556		(460)		2.284	5.261	MON	248	7,751	07/31/2015.	08/19/2045.		
362334	BQ	6	GSAAHOMEEQUITYTRUSTGSAA_06.....			4	5,833	53.772	5,170	9,616	4,932		(474)		1.872	4.031	MON	3	202	08/20/2015.	03/25/2036.		
41161P	ED	1	HARBORVIEW MTG TR HVML_04-3.....			4	1,270,163	102.882	1,310,759	1,274,037	1,279,616		(4,591)		4.823	3.705	MON	5,121	60,693	11/01/2016.	05/19/2034.		
41161P	LC	5	HARBORVIEW MTG TR HVML_05-1.....			4	217,853	73.136	219,542	300,185	201,566		(7,800)		2.404	5.954	MON	261	8,879	08/25/2015.	03/19/2035.		
41161P	MF	7	HARBORVIEW MTG TR HVML_05-3.....			4	188,422	70.246	199,586	284,123	179,625		(5,552)		2.284	5.427	MON	234	8,059	10/08/2015.	06/19/2035.		

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06				4	1FM	103,890	73.595	109,543	148,845	95,683		(3,030)		5.777	6.558	MON	717	3,798	07/28/2015	08/25/2036	
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2				4	1FM	167,202	79.134	164,788	208,239	154,504		(4,928)		4.863	4.916	MON	844	7,755	11/01/2016	10/25/2036	
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB				4	1FM	13,545	73.459	13,953	18,995	12,173		(363)		5.910	6.618	MON	94	643	08/19/2015	01/25/2037	
525221 HD 2	LXS 2006-5 LHXSTR_06-2N				4	1FM	194,095	97.559	258,729	265,202	215,699		(95)		3.918	5.793	MON	866	9,895	07/22/2015	02/25/2036	
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A				4	1FM	258,426	95.245	306,715	322,026	275,687		1,813		1.967	5.782	MON	106	7,979	07/09/2015	08/25/2046	
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2				4	1FM	183,495	95.270	224,302	235,439	201,886		2,460		2.002	8.058	MON	79	5,981	07/21/2015	06/25/2046	
52522D AQ 4	LXS_06-16N LXS_06-16N				4	1FM	494,023	95.590	593,078	620,436	522,825		2,974		1.992	6.594	MON	206	15,537	07/31/2015	11/25/2046	
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1				4	1FM	565,060	90.531	717,013	792,011	610,523		3,673		2.692	8.649	MON	355	25,457	09/30/2015	08/25/2047	
54251P AA 5	LBMLT LBMLT_06-5				4	1FM	341,598	94.705	430,808	454,895	344,443		21		1.932	6.089	MON	146	11,115	10/21/2015	06/25/2036	
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R				4	1FM	444,885	99.060	468,522	472,967	466,678		6,206		1.908	6.495	MON	175	11,895	07/01/2015	10/26/2046	
61765N AD 8	MSRR_2015-R5 MSMR_15-R5				4	1FM	1,079,212	92.470	1,762,632	1,906,168	1,249,237		55,357		1.908	11.541	MON	707	47,588	12/25/2019	10/26/2046	
63860H AD 1	NTSR_07-A NTSR_07-A				4	1FM	1,054,944	99.376	1,189,574	1,197,038	1,106,495		7,022		1.938	4.956	MON	387	30,339	11/01/2016	03/25/2037	
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T ABS_05-4				4	1FM	202,500	99.878	249,695	250,000	227,154		5,151		2.617	5.591	MON	109	7,845	07/06/2015	09/25/2035	
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR NAA_04-AP				4	1FM	445,810	96.777	457,950	473,202	437,208		(4,265)		6.500	5.931	MON	2,563	25,205	11/01/2016	07/25/2034	
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHLE NFHE_06-2				4	1FM	383,393	91.692	458,409	499,942	388,934		(4,151)		2.072	4.087	MON	173	12,291	10/21/2015	06/25/2036	
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO				4	1FM	590,599	94.637	739,672	781,585	619,136		216		3.040	7.628	MON	1,980	24,938	11/01/2016	09/25/2046	
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO				4	1FM	19,505	92.245	23,751	25,748	21,978		591		3.090	8.758	MON	66	834	08/19/2015	09/25/2046	
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB				4	1FM	175,930	93.083	222,426	238,953	191,501		(8)		1.908	7.294	MON	76	5,973	07/31/2015	12/26/2036	
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1				4	1FM	718,346	68.339	832,995	1,218,917	674,836		(29,181)		2.192	8.155	MON	445	33,257	06/24/2017	02/25/2036	
86359D UT 2	SASC SENIOR WHOLE CMO 05-5N 3A2				4	1FM	4,998	94.779	6,124	6,462	5,324		86		2.068	4.380	MON	2	172	08/19/2015	11/25/2035	
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR				4	1FM	49,214	106.709	63,647	59,645	44,695		(88)		4.390	9.070	MON	218	2,643	11/19/2015	03/25/2046	
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1				4	1FM	13,647	96.277	16,361	16,994	14,165		(34)		1.972	5.360	MON	6	431	08/21/2015	01/25/2037	
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH				4	1FM	113,772	95.810	137,982	144,016	118,498		(53)		1.942	5.787	MON	47	3,534	08/10/2015	02/25/2037	
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B				4	1FM	162,091	98.342	207,016	210,507	181,688		(2,486)		1.972	6.399	MON	69	5,229	10/09/2015	05/25/2047	
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3				4	1FM	12,722	89.907	17,072	18,988	13,301		(36)		1.998	7.081	MON	6	493	08/18/2015	05/25/2037	
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H				4	1FM	24,160	89.577	30,481	34,028	24,684		(61)		2.042	6.442	MON	12	870	08/18/2015	05/25/2037	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						48,808,348	XXX	54,209,204	59,119,039	49,947,592	0	31,673	0	XXX	XXX	XXX	152,780	2,319,839	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																						
05490R AA 4	BAMLL_15-ASTR SENIOR CMBS 15-ASTR 144A				4	1FM	3,601,542	106.799	3,737,953	3,500,000	3,570,786		(8,150)		3.819	3.529	MON	11,139	133,665	07/24/2015	07/14/2037	
05525M AA 4	BANCOFAMERICAMERRILLYNCH SENIOR CMBS_14				4	1FM	3,089,991	112.435	3,373,049	3,000,000	3,074,521		(3,892)		4.185	4.050	MON	6,975	127,303	08/01/2014	08/15/2046	
07335C AF 1	BARCLAYSCOMMERCIALMORTGAGES SENIOR CMBS				4	1FM	2,265,894	102.127	2,246,788	2,200,000	2,261,948		(3,947)		2.919	2.576	MON	5,352	21,406	08/09/2019	08/15/2052	
08160B AC 8	BMARK_18-B5 SENIOR CMBS 8-B5-A3				4	1FM	9,587,689	109.712	10,367,754	9,450,000	9,572,363		(15,178)		3.944	3.758	MON	31,056	372,670	12/19/2018	07/15/2051	
08162C AF 7	BENCHMARK MORTGAGE TRUST BMARK				4	1FM	1,287,474	111.585	1,394,811	1,250,000	1,282,268		(4,466)		4.441	4.100	MON	4,626	55,512	09/20/2018	10/10/2051	
12512J AW 4	CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS				4	1FM	5,213,672	112.363	5,618,150	5,000,000	5,192,951		(20,167)		4.279	3.747	MON	17,829	213,950	12/19/2018	08/15/2051	
12515H AZ 8	CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS				4	1FM	9,812,891	105.869	10,586,891	10,000,000	9,831,572		18,181		3.431	3.702	MON	28,592	343,100	12/19/2018	08/15/2050	
12532B AC 1	CFCRECOMMERCIALMORTGAGETRUS CFCRE_16-C7				4	1FM	5,049,970	106.066	5,303,288	5,000,000	5,033,987		(5,470)		3.585	3.472	MON	14,939	179,265	12/09/2016	12/10/2054	
12592T AG 0	COMM MORTGAGE TRUST COMM_15-3B SUB CMBS				4	1FM	7,333,676	102.570	7,667,111	7,475,000	7,377,004		10,055		3.238	3.349	MON	20,173	245,433	10/29/2015	02/10/2035	
12593G AF 9	COMM 2015-PC1 AM LCF SENIOR CMBS 15-PC1				4	1FM	8,245,608	106.461	8,516,906	8,000,000	8,138,453		(8,390)		3.902	3.539	MON	26,013	312,160	07/14/2015	07/10/2050	
12593J BK 1	COMM MORTGAGE TRUST COMM_15-CR CMBS_15-C				4	1FM	1,029,375	105.311	1,053,114	1,000,000	1,020,112		(3,111)		4.378	4.058	MON	3,649	44,389	05/18/2017	08/12/2048	
12594P AV 3	CSMC_16-NXSR CSMC_16-NXSR				4	1FM	1,029,992	106.600	1,065,998	1,000,000	1,021,063		(3,051)		3.795	3.431	MON	3,162	37,948	12/14/2016	12/15/2049	
12596W AC 8	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM				4	1FM	5,149,960	104.914	5,245,708	5,000,000	5,129,574		(20,386)		3.329	3.007	MON	13,871	83,225	06/18/2019	06/17/2052	

E10.12

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12635W	AA	5	COMM_16-787S SENIOR CMBS		4	1FM	1,029,922	104.823	1,048,234	1,000,000	1,019,779		(2,990)		3.545	3.207	MON	2,954	35,450	02/19/2016	02/10/2036	
12635W	AE	7	COMM_16-787S SENIOR CMBS		4	1FM	1,029,279	105.891	1,058,912	1,000,000	1,020,821		(3,837)		3.832	3.273	MON	3,193	38,851	02/19/2016	02/10/2036	
12635W	AG	2	COMM_16-787S COMM_16-787S		4	1FM	1,002,071	104.754	1,047,542	1,000,000	1,000,440		(1,737)		3.832	3.475	MON	3,193	38,851	02/19/2016	02/10/2036	
12636M	AL	2	CSAIL_16-C6 CMBS_16-C6-C		4	1FM	1,054,531	107.770	1,077,695	1,000,000	1,040,793		(5,710)		4.925	4.241	MON	4,104	48,465	05/18/2017	01/15/2049	
17291D	AD	5	CITIGROUPCOMMERCIALMORTGAGE SUPSENIO		4	1FM	5,191,406	111.797	5,589,845	5,000,000	5,172,435		(18,971)		4.228	3.748	MON	17,617	211,400	12/19/2018	06/10/2051	
17328F	AW	5	CITIGROUPCOMMERCIALMORTGAGE SENIOR CMBS		4	1FM	11,638,954	101.827	11,506,449	11,300,000	11,627,299		(11,654)		2.869	2.522	MON	27,014	108,054	08/05/2019	08/10/2056	
23307D	BA	0	DBGS MORTGAGE TRUST DBGS_18-C1 CMBS_2018		4	1FM	5,266,406	113.714	5,685,704	5,000,000	5,240,808		(24,940)		4.466	3.799	MON	18,608	223,300	12/19/2018	10/15/2051	
36250P	AH	8	GS MORTGAGE SECURITIES TRUST G GSMS_15-G		4	1FM	1,029,978	106.583	1,065,831	1,000,000	1,017,691		(2,854)		4.018	3.673	MON	3,348	40,180	07/16/2015	07/10/2048	
36252C	AA	0	GSMORTGAGESECURITIESCORP II GSMSCIL_17-48		4	1FM	8,480,078	106.347	9,039,485	8,500,000	8,481,320		1,216		3.721	3.769	MON	26,357	316,285	12/20/2018	02/10/2037	
36252H	AJ	0	GSMSCIL_17-GS5 SUB SUB CMBS 17-GS5		4	1FM	2,265,909	106.526	2,343,577	2,200,000	2,249,250		(6,154)		4.047	3.707	MON	7,420	89,034	03/07/2017	03/10/2050	
46591E	AT	4	JPMORGANCHASECOMMERCIALMORT SENIOR CMBS		4	1FM	2,716,101	105.710	2,787,563	2,637,000	2,710,414		(5,688)		3.386	3.039	MON	7,441	44,646	06/12/2019	06/13/2052	
46635W	AA	3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		4	1FM	958,068	101.248	847,066	836,627	851,541		(14,325)		4.717	2.812	MON	3,289	39,465	05/23/2013	03/16/2046	
46639N	AU	5	JPMBB COMMERCIAL MORT SEC TRUS JPMBB_13-		4	1FM	2,059,998	105.030	2,100,600	2,000,000	2,024,520		(8,209)		4.039	3.667	MON	6,732	81,920	06/14/2013	07/15/2045	
46639N	AV	3	JPMBB COMMERCIAL MORT SEC TRUS CMBS_13-C		4	1FM	3,491,324	104.805	3,668,172	3,500,000	3,494,748		(703)		4.100	4.185	MON	11,959	145,491	06/14/2013	07/15/2045	
46644U	BA	5	JPMBB_15-C30 SENIOR CMBS_15-C30 A5		4	1FM	2,574,988	107.039	2,675,984	2,500,000	2,542,414		(7,787)		3.822	3.465	MON	7,962	95,545	07/17/2015	07/15/2048	
46645L	AY	3	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO		4	1FM	17,081,795	106.138	16,982,043	16,000,000	16,722,990		(116,800)		3.576	2.725	MON	47,681	572,176	11/01/2016	03/15/2049	
46647T	AX	6	JP MORGAN CHASE COMMERCIAL MOR AM SUB CM		4	1FM	2,059,988	106.228	2,124,560	2,000,000	2,044,619		(5,851)		3.876	3.517	MON	6,459	77,512	03/07/2017	03/15/2050	
46648K	AU	0	JPMDB COMMERCIAL MORTGAGE SECU JPMDB_17-		4	1FM	3,269,999	105.583	3,531,751	3,345,000	3,277,443		7,445		3.409	3.729	MON	9,503	114,038	12/19/2018	10/15/2050	
61691A	BL	6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		4	1FM	1,029,960	106.727	1,067,273	1,000,000	1,018,070		(3,033)		3.809	3.451	MON	3,174	38,090	12/02/2015	12/15/2048	
61691J	AV	6	MSC_17-H1 CMBS_17-H1-A5		4	1FM	4,029,799	106.313	4,388,604	4,128,000	4,041,919		9,588		3.530	3.873	MON	12,143	145,718	09/20/2018	06/15/2050	
617458	AG	9	MORGAN STANLEY CAPITAL MSCI_11-C1		4	1FM	891,665	101.872	890,566	874,206	874,212		(2,496)		5.033	4.757	MON	3,667	43,999	02/10/2011	09/15/2047	
61765L	AU	4	MSBAM_15-C24 LCF SENIOR CMBS 15-C24 A4		4	1FM	1,025,156	106.459	1,064,590	1,000,000	1,014,724		(2,592)		3.732	3.424	MON	3,110	37,320	12/14/2015	05/15/2048	
68236J	AA	9	OBP_19-OBP SENIOR CMBS OBP-A 144A		4	1FM	9,725,000	97.355	9,467,764	9,725,000	9,725,000				2.516	2.531	MON	20,393	68,658	08/07/2019	09/15/2054	
78413M	AC	2	SFAVE_15-SAVE SFAVE_15-SAVE		4	1FM	4,159,576	105.242	4,209,666	4,000,000	4,129,595		(6,559)		3.659	3.404	MON	12,197	146,360	02/03/2015	03/10/2043	
90269C	BF	6	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_12-		4	4FM	1,891,299	101.435	1,816,752	1,791,044	1,838,139		(17,574)		4.890	3.907	MON	7,299	88,774	11/01/2016	05/10/2063	
90353K	AY	5	UBSCM_18-C13 SENIORCMBS		4	1FM	5,664,979	112.827	6,205,476	5,500,000	5,646,335		(15,337)		4.334	3.971	MON	19,866	238,392	09/21/2018	10/15/2051	
91831U	AD	9	VNDO_16-350P VNDO_16-350P		4	1FM	2,048,779	106.572	2,131,449	2,000,000	2,032,808		(4,439)		4.033	3.705	MON	6,721	79,137	12/14/2016	01/10/2035	
92935V	AG	3	WF-RBSCOMMERCIALMORTGAGETRU SENIOR CMBS		4	1FM	4,960,352	101.713	5,085,639	5,000,000	4,987,059		3,444		4.375	4.496	MON	18,229	218,750	07/05/2011	03/15/2044	
94987G	AA	2	WELLS FARGO REREMIC TRUST WRF WRF_11-R		4	1FE	4,395,996	100.846	4,250,057	4,214,414	4,299,992		(110,367)		4.808	(2.537)	MON	16,887	203,159	04/18/2011	09/17/2047	
94989V	AD	1	WFCM_15-NXS3 LCF SENIOR CMBS_15-NXS3 A4		4	1FM	1,029,933	106.181	1,061,811	1,000,000	1,017,425		(3,122)		3.617	3.260	MON	3,014	36,170	09/25/2015	09/15/2057	
94989V	AF	6	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-N		4	1FM	1,029,930	106.674	1,066,744	1,000,000	1,016,339		(2,832)		3.972	3.646	MON	3,310	39,720	09/25/2015	09/15/2057	
95000A	AU	1	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		4	1FM	1,029,968	107.299	1,072,988	1,000,000	1,018,168		(3,081)		3.809	3.452	MON	3,174	38,090	12/08/2015	12/15/2048	
95001L	AU	6	WFCMT_18-C43 LCFSENIORCMBS18-C43		4	1FM	2,162,813	109.775	2,195,490	2,000,000	2,153,153		(9,660)		4.012	2.913	MON	6,687	40,120	06/12/2019	03/15/2051	
95001N	AY	4	WELLSFARGOCOMMERCIALMORTGAG LCFSENIORCMB		4	1FM	2,556,641	111.265	2,781,636	2,500,000	2,549,739		(5,477)		4.184	3.908	MON	8,717	104,600	09/21/2018	06/15/2051	
95002D	BD	0	WFCM_18-C47 SENIOR CMBS C47-A3		4	1FM	5,143,838	111.291	5,546,738	4,984,000	5,127,493		(16,246)		4.175	3.765	MON	17,340	208,082	12/19/2018	09/15/2061	
98162J	AA	4	WORLDWIDEPLAZATRUSTWPT_17-W WPT_17-WWP		4	1FM	8,533,078	105.260	9,168,152	8,710,000	8,549,757		16,365		3.526	3.814	MON	25,595	307,141	12/20/2018	11/10/2036	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						196,207,291	XXX	203,829,929	192,120,291	195,085,854	0	(470,939)	0	0	XXX	XXX	XXX	593,733	6,572,969	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																						
12672#	AA	6	CVS CAREMARK CORP CORP BND		4	2	1,552,411	109.090	1,693,519	1,552,411	1,552,411				4.704	4.750	MON	4,260	73,025	09/20/2012	09/10/2034	
12674@	AA	6	CVS CAREMARK CORP CORP BND		4	2	397,915	101.225	402,788	397,915	397,915				4.016	4.049	MON	932	15,980	07/11/2013	08/10/2035	
12693#	AA	1	UNIVERSITY OF WISCONSIN SENIOR CORP BND		4	1	1,772,528	104.681	1,837,121	1,754,978	1,770,926		(493)		3.880	3.797	AO	13,808	68,093	07/28/2016	04/18/2046	

E10.13

## SCHEDULE D - PART 1

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

E10.14

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13057V AD 8	CRART_154	CRART_154			4	1FE	382,773	100.027	382,913	382,809	382,773		(21)		2.580	2.596	MON	439	9,910	12/09/2015	06/15/2021	
14987B AE 3	CC HLD V	SECURED CORP BND			1	2FE	6,000,000	104.725	6,283,500	6,000,000	6,000,000				3.849	3.849	AO	48,754	230,940	12/11/2012	04/15/2023	
233046 AK 7	DBMASTERFINANCE	LLCDNKN_19- ABS A-A2II 14			4	2FE	1,492,500	102.450	1,529,066	1,492,500	1,492,500				4.021	4.925	FMAN	6,835	33,341	03/20/2019	05/20/2049	
233046 AL 5	DBMASTERFINANCE	LLCDNKN_19- ABS 1A-A23 14			4	2FE	1,990,000	103.603	2,061,700	1,990,000	1,990,000				4.352	4.568	FMAN	9,863	48,114	03/20/2019	05/20/2049	
24702J AD 1	DELL EQUIPMENT	FINANCE TRUST D ABS 7-2-A			4	1FE	844,743	100.017	848,331	848,189	847,183		2,440		2.190	2.799	MON	464	13,932	03/21/2019	10/24/2022	
26251L AC 8	DRYDSENIORLOAN	FUNDRSLF			4	1FE	986,500	99.074	990,743	1,000,000	985,386		(1,114)		2.973	2.839	JAJO	6,194	26,758	03/05/2019	04/18/2031	
40436V AA 9	HLM_11A-17	ABS 11A-17 144A			4	1FE	1,800,000	99.715	1,794,877	1,800,000	1,800,000				3.168	2.719	FMAN	8,871	69,192	04/13/2017	05/06/2030	
50200J AC 5	LCM_27-A	SENIORABS27-A144A			4	1FE	3,968,800	99.505	3,980,218	4,000,000	3,968,800				3.081	2.881	JAJO	26,359	110,587	03/06/2019	07/16/2031	
73020* AC 7	PNG COMPANIES	LLC CORP BND			2		2,199,074	100.408	2,008,165	2,000,000	2,009,439		(61,436)		5.530	2.392	FA	38,403	110,600	11/01/2016	02/26/2020	
78396Y AA 1	SESACINC	ABS 19-1-A2 144A			4	2FE	1,291,763	103.240	1,333,616	1,291,763	1,291,763				5.216	6.324	JAJO	12,353	14,224	08/02/2019	07/25/2049	
78616# AB 4	SACRAMENTO	KINGS SECURED CORP BND			4	2PL	243,488	100.000	243,488	243,488	243,488				4.339	4.361	JAJO	2,700	11,793	12/22/2015	07/01/2025	
80284R AF 6	SANTANDERDRIVE	AUTORECEIVABL ABS_16-3-C			4	1FE	464,386	100.089	466,184	465,768	465,184		798		2.460	2.874	MON	509	8,593	03/21/2019	03/15/2022	
83416W AB 9	SOLAR STAR	FUNDING LLC SOLAR STAR FUNDIN			1	2FE	1,743,284	97.937	1,707,313	1,743,284	1,743,284				3.950	3.950	JD	191	68,860	03/04/2015	06/30/2035	
85234# AB 1	STADIUM FUNDING	TRUST CORP BND			4	2PL	944,677	111.659	1,054,819	944,677	944,677				5.000	5.000	AO	11,808	47,213	06/19/2013	04/01/2039	
909287 AA 2	UAL PASS THROUGH	TRUST SERIES SENIOR COR			1	3FE	366,198	106.396	447,841	420,918	403,538		5,607		6.636	9.093	JJ	13,888	27,932	02/04/2010	07/02/2022	
87277* AA 1	TM1505	LLC CORP BND			4	1	647,312	104.265	616,909	591,677	619,920		(8,651)		5.350	2.448	MON	2,286	31,655	11/01/2016	04/05/2023	
04016P AC 2	ARES CLO LTD	ARES_17-43A ARES 2017-43A B		D	4	1FE	1,250,000	100.078	1,250,974	1,250,000	1,250,000				3.751	3.223	JAJO	10,159	54,235	04/04/2017	10/15/2029	
04016P AE 8	ARES CLO LTD	ARES_17-43 ARES_17-43A-C		D	4	1FE	1,250,000	98.691	1,233,641	1,250,000	1,250,000				4.501	3.991	JAJO	12,190	63,740	04/04/2017	10/15/2029	
05682V AA 3	BAIN CAPITAL	CREDIT CLO LTD BC SENIORABS		D	4	1FE	1,982,000	99.481	1,989,612	2,000,000	1,982,000				3.046	3.182	JAJO	12,184	54,790	03/05/2019	07/19/2031	
12549Q BE 4	CIFC_14-3A	ABS 3A-BR2 144A		D	4	1FE	2,990,625	100.298	3,008,942	3,000,000	2,990,625				3.753	3.443	JAJO	22,207	131,501	03/07/2019	10/22/2031	
149420 AE 1	CATSK_17-1A	ABS 2017-1A_A2 144A		D	4	1FE	2,750,000	99.589	2,738,703	2,750,000	2,750,000				3.666	3.165	JAJO	20,162	117,450	04/27/2017	04/20/2029	
40436V AB 7	HIGHBRIDGE	LOAN MANAGEMENT LTD HPSL_17-1		D	4	1FE	1,400,000	99.025	1,386,347	1,400,000	1,400,000				3.558	3.119	FMAN	7,749	59,351	04/13/2017	05/06/2030	
55820R AC 6	MDPK_2017-25A	ABS_2017-25A A2 144A		D	4	1FE	3,500,000	100.106	3,503,711	3,500,000	3,500,000				3.690	3.219	JAJO	24,393	151,795	04/12/2017	04/25/2029	
67590A BD 3	OCTAGON	INVESTMENT PARTNERS XI ABS_14_12		D	4	1FE	1,600,000	99.659	1,594,539	1,600,000	1,600,000				3.901	3.378	JAJO	13,523	71,854	05/09/2017	07/15/2029	
92915U AB 0	VOYA CLO LTD	VOYA_17-2A ABS_17-2A A1 144		D	4	1FE	2,500,000	99.996	2,499,908	2,500,000	2,500,000				3.211	2.682	JAJO	17,392	94,782	05/02/2017	06/07/2030	
92915U AC 8	VOYA CLO LTD	VOYA_17-2A ABS 2017-2A 144A		D	4	1FE	1,750,000	98.637	1,726,146	1,750,000	1,750,000				3.711	3.182	JAJO	14,070	75,219	05/02/2017	06/07/2030	
X2145* AA 4	ELENIA FINANCE	OYJ SECURED CORP BND		B		2FE	2,675,693	122.503	2,750,194	2,245,000	2,245,000				3.601	3.601	JJ	33,909	84,598	07/30/2014	07/30/2034	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						52,736,670	XXX	53,365,828	52,165,377	52,126,812	0	(62,870)	0	(41,300)	XXX	XXX	XXX	396,855	1,980,057	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						1,491,480,527	XXX	1,580,009,951	1,471,351,962	1,480,752,092	0	(1,401,120)	0	1,483,815	XXX	XXX	XXX	11,688,668	51,057,726	XXX	XXX
<b>Totals</b>																						
7699999	Total - Issuer Obligations						1,491,685,866	XXX	1,609,475,705	1,508,700,205	1,488,717,551	0	(106,924)	0	1,504,166	XXX	XXX	XXX	13,178,570	48,948,312	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities						133,673,158	XXX	142,551,104	143,433,353	134,864,167	0	39,143	0	0	XXX	XXX	XXX	404,799	4,894,349	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities						198,193,802	XXX	205,922,332	194,137,291	197,092,133	0	(468,054)	0	0	XXX	XXX	XXX	600,488	6,654,832	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities						63,037,491	XXX	64,490,959	61,895,181	62,368,147	0	(64,593)	0	(41,300)	XXX	XXX	XXX	422,756	2,379,532	XXX	XXX
8399999	Grand Total - Bonds						1,886,590,317	XXX	2,022,440,100	1,908,166,030	1,883,041,998	0	(600,428)	0	1,462,866	XXX	XXX	XXX	14,606,613	62,877,025	XXX	XXX

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

**NONE**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

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

**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
<b>Bonds - All Other Government</b>									
465077	AL	9		11/22/2019	BANC OF AMERICA SECURITIES LLC		273,250	250,000	3,010
80413T	AL	3		04/09/2019	GOLDMAN SACHS & CO.		1,108,125	1,000,000	12,396
80414L	2E	4		04/09/2019	STIFEL NICOLAUS & CO INC.		499,665	500,000	
80414L	2F	1		04/09/2019	JEFFRIES & CO. INC.		496,915	500,000	
X5424X	CF	3		03/26/2019	BARCLAYS CAPITAL		408,000	400,000	
1099999	Total - Bonds - All Other Government						2,785,955	2,650,000	15,406
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
115117	MP	5		11/06/2019	JEFFRIES & CO. INC.		4,145,000	4,145,000	
167593	H6	2		09/27/2019	MERRILL LYNCH PIERCE FNNR & SM.		4,452,075	3,525,000	39,410
3128MJ	6H	8		03/28/2019	BARCLAYS CAPITAL		34,281,215	33,738,240	
3136AP	VL	3		12/01/2019	Interest Capitalization		221,142	221,142	
3137B3	AJ	7		12/01/2019	Interest Capitalization		42,980	42,980	
3137BH	RK	5		12/01/2019	Interest Capitalization		333,860	333,860	
3137FD	ET	5		08/28/2019	WELLS FARGO SECURITIES		17,111	17,000	3
3140J9	ZL	8		04/05/2019	J.P. MORGAN SECURITIES INC.		2,441,163	2,411,770	2,110
31418C	5Z	3		03/28/2019	CREDIT SUISSE FIRST BOSTON COR.		2,711,336	2,632,365	
35563P	JG	5		03/07/2019	BANC OF AMERICA SECURITIES LLC		3,845,384	4,000,000	16,333
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						52,493,266	51,067,357	57,856
<b>Bonds - Industrial and Miscellaneous</b>									
001055	AY	8		06/06/2019	Various		1,913,122	1,700,000	31,456
00173*	AA	9		01/01/2019	Tax Free Exchange		3,605,800	3,600,000	
002824	BH	2		05/22/2019	DEUTSCHE BANK AG.		5,758,750	5,000,000	118,417
020002	BC	4		08/07/2019	AMHERST PIERPONT SECUI.		2,419,431	2,050,000	12,915
020002	BG	5		06/05/2019	MERRILL LYNCH PIERCE FNNR & SM.		1,246,253	1,255,000	
02209S	AV	5		05/29/2019	CREDIT SUISSE FIRST BOSTON COR.		2,483,790	3,000,000	24,219
02209S	BD	4		05/29/2019	CREDIT SUISSE FIRST BOSTON COR.		3,624,950	3,500,000	49,933
031162	CD	0		05/15/2019	J.P. MORGAN SECURITIES INC.		5,038,650	5,000,000	96,330
032654	AK	1		07/01/2019	Various		911,825	790,000	1,611
035240	AN	0		07/31/2019	JEFFRIES & CO. INC.		2,192,720	2,000,000	27,344
036752	AH	6		08/01/2019	JEFFRIES & CO. INC.		1,302,396	1,200,000	23,357
037389	BC	6		06/28/2019	GOLDMAN SACHS & CO.		1,044,660	1,000,000	6,250
037411	BA	2		05/29/2019	SUNTRUST ROBINSON HUMP		2,356,100	2,500,000	15,174
037833	BH	2		05/29/2019	MERRILL LYNCH PIERCE FNNR & SM.		1,830,611	1,700,000	3,719
037833	DD	9		05/29/2019	CITIGROUP GLOBAL MKT INC.		1,277,679	1,300,000	10,698
038222	AM	7		05/23/2019	Various		5,225,786	5,000,000	32,698
04352E	AB	1		10/16/2019	MORGAN STANLEY & CO. INC.		1,710,000	1,710,000	
05348E	AZ	2		05/22/2019	J.P. MORGAN SECURITIES INC.		4,984,550	5,000,000	21,125
057224	AZ	0		06/27/2019	CREDIT SUISSE FIRST BOSTON COR.		3,312,030	3,000,000	45,271
05723K	AF	7		05/29/2019	MORGAN STANLEY & CO. INC.		2,747,330	3,000,000	53,267
07335C	AF	1		08/09/2019	BARCLAYS CAPITAL		2,265,894	2,200,000	4,816
07386R	AC	3		02/25/2019	Interest Capitalization		52,928	52,928	
081437	AM	7		06/13/2019	Taxable Exchange		1,036,473	1,000,000	
09256B	AG	2		07/31/2019	DIRECT		1,522,722	1,296,000	8,460
125523	AH	3		08/28/2019	Tax Free Exchange		11,121,100	10,000,000	161,632
12596M	AC	0		03/01/2019	CREDIT SUISSE FIRST BOSTON COR.		4,870,000	5,000,000	2,028
12596W	AC	8		06/18/2019	CREDIT SUISSE FIRST BOSTON COR.		5,149,960	5,000,000	12,021

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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
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38.....		07/01/2019.....	Interest Capitalization.....		4,292	4,292	
133434 AD 2	CAMERON LNG LLC SECURED CORP BND 144A.....		12/05/2019.....	J.P. MORGAN SECURITIES INC.....		425,000	425,000	
156700 BB 1	CENTURYLINK INC SENIOR CORP BND 144A.....		12/09/2019.....	CITIGROUP GLOBAL MKT INC.....		1,000,000	1,000,000	
161175 BL 7	CHARTER COMMUNICATIONS HOLDING SENIOR CO.....		05/15/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		3,983,040	4,000,000	9,556
172967 ME 8	CITIGROUP INC - LT GTD SENIOR CORP BND.....		05/22/2019.....	CITIGROUP GLOBAL MKT INC.....		3,579,380	3,500,000	24,764
17328F AW 5	CITIGROUPCOMMERCIALMORTGAGE SENIOR CMBS.....		08/05/2019.....	CITIGROUP GLOBAL MKT INC.....		11,638,954	11,300,000	17,109
20268J AC 7	COMMONSPIRITHEALTH SECURED CORP BND.....		09/27/2019.....	CITIGROUP GLOBAL MKT INC.....		4,261,941	4,130,000	16,399
207651 F* 6	CONNECTICUT NATURAL GAS CORPOR SENIOR CO.....		01/15/2019.....	MIZUHO INTERNATIONAL PLC.....		4,600,000	4,600,000	
210518 DE 3	CONSUMERS ENERGY COMPANY SECURED CORP BN.....		05/22/2019.....	BARCLAYS CAPITAL.....		2,460,967	2,490,000	
212015 AQ 4	CONTINENTAL RESOURCES INC. SENIOR CORP B.....		08/02/2019.....	CANTOR FITZGERALD SECURITIES.....		1,545,090	1,500,000	13,271
224044 CK 1	COX COMMUNICATIONS INC SENIORCORPBND144A.....		08/02/2019.....	Various.....		5,372,482	5,128,000	109,984
233046 AK 7	DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14.....		03/20/2019.....	GUGGENHEIM.....		1,492,500	1,492,500	
233046 AL 5	DBMASTERFINANCELLCDNKN_19- ABS 1A-A23 14.....		03/20/2019.....	GUGGENHEIM.....		1,990,000	1,990,000	
24702J AD 1	DELL EQUIPMENT FINANCE TRUST D ABS 7-2-A.....		03/21/2019.....	WELLS FARGO SECURITIES.....		844,743	848,189	155
25470D BC 2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP.....		04/03/2019.....	Tax Free Exchange.....		12,137,592	12,000,000	179,400
260543 CG 6	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....		05/15/2019.....	GOLDMAN SACHS & CO.....		7,204,950	7,500,000	1,823
260543 CR 2	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....		11/25/2019.....	Tax Free Exchange.....		1,222,588	1,000,000	26,979
26078J AF 7	DUPONT DE NEMOURS INC SENIOR CORP BND.....		08/28/2019.....	Various.....		8,034,800	7,000,000	13,021
26138E AT 6	KEURIG DR PEPPER INC SENIOR CORP BND.....		12/17/2019.....	AMHERST PIERPONT SECU.....		4,325,194	3,855,000	16,384
26251L AC 8	DRYDEN SENIORLOANFUND RSLF.....		03/05/2019.....	RBC DOMINION SECURITIES INC.....		986,500	1,000,000	5,000
277432 AL 4	EASTMAN CHEMICAL COMPANY SENIOR CORP BND.....		06/21/2019.....	Various.....		3,147,622	3,000,000	45,600
30212P AP 0	EXPEDIA INC SENIOR CORP BND.....		05/22/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,961,030	3,000,000	31,350
31428X BG 0	FEDEX CORP SENIOR CORP BND.....		06/20/2019.....	JEFFRIES & CO. INC.....		2,558,600	2,500,000	26,226
31428X BQ 8	FEDEX CORP SENIOR CORP BND.....		05/15/2019.....	BARCLAYS CAPITAL.....		4,472,500	5,000,000	51,750
337738 AR 9	FISERV INC SENIOR CORP BND.....		05/16/2019.....	WELLS FARGO SECURITIES.....		5,217,500	5,000,000	28,583
361448 AU 7	GATX CORPORATION SENIOR CORP BND.....		08/29/2019.....	AMHERST PIERPONT SECU.....		1,220,430	1,000,000	24,267
361448 BC 6	GATX CORPORATION SENIOR CORP BND.....		05/22/2019.....	US BANCORP.....		3,662,995	3,500,000	7,520
37940X AC 6	GLOBAL PAYMENTS INC. SENIOR CORP BND.....		08/07/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,536,058	1,540,000	
404119 BX 6	HCA INC SECURED CORP BND.....		06/27/2019.....	Various.....		3,671,826	3,625,000	4,354
404119 BZ 1	HCA INC SECURED CORP BND.....		06/24/2019.....	MORGAN STANLEY & CO. INC.....		1,302,350	1,250,000	2,552
437076 BW 1	HOME DEPOT INC SENIOR CORP BND.....		05/16/2019.....	RBC DOMINION SECURITIES INC.....		5,318,900	5,000,000	88,833
458140 AP 5	INTEL CORPORATION SENIOR CORP BND.....		06/20/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,216,220	2,000,000	2,125
458140 AY 6	INTEL CORPORATION SENIOR CORP BND.....		06/06/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		434,006	410,000	1,354
458140 BG 4	INTEL CORPORATION 3.734% 12/08/47.....		06/06/2019.....	GOLDMAN SACHS & CO.....		799,112	800,000	166
460146 CS 0	INTERNATIONAL PAPER CO SENIOR CORP BND.....		05/29/2019.....	BARCLAYS CAPITAL.....		5,882,622	6,400,000	72,669
460690 BP 4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....		06/28/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,192,380	2,000,000	23,508
460690 BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....		05/22/2019.....	J.P. MORGAN SECURITIES INC.....		5,241,850	5,000,000	39,750
46591E AT 4	JPMORGANCHASECOMMERCIALMORT SENIOR CMBS.....		06/12/2019.....	J.P. MORGAN SECURITIES INC.....		2,716,101	2,637,000	6,449
482480 AG 5	KLA-TENCOR CORP SENIOR CORP BND.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		1,937,544	1,900,000	15,364
482480 AH 3	KLA-TENCOR CORP SENIOR CORP BND.....		06/21/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,777,850	2,500,000	32,986
485170 BB 9	KANSAS CITY SOUTHERN SENIOR CORP BND.....		05/22/2019.....	US BANCORP.....		3,161,820	3,000,000	9,008
49456B AJ 0	KINDER MORGAN INC SENIOR CORP BND.....		12/18/2019.....	RBC DOMINION SECURITIES INC.....		2,835,900	2,500,000	43,837
50200J AC 5	LCM_27-A SENIORABS27-A144A.....		03/06/2019.....	MORGAN STANLEY & CO. INC.....		3,968,800	4,000,000	21,867
512807 AT 5	LAM RESEARCH CORPORATION SENIOR CORP BND.....		06/21/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,314,040	3,000,000	45,094
512807 AU 2	LAM RESEARCH CORPORATION SENIOR CORP BND.....		05/29/2019.....	GOLDMAN SACHS & CO.....		2,575,925	2,500,000	24,167
521865 AZ 8	LEAR CORPORATION SENIOR CORP BND.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		843,030	900,000	3,938

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
521865 BA 2	LEAR CORPORATION SENIOR CORP BND.....		06/27/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,119,698	2,100,000	14,875
532457 BR 8	ELI LILLY AND COMPANY SENIOR CORP BND.....		05/22/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		5,120,000	5,000,000	4,938
532457 BU 1	ELI LILLY AND COMPANY SENIOR CORP BND.....		06/27/2019.....	JEFFRIES & CO. INC.....		4,395,720	4,000,000	59,483
55336V BA 7	MPLX LP CORP BND 6.375% 05/01/24.....		09/23/2019.....	Taxable Exchange.....		434,713	415,000	10,436
57164P AD 8	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO.....		09/17/2019.....	J.P. MORGAN SECURITIES INC.....		1,800,000	1,800,000	
571748 BJ 0	MARSH & MCLENNAN COMPANIES INC SENIOR CO.....		05/15/2019.....	WELLS FARGO SECURITIES.....		5,528,250	5,000,000	83,028
58013M FH 2	MCDONALDS CORPORATION SENIORCORPBND.....		07/02/2019.....	MORGAN STANLEY & CO. INC.....		1,114,900	1,000,000	15,328
61765N AD 8	MSRR_2015-R5 MSMR_15-R5.....		12/25/2019.....	Interest Capitalization.....		7,964	7,964	
62877V AA 9	NBM US HOLDINGS INC SENIOR CORP BND 144A.....		05/02/2019.....	HSBC SECURITIES INC.....		493,230	500,000	
651639 AV 8	NEWMONT GOLDCORP CORP SENIOR CORP BND.....		08/09/2019.....	Tax Free Exchange.....		2,418,962	1,934,000	17,567
65473Q BG 7	NISOURCE INC SENIORCORPBND.....		12/19/2019.....	J.P. MORGAN SECURITIES INC.....		3,687,635	3,500,000	31,874
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO.....		08/06/2019.....	CITIGROUP GLOBAL MKT INC.....		147,809	150,000	
68236J AA 9	OBP_19-OBP SENIOR CMBS OBP-A 144A.....		08/07/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		9,725,000	9,725,000	
701094 AN 4	PARKER HANNIFIN CORPORATION SENIOR CORP.....		06/05/2019.....	BARCLAYS CAPITAL.....		1,256,056	1,260,000	
718172 CJ 6	PHILIP MORRIS INTL INC SENIOR CORP BND.....		05/16/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,965,900	5,000,000	8,906
743315 AV 5	PROGRESSIVE CORPORATION THE SENIOR CORP.....		05/29/2019.....	Various.....		7,506,120	7,000,000	66,889
74432Q CC 7	PRUDENTIAL FINANCIAL INC SENIOR CORP BND.....		05/29/2019.....	WELLS FARGO SECURITIES.....		3,707,865	3,500,000	24,130
750236 AW 1	RADIAN GROUP INC. SENIOR CORP BND.....		06/13/2019.....	RBC DOMINION SECURITIES INC.....		800,000	800,000	
773903 AJ 8	ROCKWELL AUTOMATION INC SENIOR CORP BND.....		08/29/2019.....	JEFFRIES & CO. INC.....		4,316,375	3,500,000	817
78396Y AA 1	SESACINC ABS 19-1-A2 144A.....		08/02/2019.....	GUGGENHEIM.....		1,291,763	1,291,763	
78516F AB 5	SABAL TRAIL TRANSMISSION LLC SENIORCORPB.....		12/12/2019.....	ROBERT BAIRD.....		2,142,611	1,900,000	11,120
80284R AF 6	SANTANDERDRIVEAUTORECEIVABL ABS_16-3-C.....		03/21/2019.....	SOCIETE GENERALE.....		464,386	465,769	318
806851 AH 4	SCHLUMBERGER HOLDINGS CORP SENIOR CORP B.....		05/29/2019.....	BARCLAYS CAPITAL.....		1,963,194	1,900,000	6,808
811054 AG 0	EW SCRIPPS CO EW SCRIPPS CO.....		06/18/2019.....	WELLS FARGO SECURITIES.....		190,000	200,000	997
824348 AX 4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP.....		05/29/2019.....	Various.....		4,796,712	4,900,000	103,250
828807 CL 9	SIMON PROPERTY GROUP LP SENIOR CORP BND.....		08/07/2019.....	CITIGROUP GLOBAL MKT INC.....		2,298,677	1,900,000	36,100
828807 CT 2	SIMON PROPERTY GROUP LP SENIOR CORP BND.....		06/20/2019.....	BARCLAYS CAPITAL.....		1,646,475	1,500,000	14,698
82967N BE 7	SIRIUS XM RADIO INC SENIOR CORP BND 144A.....		06/18/2019.....	J.P. MORGAN SECURITIES INC.....		1,500,000	1,500,000	
845011 AB 1	SOUTHWEST GAS CORP SENIOR CORP BND.....		05/28/2019.....	WELLS FARGO SECURITIES.....		9,994,900	10,000,000	
855244 AU 3	STARBUCKS CORPORATION SENIOR CORP BND.....		06/27/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		5,473,700	5,000,000	29,667
86944B AE 3	SUTTER HEALTH SENIOR CORP BND.....		09/30/2019.....	MORGAN STANLEY & CO. INC.....		6,523,538	5,625,000	30,043
87612B BM 3	TARGA RESOURCES PARTNERS LP SENIOR CORP.....		01/10/2019.....	BANC OF AMERICA SECURITIES LLC.....		80,000	80,000	
87612E BA 3	TARGET CORPORATION SENIOR CORP BND.....		05/29/2019.....	GOLDMAN SACHS & CO.....		7,139,210	7,000,000	108,889
87612E BH 8	TARGET CORPORATION SENIOR CORP BND.....		05/22/2019.....	CITIGROUP GLOBAL MKT INC.....		2,543,925	2,500,000	13,359
88579Y BD 2	3M CO SENIORCORPBND 4.000% 09/14/48.....		05/29/2019.....	Various.....		5,083,910	5,000,000	40,444
88579Y BG 5	3M CO SENIOR CORP BND MTM.....		05/15/2019.....	MORGAN STANLEY & CO. INC.....		5,099,450	5,000,000	39,844
896516 AA 9	TRINITY HEALTH CORP SECURED CORP BND.....		09/30/2019.....	J.P. MORGAN SECURITIES INC.....		5,770,700	5,000,000	69,323
90171V AA 3	TWIN RIVER WORLDWIDE HOLDINGS SENIOR COR.....		05/03/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,500,000	1,500,000	
90265E AS 9	UDR INC SENIOR CORP BND MTN.....		10/02/2019.....	WELLS FARGO SECURITIES.....		1,065,260	1,070,000	
911312 BP 0	UNITED PARCEL SERVICE INC SENIOR CORP BN.....		06/27/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		3,495,695	3,500,000	17,938
911312 BQ 8	UNITED PARCEL SERVICE INC SENIOR CORP BN.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		3,624,040	3,500,000	31,403
92840V AF 9	VISTRA OPERATIONS COMPANY LLC SENIOR COR.....		06/06/2019.....	GOLDMAN SACHS & CO.....		205,000	205,000	
92940P AD 6	WRKCO INC SENIOR CORP BND.....		05/29/2019.....	BARCLAYS CAPITAL.....		2,899,395	2,700,000	27,930
92940P AE 4	WRKCO INC SENIORCORPBND.....		05/16/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,274,454	2,275,000	
931427 AC 2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP.....		08/02/2019.....	Various.....		4,096,848	4,100,000	26,240
94106L BC 2	WASTE MANAGEMENT INC SENIOR CORP BND.....		05/22/2019.....	WELLS FARGO SECURITIES.....		716,765	700,000	6,617

E13.2

**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
94106L BK 4	WASTE MANAGEMENT INC SENIOR CORP BND.....		06/20/2019.....	JEFFRIES & CO. INC.....		2,895,963	2,662,000	9,820
95001L AU 6	WFCMT_18-C43 LCFSENIORCMBS18-C43.....		06/12/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,162,813	2,000,000	2,898
96949L AE 5	WILLIAMS COMPANIES INC SENIOR CORP BND.....		05/29/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,178,902	2,200,000	26,675
970648 AH 4	WILLIS NORTH AMERICA INC SENIOR CORP BND.....		12/19/2019.....	AMHERST PIERPONT SECUI.....		4,748,000	4,000,000	54,989
988498 AL 5	YUM! BRANDS INC. SENIOR CORP BND 144A.....		09/04/2019.....	WELLS FARGO SECURITIES.....		1,000,000	1,000,000	
071734 AJ 6	BAUSCH HEALTH COMPANIES INC SENIOR CORP.....	A.....	12/17/2019.....	GOLDMAN SACHS & CO.....		300,000	300,000	
0778FP AA 7	BELL CANADA SENIORCORPBND.....	A.....	06/24/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,188,860	2,000,000	21,080
36168Q AF 1	GFL ENVIRONMENTAL INC SECURED CORP BND 1.....	A.....	12/09/2019.....	BARCLAYS CAPITAL.....		1,100,000	1,100,000	
775109 BB 6	ROGERS COMMUNICATIONS INC SENIOR CORP BN.....	A.....	06/28/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		2,916,925	2,500,000	37,153
87971M BK 8	TELUS CORPORATION SENIOR CORP BND.....	A.....	05/22/2019.....	RBC DOMINION SECURITIES INC.....		2,971,440	3,000,000	
056752 AJ 7	BAIDU INC SENIOR CORP BND.....	D.....	12/03/2019.....	HSBC SECURITIES INC.....		2,087,120	2,000,000	30,007
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS.....	D.....	03/05/2019.....	RBC DOMINION SECURITIES INC.....		1,982,000	2,000,000	9,389
111021 AN 1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO.....	D.....	11/05/2019.....	CITIGROUP GLOBAL MKT INC.....		1,275,000	1,275,000	
12549Q BE 4	CIFC_14-3A ABS 3A-BR2 144A.....	D.....	03/07/2019.....	CANTOR FITZGERALD SECURITIES.....		2,990,625	3,000,000	49,805
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO.....	D.....	07/26/2019.....	MORGAN STANLEY & CO. INC.....		700,000	700,000	
53944Y AE 3	LLOYDS BANKING GROUP PLC SUBCORPBND.....	D.....	01/01/2019.....	GOLDMAN SACHS & CO.....		(5,000,000)	(5,000,000)	
68620Y B* 2	ORIGIN ENERGY LTD SENIOR CORP BND.....	D.....	05/15/2019.....	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000	
78319M AA 1	RUTAS2AND7FINANCELIMITED SECURED CORP BN.....	D.....	10/08/2019.....	GOLDMAN SACHS & CO.....		443,415	700,000	
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO.....	D.....	05/02/2019.....	BANC OF AMERICA SECURITIES LLC.....		899,856	900,000	
89686Q AA 4	TRIVIUM PACKAGING FINANCE BV SECURED COR.....	D.....	07/19/2019.....	CITIGROUP GLOBAL MKT INC.....		500,000	500,000	
898339 AA 4	TRUST F/1401 SENIOR CORP BND 144A.....	D.....	06/25/2019.....	CITIGROUP GLOBAL MKT INC.....		999,970	1,000,000	
91020Q B# 3	UNITED ENERGY DISTRIBUTION PTY SENIOR CO.....	D.....	02/11/2019.....	Mitsubishi Securities USA.....		8,000,000	8,000,000	
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP.....	B.....	12/02/2019.....	DIRECT.....		2,808,969	2,760,986	
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP.....	B.....	08/01/2019.....	Interest Capitalization.....		108,762	108,762	
G7315# AA 2	QUEEN MARY UNIVERSITY OF LONDO SENIOR CO.....	B.....	01/15/2019.....	LLOYDS BANK.....		5,763,150	5,763,150	
3899999	Total - Bonds - Industrial and Miscellaneous.....					428,531,109	412,553,303	3,044,978
8399997	Total - Bonds - Part 3.....					483,810,330	466,270,660	3,118,240
8399998	Total - Bonds - Summary Item from Part 5.....					50,920,624	49,613,400	5,487
8399999	Total - Bonds.....					534,730,954	515,884,060	3,123,727
9999999	Total - Bonds, Preferred and Common Stocks.....					534,730,954	XXX	3,123,727

E13.3

**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	Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
912810	RU 4		05/28/2019	Various.....		25,459,010	25,000,000	24,241,271	24,274,880		5,859		5,859		24,280,739		1,178,271	1,178,271	345,445	11/15/2046.
912810	RZ 3		05/22/2019	CITIGROUP GLOBAL MKT INC.....		14,792,548	15,000,000	14,024,450	14,043,070		8,178		8,178		14,051,247		741,301	741,301	216,338	11/15/2047.
912810	SC 3		05/22/2019	NatWest Securities.....																
912828	2R 0		05/29/2019	MERRILL LYNCH PIERCE FNNR & SM..		15,925,165	15,000,000	14,837,731	14,839,800		1,313		1,313		14,841,113		1,084,052	1,084,052	245,839	05/15/2048.
912828	3F 5		01/14/2019	BANC OF AMERICA SECURITIES LLC...		30,071,424	30,000,000	30,041,088	30,036,629		(1,587)		(1,587)		30,035,042		36,382	36,382	531,423	08/15/2027.
912828	3J 7		05/29/2019	J.P. MORGAN SECURITIES INC.....		483,124	500,000	492,404	493,105		27		27		493,132		(10,008)	(10,008)	1,896	11/15/2027.
912828	K7 4		05/29/2019	J.P. MORGAN SECURITIES INC.....		4,004,055	4,000,000	3,944,072	3,951,702		3,152		3,152		3,954,854		49,201	49,201	42,500	11/30/2024.
912828	U2 4		08/19/2019	GOLDMAN SACHS & CO.....		2,458,973	2,480,000	2,439,997	2,452,395		1,606		1,606		2,454,001		4,972	4,972	39,187	08/15/2025.
912828	X8 8		05/14/2019	MORGAN STANLEY & CO. INC.....		2,578,901	2,500,000	2,415,533	2,431,632		5,048		5,048		2,436,679		142,222	142,222	38,179	11/15/2026.
0599999	Total - Bonds - U.S. Government.....					180,942,366	179,480,000	178,331,086	178,302,529	0	(7,835)	0	(7,835)	0	178,294,692	0	2,647,674	2,647,674	2,470,182	XXX
<b>Bonds - All Other Government</b>																				
29246B	AA 6	D	03/27/2019	EMPRESAS PUBLICAS DE MEDELLIN EMPRESAS P	Call	101,5427														
455780	BD 7	D	03/18/2019	INDONESIA REPUBLIC OF GOVT BND 144A.....		101,543	100,000	98,292	99,862		55		55		99,918		82	82	6,584	07/29/2019.
500769	DJ 0	D	06/17/2019	KFW CORP BND 4.875% 06/17/19.....	Maturity.....	1,543,650	1,500,000	1,668,750	1,561,481		(10,907)		(10,907)		1,550,574		(6,924)	(6,924)	45,776	03/13/2020.
716743	AD 1	D	04/15/2019	PETRONAS CAPITAL LTD. CORP BND.....		3,000,000	3,000,000	2,991,090	2,999,490		510		510		3,000,000				73,125	06/17/2019.
1099999	Total - Bonds - All Other Government.....					5,954,761	5,900,000	6,083,762	5,962,891	0	(11,312)	0	(11,312)	0	5,951,580	0	1,638	1,638	171,933	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
04248N	AA 1		12/15/2019	ARMY HAWAII FAMILY HOUSING TRU MUNI BND	Redemption	100.0000														
31359T	Z4 3		12/01/2019	FNMA FNMA_98-39 7.000% 06/20/28.....	Paydown.....	57,514	57,514	66,273	65,576		(8,062)		(8,062)		57,514				2,394	06/15/2050.
3136AM	6F 1		01/01/2019	FNMA FNMA_15-24A 3.000% 04/25/45.....		71,792	71,882	81,580	78,325		(6,533)		(6,533)		71,792				2,978	06/20/2028.
3136AP	VL 3		01/01/2019	FNMA FNMA_15-59B 3.000% 08/25/45.....	Paydown.....		16,757	14,363			(277)		(277)		(277)		277	277		04/25/2045.
31392W	7B 0		12/01/2019	FHLMC CMO AGENCY CMO_T-51 1A.....	Paydown.....	97,989	97,989	112,898	111,496		(13,507)		(13,507)		97,989				3,309	09/25/2043.
626207	YS 7		04/01/2019	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE	Call	100.0000														
694669	AA 0		12/15/2019	PACIFIC NORTHWEST COMMUNITIES PACIFIC NO	Call	100.0000														
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					279,295	296,142	332,173	312,432	0	(28,385)	0	(28,385)	0	284,047	0	(4,752)	(4,752)	10,815	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00115*	AA 0		12/31/2019	AES ILUMINA LLC CORP BND.....	Redemption	100.0000														
00165C	AD 6		06/12/2019	AMC ENTERTAINMENT HOLDINGS INC SRSUB COR		211,350	211,350	192,037	194,183		17,167		17,167		211,350				7,800	03/26/2032.
031162	AZ 3		02/01/2019	AMGEN INC CORP BND 5.700% 02/01/19.....	Maturity.....	131,225	145,000	145,000	145,000				0		145,000		(13,775)	(13,775)	5,156	05/15/2027.
04544Q	AD 9		12/26/2019	ASSET BACKED SECURITIES CORP H ABSHE_06-	Paydown.....	1,000,000	1,000,000	997,770	999,976		24		24		1,000,000				28,500	02/01/2019.
						6,106	6,106	4,465	4,597		1,509		1,509		6,106				79	11/25/2036.

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2		12/26/2019	Paydown		121,743	121,743	85,189	86,498		35,245		35,245		121,743			0	1,781	05/25/2037.
05377R CC 6	AESOP_13-2A SUB ABS_15-2A C 144A		06/20/2019	BNP PARIBAS		1,007,500	1,000,000	967,359	984,574		4,070		4,070		988,644		18,856	18,856	20,087	12/20/2021.
05836* AA 7	BALDWIN WIND LLC CORP BND		12/18/2019	Redemption 121.3984		9,449,360	7,783,762	8,836,523	8,681,716		767,645		767,645		9,449,360			0	673,088	01/31/2031.
05949C NQ 5	BOAMS_05-11 BOAMS_05-11		06/01/2019	Paydown		1,858,967	1,868,223	1,803,200	1,847,061		11,906		11,906		1,858,967			0	51,225	12/25/2035.
07274N BF 9	BAYER US FINANCE II LLC BAYERUSFINANCEII		07/31/2019	J.P. MORGAN SECURITIES INC.		9,347,600	10,000,000	9,926,482	9,927,240		917		917		9,928,157		(580,557)	(580,557)	460,778	07/15/2044.
07386R AC 3	BSABS_07-HE4 BSABS_07-HE4		01/25/2019	Paydown			4,520	3,775	4,021		(4,021)		(4,021)					0	9	02/25/2037.
073871 AC 9	BEAR STEARNS ALT-A TRUST BALTA BSAA_06-4		12/26/2019	Paydown			107,350	136,992	121,367		(12,499)		(12,499)		107,350			0	1,990	08/25/2036.
07401J AA 6	BSMF_06-AR4 BSMF_06-AR4		12/26/2019	Paydown		55,171	55,171	46,206	46,465		8,707		8,707		55,171			0	908	12/25/2036.
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3		12/26/2019	Paydown		517,559	557,275	459,152	476,788		40,771		40,771		517,559			0	8,773	02/25/2037.
081437 AH 8	BEMIS COMPANY INC CORP BND		06/13/2019	Taxable Exchange		1,030,223	1,000,000	993,530	997,906		319		319		998,224		31,999	31,999	37,000	10/15/2021.
09247X AE 1	BLACKROCK INC CORP BND		12/10/2019	Maturity		2,000,000	2,000,000	1,994,560	1,999,367		633		633		2,000,000			0	100,000	12/10/2019.
12505F AF 8	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO		12/18/2019	Call 102.9380			411,752	400,000	404,945		(799)		(799)		402,035		(2,035)	(2,035)	41,323	03/15/2025.
12519@ AA 5	CED ALAMO 7 LLC SECURED CORP BND		12/31/2019	Various		22,596	22,596	22,596	22,596				0		22,596			0	685	06/30/2041.
12532B AE 7	CFCRECOMMERCIALMORTGAGETRUS CFCRE_16-C7		06/17/2019	WELLS FARGO SECURITIES		5,331,641	5,000,000	5,149,964	5,122,600		(6,485)		(6,485)		5,116,115		215,525	215,525	114,441	12/10/2054.
12566U AD 6	CITIMORTGAGE ALTERNATIVE LOAN CMALT_07-A		12/01/2019	Paydown			1,885,006	2,552,780	2,285,112		(480,473)		(480,473)		1,885,006			0	82,780	02/25/2037.
12593F BD 5	COMM_15-LC21 SENIOR CMBS 15-LC21 A4		01/09/2019	DEUTSCHE BANK AG		9,113,555	9,000,000	9,040,781	9,011,186		(78)		(78)		9,011,107		102,447	102,447	37,080	07/10/2048.
12593G AH 5	COMM MORTGAGE TRUST COMM_15-PC CMBS_15-		06/17/2019	KEY BANK		1,602,656	1,500,000	1,561,875	1,538,507		674		674		1,539,181		63,476	63,476	35,393	07/10/2050.
12593V AA 7	CREDITSUISSEMORTGAGETRUSTC CSMC_15-GLPA		10/01/2019	Paydown			964,910	993,849	986,416		(21,505)		(21,505)		964,910			0	156,843	11/15/2037.
12593V AG 4	CREDITSUISSEMORTGAGETRUSTC CSMC_15-GLPA		10/01/2019	Paydown			1,000,000	1,029,659	1,021,702		(21,702)		(21,702)		1,000,000			0	179,238	11/15/2037.
12594P AZ 4	CSMC_16-NXSR CSMC_16-NXSR		06/17/2019	MERRILL LYNCH PIERCE FNNR & SM.		4,833,055	4,600,000	4,737,982	4,711,994		(6,255)		(6,255)		4,705,740		127,315	127,315	102,442	12/15/2049.
126117 AQ 3	CNA FINANCIAL CORP SENIOR CORP BND		06/06/2019	Call 103.9546		2,079,093	2,000,000	1,993,700	1,998,720		327		327		1,999,047		953	953	174,072	08/15/2020.
12624K AN 6	COMM_12-CR2 COMM_12-CR2 AMPZ		08/21/2019	Brean Capital, LLC		3,648,572	3,522,266	3,575,587	3,549,569		(5,764)		(5,764)		3,543,805		104,767	104,767	97,180	08/15/2045.
12624K AQ 9	COMM_12-CR2 COMM_12-CCRE2		08/21/2019	CREDIT SUISSE FIRST BOSTON COR.		1,756,875	1,694,267	1,718,950	1,707,057		(2,671)		(2,671)		1,704,385		52,490	52,490	54,168	08/15/2045.
12624K AU 0	COMM MRTGE TRUST COMM_12-CR2 COMM_12-CR2		08/21/2019	CREDIT SUISSE FIRST BOSTON COR.			1,200,838	1,159,267	1,138,662		1,793		1,793		1,148,763		52,074	52,074	41,343	08/15/2045.
12624K AW 6	COMM MRTGE TRUST COMM_12-CR2 COMM_12-CR2		06/26/2019	BMO CAPITAL MARKETS			635,806	624,200	559,932		3,886		3,886		595,930		39,877	39,877	17,509	08/15/2045.
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		12/01/2019	Paydown			(12,955)	(7,902)	(7,947)		7,962		7,962		14		(14)	(14)	356	03/29/2038.
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC		11/25/2019	Paydown			20,166	20,166	18,452		1,317		1,317		20,166			0	336	11/25/2036.
12668A X6 7	CWALT_05-65CB CWALT_05-65CB		12/01/2019	Paydown			811,764	871,180	784,344		50,244		50,244		811,764			0	27,489	01/25/2036.
126694 M6 2	CWHL 2005-26 1A8 CWHL_06-OA5		12/26/2019	Paydown		22,643	22,643	18,150	18,991		3,652		3,652		22,643			0	345	04/25/2046.
12672# AA 6	CVS CAREMARK CORP CORP BND		12/10/2019	Redemption 100.0000		71,849	71,849	71,849	71,849				0		71,849			0	1,844	09/10/2034.
12673P AC 9	CA INC CORP BND 5.375% 12/01/19		12/01/2019	Maturity		3,000,000	3,000,000	2,983,740	2,998,143		1,857		1,857		3,000,000			0	161,250	12/01/2019.
12673P AF 2	CA INC SENIOR CORP BND		10/16/2019	Call 101.1370		5,056,850	5,000,000	4,995,050	4,998,328		823		823		4,999,152		848	848	274,350	08/01/2020.

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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	Contractual Maturity Date
12674@ AA 6	CVS CAREMARK CORP CORP BND.....		12/10/2019.	Redemption 100.0000.....		17,891	17,891	17,891	17,891				0		17,891		0	0	391	08/10/2035.
12693# AA 1	UNIVERSITY OF WISCONSIN SENIOR CORP BND		10/18/2019.	Redemption 100.0000.....		37,426	37,426	37,800	37,777		(351)		(351)		37,426		0	0	1,093	04/18/2046.
13057V AD 8	CRART_154 CRART_154 2.580% 06/15/21.....		12/15/2019.	Paydown.....		2,647,420	2,647,420	2,647,167	2,647,309		111		111		2,647,420		0	0	34,739	06/15/2021.
131347 CF 1	CALPINE CORP SENIOR CORP BND.....		09/19/2019.	JEFFRIES & CO. INC.....		1,027,500	1,000,000	970,000	976,596		2,383		2,383		978,979		48,521	48,521	53,986	01/15/2025.
144141 CZ 9	DUKE ENERGY PROGRESS LLC CORP BND.....		01/15/2019.	Maturity.....		1,000,000	1,000,000	999,080	999,996		4		4		1,000,000		0	0	26,500	01/15/2019.
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3.....		12/26/2019.	Paydown.....		28,286	28,286	23,477	25,229		3,057		3,057		28,286		0	0	400	06/25/2036.
16165A AD 6	CFLX_07-3 WHOLE CMO 07-3.....		12/26/2019.	Paydown.....		267,495	267,495	209,748	208,151		59,345		59,345		267,495		0	0	4,381	07/25/2037.
17275R AE 2	CISCO SYSTEMS INC CORP BND.....		02/15/2019.	Maturity.....		1,000,000	1,000,000	1,013,530	1,000,210		(210)		(210)		1,000,000		0	0	24,750	02/15/2019.
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5.....		12/01/2019.	Paydown.....		3,918	4,407	3,770	3,915		3		3		3,918		0	0	140	04/25/2037.
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4.....		12/26/2019.	Paydown.....		73,726	73,726	65,294	66,104		7,623		7,623		73,726		0	0	1,167	05/25/2037.
219350 AU 9	CORNING INC SENIOR CORP BND.....		12/18/2019.	Call 101.5568.....		2,031,136	2,000,000	1,999,180	1,999,845		91		91		1,999,936		64	64	145,177	08/15/2020.
223611 A# 1	COWBOYS STADIUM LP SENIOR CORP BND.....		09/30/2019.	Redemption 100.0000.....		438,907	438,907	438,907	438,907		0		0		438,907		0	0	13,045	03/31/2034.
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND		09/30/2019.	Redemption 100.0000.....		214,100	214,100	214,100	214,100		0		0		214,100		0	0	5,571	03/31/2034.
225470 FR 9	CSFB_05-10 CSFB_05-10 5.250% 11/25/20.....		09/01/2019.	Paydown.....		102,885	102,885	86,056	91,216		11,669		11,669		102,885		0	0	4,051	11/25/2020.
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- ABS 15-		03/21/2019.	BARCLAYS CAPITAL.....		3,362,625	3,360,000	3,418,049	3,434,738		10,840		10,840		3,445,579		(82,954)	(82,954)	46,433	02/20/2045.
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- ABS 15-		02/20/2019.	Paydown.....		8,750	8,750	8,901	8,945		(195)		(195)		8,750		0	0	87	02/20/2045.
23332U DB 7	DSL A_05-AR2 DSL A_05-AR2.....		12/19/2019.	Paydown.....		91,305	95,212	74,093	74,397		16,909		16,909		91,305		0	0	1,414	03/19/2045.
23332U EL 4	DSL A MTGE LOAN TRUST DSL A_05-A4.....		12/19/2019.	Paydown.....		48,176	48,176	37,361	37,802		10,374		10,374		48,176		0	0	744	08/19/2045.
23334B AA 2	DTE ENERGY CENTER LLC CORP BND 144A...		10/31/2019.	Redemption 100.0000.....		143,000	143,000	156,438	152,651		(9,651)		(9,651)		143,000		0	0	8,092	04/30/2024.
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO SENIOR CO		11/14/2019.	Redemption 100.0000.....		78,003	78,003	78,003	78,003		0		0		78,003		0	0	2,242	11/14/2034.
247916 AF 6	DENBURY RES INC. SECURED CORP BND		03/29/2019.	CREDIT SUISSE FIRST BOSTON COR..		768,275	790,000	711,000	746,991		4,034		4,034		751,025		17,250	17,250	27,058	05/15/2021.
25470D BB 4	DISCOVERY COMMUNICATIONS LLC SCRIPPS NET		04/03/2019.	Tax Free Exchange.....		12,137,592	12,000,000	11,819,100	11,837,477		6,252		6,252		11,843,729		293,863	293,863	179,400	11/15/2024.
25470X AB 1	DISH DBS CORP CORP BND.....		09/01/2019.	Maturity.....		200,000	200,000	194,934	199,527		473		473		200,000		0	0	15,750	09/01/2019.
291011 AY 0	EMERSON ELECTRIC CO CORP BND.....		10/15/2019.	Maturity.....		1,000,000	1,000,000	996,190	999,643		357		357		1,000,000		0	0	48,750	10/15/2019.
30215* AM 0	EXPLORER PIPELINE CO CORP BND.....		07/31/2019.	Redemption 100.0000.....		272,727	272,727	308,799	296,274		(23,547)		(23,547)		272,727		0	0	19,118	07/31/2022.
35877# AA 0	FRISCO HQ OPERATIONSLLC SECURED CORP BND		12/15/2019.	Redemption 100.0000.....		106,599	106,599	106,599	106,599		0		0		106,599		0	0	3,313	12/15/2037.
36155W AH 9	GCI INC CORP BND 6.750% 06/01/21.....		07/06/2019.	Call 100.0000.....		500,000	500,000	506,250	500,409		(409)		(409)		500,000		0	0	20,156	06/01/2021.
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSA A_06.....		12/26/2019.	Paydown.....		1,259	1,259	764	708		551		551		1,259		0	0	14	03/25/2036.
36250H AJ 2	GSMS_14-GC26 GSMS_14-GC26.....		06/13/2019.	CITIGROUP GLOBAL MKT INC.....		3,159,961	3,000,000	3,089,947	3,055,226		(3,996)		(3,996)		3,051,230		108,731	108,731	64,745	11/10/2047.
36250P AD 7	GSMS_15-GC32 LCF SENIOR CMBS 15-GC32		01/09/2019.	CITIGROUP GLOBAL MKT INC.....		2,797,695	2,750,000	2,850,341	2,812,631		(260)		(260)		2,812,371		(14,676)	(14,676)	11,501	07/10/2048.
36252R BC 2	GSMS_14-GC18 SUB CMBS 14-GC18 B.....		06/26/2019.	MERRILL LYNCH PIERCE FNNR & SM..		5,183,008	5,000,000	5,428,516	5,236,434		(10,443)		(10,443)		5,225,991		(42,983)	(42,983)	140,444	01/10/2047.
36253P AJ 1	GSMSCII_17-GS6 SUB SUB CMBS 17-GS6.....		06/17/2019.	CITIGROUP GLOBAL MKT INC.....		3,440,002	3,274,000	3,372,153	3,359,065		(4,164)		(4,164)		3,354,901		85,101	85,101	77,826	05/10/2050.
370334 BH 6	GENERAL MILLS INC CORP BND.....		02/15/2019.	Maturity.....		1,000,000	1,000,000	999,140	999,987		13		13		1,000,000		0	0	28,250	02/15/2019.
382550 BF 7	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO		07/24/2019.	GOLDMAN SACHS & CO.....		413,444	415,000	415,000	415,000		0		0		415,000		(1,556)	(1,556)	13,603	05/31/2026.
404121 AC 9	HCA INC SENIOR CORP BND.....		07/05/2019.	Call 102.3396.....		409,358	400,000	402,500	400,412		(184)		(184)		400,229		(229)	(229)	32,469	02/15/2020.
40573L AS 5	HALFMOON PARENT INC SENIORCORPBND144A		08/28/2019.	Tax Free Exchange.....		11,121,100	10,000,000	9,984,800	9,984,898		1,714		1,714		9,986,613		1,134,487	1,134,487	414,410	10/15/2028.
41161P ED 1	HARBORVIEW MTG TR HVML_04-3.....		12/01/2019.	Paydown.....		452,310	452,310	450,935	455,920		(3,610)		(3,610)		452,310		0	0	12,862	05/19/2034.

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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
41161P LC 5	HARBORVIEW MTG TR HVML_05-1.....		12/19/2019	Paydown.....		45,140	45,295	32,872	31,591		13,549		13,549		45,140			0	836	03/19/2035.
41161P MF 7	HARBORVIEW MTG TR HVML_05-3.....		12/19/2019	Paydown.....		33,090	36,785	24,395	23,975		9,115		9,115		33,090			0	596	06/19/2035.
42241@ AB 5	HEARST CORP CORP BND 5.290% 12/01/19..		12/01/2019	Maturity.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	424,376	12/01/2019.
42806L AA 9	HERC RENTALS INC SECURED CORP BND		07/09/2019	Call 103.7500.....		188,825	182,000	182,000	182,000				0		182,000			0	15,091	06/01/2022.
42806L AB 7	HERC RENTALS INC SECURED CORP BND		07/09/2019	Call 105.8130.....		531,181	502,000	502,000	502,000				0		502,000			0	52,740	06/01/2024.
444454 AB 8	HUGHES SATELLITE SYSTEMS CORP CORP BND		06/15/2019	Maturity.....																
45326T AA 6	INCITEC PIVOT FINANCE LLC INCITEC PIVOT..		12/10/2019	Maturity.....		540,000	540,000	548,775	540,619		(619)		(619)		540,000			0	17,550	06/15/2019.
459745 GH 2	INTERNATIONAL LEASE FINANCE CO CORP BND		05/15/2019	Maturity.....		500,000	500,000	496,250	499,782		249		249		3,000,000			0	180,000	12/10/2019.
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		12/01/2019	Paydown.....											500,000			0	15,625	05/15/2019.
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2.....		12/01/2019	Paydown.....		27,528	27,528	19,214	18,256		9,272		9,272		27,528			0	252	08/25/2036.
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2019	Paydown.....		21,340	21,340	17,135	16,339		5,002		5,002		21,340			0	408	10/25/2036.
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		12/01/2019	Paydown.....		1,897	1,897	1,353	1,252		645		645		1,897			0	37	01/25/2037.
48121@ AD 3	JRD HOLDINGS INC SENIOR CORP BND.....		03/27/2019	Redemption 100.0000.....		45,974	45,974	52,647	47,581		(1,607)		(1,607)		45,974			0	1,148	03/16/2046.
50077L AK 2	KRAFT HEINZ FOODS CO SENIOR CORP BND.		11/06/2019	MERRILL LYNCH PIERCE FNNR & SM..		2,416,334	2,300,000	2,297,260	2,297,950		239		239		2,298,189		118,145	118,145	119,367	07/15/2025.
501044 CR 0	KROGER CO SENIOR CORP BND.....		07/31/2019	BARCLAYS CAPITAL		4,150,120	4,000,000	4,275,920	4,251,906		(3,748)		(3,748)		4,248,158		(98,038)	(98,038)	159,444	04/15/2042.
525221 HD 2	LXS 2006-5 LHXSTR_06-2N.....		12/01/2019	Paydown.....		38,878	41,846	30,626	34,050		4,829		4,829		38,878			0	781	02/25/2036.
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		12/26/2019	Paydown.....																
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2..		12/26/2019	Paydown.....		44,960	45,384	36,420	38,597		6,362		6,362		44,960			0	618	08/25/2046.
52522D AQ 4	LXS_06-16N LXS_06-16N 1.992% 11/25/46.....		12/26/2019	Paydown.....		89,548	90,873	72,357	76,140		13,408		13,408		89,548			0	1,393	11/25/2046.
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1.....		12/26/2019	Paydown.....		136,784	148,504	105,950	113,786		22,998		22,998		136,784			0	2,788	08/25/2047.
54251P AA 5	LBMLT LBMLT_06-5 1.932% 06/25/36.....		12/26/2019	Paydown.....		52,059	52,059	39,093	39,416		12,643		12,643		52,059			0	757	06/25/2036.
552953 BY 6	MGM MIRAGE INC SENIOR CORP BND.....		12/18/2019	Call 103.6349.....		1,036,349	1,000,000	1,000,000	1,000,000				0		1,000,000			0	118,286	10/01/2020.
574599 BG 0	MASCO CORPORATION CORP BND.....		12/19/2019	Call 101.2015.....		404,806	400,000	403,000	400,479		(381)		(381)		400,098		(98)	(98)	40,748	03/15/2020.
582839 AE 6	MEAD JOHNSON NUTRITION CO CORP BND....		11/01/2019	Maturity.....		3,000,000	3,000,000	2,989,470	2,998,918		1,082		1,082		3,000,000			0	147,000	11/01/2019.
583334 AE 7	WESTROCK MWV LLC CORP BND.....		06/03/2019	Call 101.0790.....		101,079	100,000	99,218	99,929		45		45		99,974		26	26	6,651	09/01/2019.
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND.		12/31/2019	Various.....		8,416	8,416	8,416	8,416				0		8,416			0	244	12/31/2039.
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1.....		12/01/2019	Paydown.....		37,661	37,661	38,413	37,769		(108)		(108)		37,661			0	1,032	09/15/2047.
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		12/25/2019	Paydown.....																
61765N AD 8	MSRR_2015-R5 MSMR_15-R5.....		10/25/2019	Paydown.....		958,172	958,172	901,281	932,858		25,314		25,314		958,172			0	13,310	10/26/2046.
61766R BC 9	MORGAN STANLEY BAML TRUST MSBA SENIOR SU		06/18/2019	WELLS FARGO SECURITIES.....			18,434	10,403	11,517		(11,525)		(11,525)		(9)		9	9	139	10/26/2046.
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/31/2019	Redemption 100.0000.....		1,539,258	1,500,000	1,450,664	1,452,027		2,435		2,435		1,454,462		84,796	84,796	29,245	11/15/2049.
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/31/2019	Redemption 100.0000.....		475,000	475,000	526,404	506,043		(31,043)		(31,043)		475,000			0	21,612	10/29/2021.
						1,600,000	1,600,000	1,760,678	1,686,707		(86,707)		(86,707)		1,600,000			0	72,800	04/30/2021.

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	Contractual Maturity Date
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		10/31/2019	Redemption 100.0000		3,744,000	3,744,000	4,152,902	3,964,079		(220,079)		(220,079)		3,744,000			0	180,999	04/30/2021.
62913T AM 4	NGL ENERGY PARTNERS LP NGL ENERGY PARTNE		09/19/2019	TDSI		485,000	500,000	483,160	485,696		1,393		1,393		487,089		(2,089)	(2,089)	32,497	03/01/2025.
62927# AE 6	NFL VENTURES LP SENIOR CORP BND		10/15/2019	Redemption 100.0000		23,449	23,449	23,449	23,449				0		23,449			0	600	04/15/2030.
62927# AF 3	NFL VENTURES LP SENIOR CORP BND		10/15/2019	Redemption 100.0000		11,290	11,290	11,290	11,290				0		11,290			0	296	04/15/2031.
62927# AG 1	NFL VENTURES LP SENIOR CORP BND		10/15/2019	Redemption 100.0000		16,272	16,272	16,272	16,272				0		16,272			0	437	04/15/2032.
629377 BY 7	NRG ENERGY INC SENIOR CORP BND		06/06/2019	Call 103.1250		1,062,188	1,030,000	996,525	1,004,551		1,728		1,728		1,006,280		23,720	23,720	70,634	05/01/2024.
62943W AB 5	NRG YIELD OPERATING LLC CORP BND		10/28/2019	Various		1,022,962	1,000,000	1,017,500	1,011,581		(2,471)		(2,471)		1,009,110		13,852	13,852	64,948	08/15/2024.
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/31/2019	Redemption 100.0000				1,093,500	1,136,342		(42,842)		(42,842)		1,093,500			0	71,307	10/31/2019.
63860H AD 1	NTSR_07-A NTSR_07-A 1.938% 03/25/37		12/26/2019	Paydown		339,279	339,279	299,005	311,626		27,653		27,653		339,279			0	4,594	03/25/2037.
64572* AR 5	NEW JERSEY AMERICAN WATER CO CORP BND		05/13/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	27,400	05/13/2019.
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR NAA_04-AP		12/01/2019	Paydown		35,525	35,525	33,469	33,143		2,382		2,382		35,525			0	1,199	07/25/2034.
665876 B# 4	NORTHERN UTILITIES INC SENIOR CORP BND		03/02/2019	Redemption 100.0000		672,000	672,000	720,154	685,981		(13,981)		(13,981)		672,000			0	17,774	03/02/2020.
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2		11/25/2019	Paydown		52,639	52,639	40,368	41,388		11,251		11,251		52,639			0	744	06/25/2036.
693522 AG 9	PQ CORP SECURED CORP BND 144A		09/19/2019	BARCLAYS CAPITAL		247,461	239,000	250,528	245,289		(1,882)		(1,882)		243,407		4,054	4,054	13,802	11/15/2022.
743755 AF 7	PROVIDENCE HEALTH SYS OBLIGATE MUNI BND		10/01/2019	Maturity		1,000,000	1,000,000	998,370	999,835		165		165		1,000,000			0	62,500	10/01/2019.
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_		12/01/2019	Paydown		127,056	132,504	100,125	104,927		22,129		22,129		127,056			0	1,831	09/25/2046.
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		12/01/2019	Paydown		2,997	3,249	2,461	2,699		298		298		2,997			0	56	09/25/2046.
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		12/26/2019	Paydown		41,376	41,277	30,390	32,357		9,019		9,019		41,376			0	559	12/26/2036.
75281A AW 9	RANGE RESOURCES CORPORATION SENIOR CORP		07/26/2019	Various		694,386	700,000	696,453	697,615		540		540		698,155		(3,769)	(3,769)	26,722	06/01/2021.
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMMLT_06-1		12/26/2019	Paydown		67,875	67,875	40,001	39,203		28,672		28,672		67,875			0	1,095	02/25/2036.
76169# AG 8	REYES HOLDINGS LLC CORP BND		07/31/2019	Redemption 100.0000		300,000	300,000	300,000	300,000				0		300,000			0	15,390	07/31/2022.
767754 CH 5	RITE AID CORP SENIOR CORP BND 144A		03/07/2019	CITIGROUP GLOBAL MKT INC		84,250	100,000	100,000	100,000				0		100,000		(15,750)	(15,750)	3,760	04/01/2023.
78512* AA 5	S&E REPLACEMENT POWER LLC SENIOR CORP BN		12/31/2019	Redemption 100.0000		139,872	139,872	139,872	139,872				0		139,872			0	3,144	05/31/2029.
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND		07/01/2019	Redemption 100.0000		20,544	20,544	20,544	20,544				0		20,544			0	755	07/01/2025.
80284M AG 5	SANTANDER DRIVE AUTO RECEIVABL SDART_15-		01/09/2019	HSBC SECURITIES INC		8,025,000	8,000,000	8,236,894	8,074,517		(2,125)		(2,125)		8,072,392		(47,392)	(47,392)	20,396	08/16/2021.
83416W AB 9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN		12/30/2019	Redemption 100.0000		70,931	70,931	70,931	70,931				0		70,931			0	2,482	06/30/2035.
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERNM		10/16/2019	Redemption 100.0000		9,033	9,033	9,033	9,033				0		9,033			0	272	04/16/2048.

E14.4

**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
85234# AB 1	STADIUM FUNDING TRUST CORP BND.....		04/01/2019	Redemption 100.0000.....		28,352	28,352	28,352	28,352				0		28,352			0	730	04/01/2039
85915# AH 4	STERICYCLE INC. SENIOR CORP BND.....		06/14/2019	Call 101.1415.....		2,427,396	2,400,000	2,400,000	2,400,000				0		2,400,000			0	105,976	07/01/2022
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		12/01/2019	Paydown.....		7,653	7,855	6,481	5,898		1,755		1,755		7,653			0	230	03/25/2046
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		12/26/2019	Paydown.....		2,757	2,757	2,214	2,303		453		453		2,757			0	36	01/25/2037
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		12/26/2019	Paydown.....		17,260	17,260	13,635	14,208		3,052		3,052		17,260			0	230	02/25/2037
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		12/26/2019	Paydown.....		27,052	27,052	20,830	23,668		3,384		3,384		27,052			0	351	05/25/2047
87612B AM 4	TARGA RESOURCES PARTNERS LP/TA SENIOR CO		01/15/2019	Various.....				129,125	128,569		3		3		128,572		553	553	1,395	05/01/2023
880349 AR 6	TENNECO AUTO INC. SENIOR CORP BND.....		09/18/2019	BANC OF AMERICA SECURITIES LLC...		170,850	204,000	204,000	204,000				0		204,000		(33,150)	(33,150)	12,042	07/15/2026
88037E AJ 0	TENNECO AUTO INC. SENIOR CORP BND.....		09/18/2019	BANC OF AMERICA SECURITIES LLC...		1,740,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(260,000)	(260,000)	82,118	12/15/2024
88160Q AM 5	ANDEAVOR LOGISTICS LP / TESORO SENIOR CO		09/23/2019	Taxable Exchange.....		435,128	415,000	415,000	415,000				0		415,000		20,128	20,128	23,664	05/01/2024
89054X AA 3	TOPAZ SOLAR FARMS LLC TOPAZ SOLAR FARMS		02/07/2019	Various.....		6,499,135	6,756,560	6,756,560	6,756,560				0		6,756,560		(257,425)	(257,425)	138,749	09/30/2039
89837L AA 3	PRINCETON UNIVERSITY MUNI BND REV.....		03/01/2019	Maturity.....		1,000,000	1,000,000	996,200	999,922		78		78		1,000,000			0	24,750	03/01/2019
90269C AF 7	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_12-		06/26/2019	MERRILL LYNCH PIERCE FNNR & SM..		3,839,466	3,701,526	4,015,972	3,895,625		(27,279)		(27,279)		3,868,347		(28,881)	(28,881)	88,945	05/10/2063
90269C AM 2	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_12-		06/26/2019	UBS WARBURG LLC.....				2,588,530	2,690,241		(25,494)		(25,494)		2,664,747		(76,217)	(76,217)	70,144	05/10/2063
904764 AK 3	UNILEVER CAPITAL CORP CORP BND.....		02/15/2019	Maturity.....		1,000,000	1,000,000	998,970	999,984		16		16		1,000,000			0	24,000	02/15/2019
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR		07/02/2019	Various.....		51,946	51,946	45,193	49,109		2,837		2,837		51,946			0	2,403	07/02/2022
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL SENIORABS		06/26/2019	DEUTSCHE BANK AG.....		1,522,781	1,480,000	1,480,000	1,480,000				0		1,480,000		42,781	42,781	32,309	02/16/2043
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL SENIORABS		06/15/2019	Paydown.....		7,500	7,500	7,500	7,500				0		7,500			0	89	02/16/2043
92239M C* 0	VECTREN UTILITY HOLDINGS INC. CORP BND		02/01/2019	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	33,646	06/05/2043
92258N AB 1	VCC_16-1 VCC_16-1 3.534% 04/25/46.....		11/01/2019	Paydown.....		572,599	572,599	566,930	571,726		873		873		572,599			0	8,545	04/25/2046
92890P AG 9	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-		06/25/2019	MERRILL LYNCH PIERCE FNNR & SM..		2,543,169	2,458,281	2,481,171	2,470,690		(1,674)		(1,674)		2,469,015		74,153	74,153	49,065	06/15/2046
92890P AH 7	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-		06/05/2019	CREDIT SUISSE FIRST BOSTON COR..		2,396,905	2,333,286	2,354,417	2,346,991		(1,597)		(1,597)		2,345,394		51,510	51,510	46,304	06/15/2046
92890P AJ 3	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-		06/06/2019	CITIGROUP GLOBAL MKT INC.....		1,218,865	1,208,433	1,219,239	1,215,550		(751)		(751)		1,214,799		4,066	4,066	21,368	06/15/2046
92936Q BC 1	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_12-		06/04/2019	GOLDMAN SACHS & CO.....		15,445,313	15,000,000	15,149,085	15,035,645		(8,157)		(8,157)		15,027,487		417,825	417,825	295,615	04/15/2045
92939K AG 3	WFRBS_14-C24 AM SENIOR CMBS 2014-C24 AS		06/25/2019	MORGAN STANLEY & CO. INC.....		14,637,109	14,000,000	14,419,608	14,254,413		(21,551)		(21,551)		14,232,863		404,247	404,247	314,917	11/15/2047
92939K BR 8	WFRBS_14-C24 WFRBS_14-C24.....		06/05/2019	BARCLAYS CAPITAL.....		4,112,656	4,000,000	4,119,732	4,072,499		(5,284)		(5,284)		4,067,215		45,441	45,441	86,883	11/15/2047
92939L AG 1	WFRBS_14-C25 WFRBS_14-C25.....		06/20/2019	WELLS FARGO SECURITIES.....		10,518,750	10,000,000	10,299,560	10,180,306		(14,872)		(14,872)		10,165,434		353,316	353,316	224,653	11/15/2047

E14.5

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3.....		12/26/2019	Paydown.....		1,451	1,451	972	1,019		432		432		1,451			0	22	05/25/2037.
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		12/26/2019	Paydown.....		2,601	2,601	1,847	1,891		710		710		2,601			0	39	05/25/2037.
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R		12/01/2019	Paydown.....		433,402	433,402	452,075	453,552		(20,151)		(20,151)		433,402			0	16,228	09/17/2047.
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND.....		12/31/2019	Redemption 100.0000.....		22,222	22,222	22,222	22,222				0		22,222			0	541	12/18/2024.
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND		09/10/2019	Redemption 100.0000.....		50,000	50,000	50,000	50,000				0		50,000			0	1,436	09/10/2045.
984121 CA 9	XEROX CORPORATION CORP BND.....		12/15/2019	Maturity.....		1,000,000	1,000,000	997,250	999,671		329		329		1,000,000			0	56,250	12/15/2019.
98877D AC 9	ZF NORTH AMERICA CAPITAL INC SENIOR CORP		07/31/2019	DIRECT.....		1,545,075	1,500,000	1,575,000	1,558,189		(4,776)		(4,776)		1,553,412		(8,337)	(8,337)	54,031	04/29/2025.
G4691# AC 9	IMI GROUP LIMITED CORP BND.....		07/28/2019	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	304,400	07/28/2019.
G8967# AL 7	TRITON CONTAINER INTERNATIONAL SECURED C		09/30/2019	Redemption 100.0000.....		300,000	300,000	310,593	308,734		(8,734)		(8,734)		300,000			0	14,940	09/30/2023.
000000 00	Summary Adjustment.....		12/31/2019	Various.....		95,447							0		18,059	18,055	77,394	95,449		
146900 AM 7	CASCADES INC. SENIOR CORP BND 144A.....	A	12/26/2019	Call 101.3750.....		1,013,750	1,000,000	1,017,500	1,007,686		(4,851)		(4,851)		1,002,835		(2,835)	(2,835)	93,347	07/15/2022.
740212 AE 5	PRECISION DRILLING CORPORATION SENIOR CO	A	12/16/2019	Redemption 100.0000.....		131,396	131,396	128,112	129,370		2,026		2,026		131,396			0	4,076	12/15/2021.
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23.....		12/05/2019	Redemption 100.0000.....		157,926	157,926	172,776	167,774		(9,848)		(9,848)		157,926			0	4,614	04/05/2023.
878742 BC 8	TECK RESOURCES LTD SENIOR CORP BND 144A	A	06/29/2019	Call 106.3750.....		13,829	13,000	13,000	13,000				0		13,000			0	1,467	06/01/2024.
72908P 9A 6	PLENARY HEALTH NORTH BAY FINCO PLENARY H		12/13/2019	Redemption 100.0000.....		28,582	28,582	32,400	29,798		(2,226)		(2,226)	2,378	28,582	(1,367)		(1,367)	821	03/13/2040.
00168@ AB 2	ALS LTD CORP BND 4.260% 12/07/20.....	D	01/01/2019	Tax Free Exchange.....		3,605,800	3,600,000	3,824,505	3,708,827		3,792		3,792		3,712,618		(106,819)	(106,819)		12/07/2020.
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM SENIORCOR	B	12/31/2019	Redemption 100.0000.....		303,308	303,308	311,630	298,034				0	13,596	303,308	(8,322)		(8,322)	7,128	05/31/2033.
02364W AV 7	AMERICA MOVIL SAB DE CV CORP BND.....	D	05/15/2019	Call 102.0879.....		375,683	368,000	360,627	366,775		355		355		367,129		871	871	19,183	03/30/2020.
03938L AU 8	ARCELORMITTAL CORP BND.....	D	12/27/2019	Call 102.2775.....		511,387	500,000	521,875	506,350		(2,872)		(2,872)		503,479		(3,479)	(3,479)	47,748	03/01/2021.
08861J AB 5	BHARTI AIRTEL INTERNATIONAL NE SENIOR CO	D	02/22/2019	BARCLAYS CAPITAL.....		500,690	500,000	499,580	499,747		6		6		499,753		937	937	7,133	05/20/2024.
33938E AQ 0	FLEXTRONICS INTL LTD. SENIOR CORP BND..	D	09/20/2019	Call 100.8580.....		504,290	500,000	486,250	497,143		1,816		1,816		498,959		1,041	1,041	29,663	02/15/2020.
561233 AD 9	MALLINCKRODT INTERNATIONAL FIN SENIOR CO	D	02/25/2019	GOLDMAN SACHS & CO.....		855,000	1,000,000	1,000,000	1,000,000				0		1,000,000		(145,000)	(145,000)	20,625	10/15/2023.
66989G AA 8	NOVARTIS SECURITIES INVEST LTD CORP BND	D	02/10/2019	Maturity.....		1,000,000	1,000,000	998,220	999,976		24		24		1,000,000			0	25,625	02/10/2019.
67054L AC 1	ALTICE FRANCE SA FRANCE SECURED CORP BND	D	10/13/2019	Call 103.1250.....		2,131,594	2,067,000	2,061,833	2,063,072		433		433		2,063,506		3,494	3,494	197,523	05/15/2024.
67590N AN 4	OCTAGXX_1A ABS 20 4.035% 08/12/26.....	D	05/13/2019	Paydown.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	62,699	08/12/2026.
67590N AQ 7	OCTAGXX_1A OCT20_14-1A.....	D	05/13/2019	Paydown.....		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	30,215	08/12/2026.
898324 AA 6	FIDEICOMISO F/1401 OF DEUTSCHE TRUST F/1	D	06/25/2019	HSBC SECURITIES INC.....		1,060,000	1,000,000	1,045,000	1,034,178		(2,566)		(2,566)		1,031,611		28,389	28,389	27,854	12/15/2024.
913364 AD 7	UNITYMEDIA HESSEN GMBH & CO KG SECURED C	D	09/12/2019	Call 103.4260.....		1,774,790	1,716,000	1,716,000	1,716,000				0		1,716,000			0	158,175	01/15/2025.

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	F o r e i g n	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
92769X AL 9	VIRGIN MEDIA SECURED FINANCE P SECURED C	D	10/18/2019	Call 103.3168.....		.....103,317	.....100,000	.....100,000	.....100,000				.....0		.....100,000			.....0	.....9,922	01/15/2026.
000000 00 0	PROVEN GLORY CAPITAL LTD SENIOR CORP BND	D	05/16/2019	UBS WARBURG LLC.....		.....1,910,660	.....2,000,000	.....2,033,620	.....2,029,139		.....(1,178)		.....(1,178)		.....2,027,962		.....(117,302)	.....(117,302)	.....59,778	02/21/2027.
G1591# AK 8	BRITVIC PLC CORP BND 5.240% 12/17/19.....	D	12/17/2019	Maturity.....		.....2,000,000	.....2,000,000	.....2,000,000	.....2,000,000				.....0		.....2,000,000			.....0	.....104,800	12/17/2019.
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND.....	D	12/15/2019	Redemption 100.0000.....		.....254,800	.....254,800	.....191,564	.....200,696		.....54,104		.....54,104		.....254,800			.....0	.....8,888	09/15/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....283,384,812	.....277,957,122	.....281,936,616	.....280,336,818	.....0	.....208,973	.....0	.....208,973	.....15,974	.....280,570,129	.....8,366	.....2,324,032	.....2,332,398	.....9,614,800	XXX
8399997.	Total - Bonds - Part 4.....					.....470,561,234	.....463,633,264	.....466,683,637	.....464,914,670	.....0	.....161,441	.....0	.....161,441	.....15,974	.....465,100,448	.....8,366	.....4,968,592	.....4,976,958	.....12,267,730	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					.....50,795,953	.....49,613,400	.....50,920,624			.....(188,740)		.....(188,740)		.....50,731,883		.....64,070	.....64,070	.....650,599	XXX
8399999.	Total - Bonds.....					.....521,357,187	.....513,246,664	.....517,604,261	.....464,914,670	.....0	.....(27,299)	.....0	.....(27,299)	.....15,974	.....515,832,331	.....8,366	.....5,032,662	.....5,041,028	.....12,918,329	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....521,357,187	XXX	.....517,604,261	.....464,914,670	.....0	.....(27,299)	.....0	.....(27,299)	.....15,974	.....515,832,331	.....8,366	.....5,032,662	.....5,041,028	.....12,918,329	XXX

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	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	
<b>Bonds - All Other Government</b>																					
29246B AE 8	EMPRESAS PUBLICAS DE MEDELLIN SENIOR COR	D	07/11/2019	J.P. MORGAN SECURITIES INC.....	12/03/2019	MORGAN STANLEY & CO. INC.....	700,000	697,970	718,375	698,033		.63		.63			20,342	20,342	11,322		
1099999.	Total - Bonds - All Other Government.....						700,000	697,970	718,375	698,033	0	.63	0	.63	0	0	20,342	20,342	11,322	0	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49	..	03/28/2019	BARCLAYS CAPITAL.....	12/01/2019	Paydown.....	11,165,805	11,345,505	11,165,805	11,165,805		(179,700)		(179,700)					0	187,339	
3140J9 ZL 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM52	..	04/05/2019	J.P. MORGAN SECURITIES INC.....	12/01/2019	Paydown.....	506,603	512,777	506,603	506,603		(6,174)		(6,174)					0	7,493	443
31418C 5Z 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/28/2019	CREDIT SUISSE FIRST BOSTON COR..	04/08/2019	CITIGROUP GLOBAL MKT INC.....	20,540,929	21,157,157	21,105,002	21,157,157				0			(52,155)	(52,155)	20,541		
31418C 5Z 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/28/2019	CREDIT SUISSE FIRST BOSTON COR..	12/01/2019	Paydown.....	1,280,193	1,318,599	1,280,193	1,280,193		(38,406)		(38,406)					0	21,270	
35563P JG 5	SEASONEDCREDITRISKTRANSFER AGENCY CMO 9-	..	03/07/2019	BANC OF AMERICA SECURITIES LLC...	12/01/2019	Paydown.....	0		29,575	29,575		29,575		29,575					0	830	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						33,493,530	34,334,038	34,087,178	34,139,333	0	(194,705)	0	(194,705)	0	0	(52,155)	(52,155)	237,473	443	
<b>Bonds - Industrial and Miscellaneous</b>																					
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38	..	07/01/2019	Interest Capitalization.....	12/01/2019	Paydown.....	(14)	(14)		(14)				0			14	14			
225470 FR 9	CSFB_05-10 CSFB_05-10 5.250% 11/25/20	..	04/01/2019	Interest Capitalization.....	09/01/2019	Paydown.....	.96	.96	.96	.96				0				0	.2		
233046 AK 7	DBMASTERFINANCELLCDNKN_19-ABS A-A2II 14	..	03/20/2019	GUGGENHEIM.....	11/20/2019	Paydown.....	7,500	7,500	7,500	7,500				0				0	130		
233046 AL 5	DBMASTERFINANCELLCDNKN_19-ABS 1A-A23 14	..	03/20/2019	GUGGENHEIM.....	11/20/2019	Paydown.....	10,000	10,000	10,000	10,000				0				0	187		
24702J AD 1	DELL EQUIPMENT FINANCE TRUST D ABS 7-2-A	..	03/21/2019	WELLS FARGO SECURITIES.....	12/22/2019	Paydown.....	1,515,811	1,509,652	1,515,811	1,515,810		6,158		6,158				0	17,965	277	
260543 CP 6	DOW CHEMICAL COMPANY THE SENIOR CORP BND	..	05/29/2019	J.P. MORGAN SECURITIES INC.....	11/25/2019	Tax Free Exchange.....	1,000,000	1,098,670	1,222,588	1,097,905		(765)		(765)			124,683	124,683	26,979		
61765N AD 8	MSRR_2015-R5 MSMR_15-R5.....	..	12/25/2019	Interest Capitalization.....	12/25/2019	Paydown.....	.9	.9		.9				0			(9)	(9)			
62913T AN 2	NGL ENERGY PARTNERS LP SENIOR CORP BND 1	..	04/04/2019	RBC DOMINION SECURITIES INC.....	09/19/2019	TDSI.....	1,000,000	1,000,000	1,007,500	1,000,000				0			7,500	7,500	34,167		
651639 AU 0	NEWMONT GOLDCORP CORP SENIOR CORP BND 14	..	06/20/2019	BARCLAYS CAPITAL.....	08/09/2019	Tax Free Exchange.....	1,934,000	2,311,864	2,418,962	2,310,743		(1,122)		(1,122)			108,219	108,219	17,567	4,392	
69888X AA 7	PAR PHARMACEUTICAL INC SECURED CORP BND	..	03/14/2019	J.P. MORGAN SECURITIES INC.....	05/03/2019	BARCLAYS CAPITAL.....	1,300,000	1,300,000	1,347,125	1,300,000				0			47,126	47,126	10,563		
737446 AP 9	POST HOLDINGS INC SENIOR CORP BND 144A	..	06/24/2019	MORGAN STANLEY & CO. INC.....	06/25/2019	MORGAN STANLEY & CO. INC.....	500,000	500,000	503,750	500,000				0			3,750	3,750			
78396Y AA 1	SESACINC ABS 19-1-A2 144A.....	..	08/02/2019	GUGGENHEIM.....	10/25/2019	Paydown.....	3,238	3,238	3,238	3,238				0				0	36		
80284R AF 6	SANTANDERDRIVEAUTORECEIVABL ABS_16-3-C	..	03/21/2019	SOCIETE GENERALE.....	12/15/2019	Paydown.....	549,231	547,601	549,230	549,230		1,631		1,631				0	6,739	375	
03969A AP 5	ARDAGH PACKAGING FINANCE PLC SENIOR CORP	D	07/30/2019	CITIGROUP GLOBAL MKT INC.....	09/18/2019	CITIGROUP GLOBAL MKT INC.....	1,000,000	1,000,000	1,012,500	1,000,000				0			12,500	12,500	5,542		
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO	D	07/26/2019	MORGAN STANLEY & CO. INC.....	12/10/2019	ROBERT BAIRD.....	200,000	200,000	203,000	200,000				0			3,000	3,000	4,767		

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**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
53944Y AE 3	LLOYDS BANKING GROUP PLC SUBCORPBND	D	01/01/2019	GOLDMAN SACHS & CO.....	07/31/2019	CREDIT SUISSE FIRST BOSTON COR..	.....5,000,000	.....5,000,000	.....4,717,700	.....5,000,000	.....	.....	.....	.....0	.....	.....	.....(282,300)	.....(282,300)	.....231,077	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						.....14,019,870	.....14,488,616	.....14,519,000	.....14,494,517	.....0	.....5,902	.....0	.....5,902	.....0	.....0	.....24,483	.....24,483	.....355,721	.....5,044
<b>Bonds - Hybrid Securities</b>																				
05971P AB 4	GRUPO FINANCIERO BANORTE SAB D CAPSEC CO	D	06/20/2019	GOLDMAN SACHS & CO.....	12/03/2019	BCO BILBAO VIZCAYA ARG MADRID....	.....1,400,000	.....1,400,000	.....1,471,400	.....1,400,000	.....	.....	.....	.....0	.....	.....	.....71,400	.....71,400	.....46,083	.....
4899999.	Total - Bonds - Hybrid Securities.....						.....1,400,000	.....1,400,000	.....1,471,400	.....1,400,000	.....0	.....0	.....0	.....0	.....0	.....0	.....71,400	.....71,400	.....46,083	.....0
8399998.	Total - Bonds.....						.....49,613,400	.....50,920,624	.....50,795,953	.....50,731,883	.....0	.....(188,740)	.....0	.....(188,740)	.....0	.....0	.....64,070	.....64,070	.....650,599	.....5,487
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....50,920,624	.....50,795,953	.....50,731,883	.....50,731,883	.....0	.....(188,740)	.....0	.....(188,740)	.....0	.....0	.....64,070	.....64,070	.....650,599	.....5,487

**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**

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**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	
<b>U.S. Government Bonds - Issuer Obligations</b>																				
UNITED STATES TREASURY TBILLCASH.....			12/24/2019	NOMURA SECURITIES INTL. INC.....	03/26/2020	4,981,874		1,275			5,000,000	4,980,599				1.54	MAT			
UNITED STATES TREASURY TBILLCASH.....			12/17/2019	J.P. MORGAN SECURITIES INC.....	06/18/2020	6,383,940		3,786			6,430,000	6,380,154				1.54	MAT			
UNITED STATES TREASURY TBILLCASH.....			12/04/2019	WELLS FARGO SECURITIES.....	03/05/2020	4,986,598		5,632			5,000,000	4,980,966				1.51	MAT			
UNITED STATES TREASURY TBILLCASH.....			12/24/2019	NOMURA SECURITIES INTL. INC.....	12/03/2020	4,930,594		1,218			5,000,000	4,929,375				1.50	MAT			
UNITED STATES TREASURY TBILLCASH.....			12/04/2019	WELLS FARGO SECURITIES.....	06/04/2020	4,967,435		5,629			5,000,000	4,961,805				1.52	MAT			
UNITED STATES TREASURY TBILLCASH.....			12/24/2019	Various.....	06/25/2020	5,358,541		1,402			5,400,000	5,357,139				1.58	MAT			
UNITED STATES TREASURY SENIOR GOVT BND.....			12/18/2019	ACADIA.....	10/31/2020	3,098,302		68			3,100,000	3,098,234	8,548		1.57	1.66	JAJO		6,897	
0199999. U.S. Government Bonds - Issuer Obligations.....						34,707,284	0	19,010	0	0	34,930,000	34,688,272	8,548	0	XXX	XXX	XXX	0	6,897	
0599999. Total - U.S. Government Bonds.....						34,707,284	0	19,010	0	0	34,930,000	34,688,272	8,548	0	XXX	XXX	XXX	0	6,897	
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																				
CHUBB INA HOLDINGS INC SENIOR CORP BND.....			12/05/2019	WELLS FARGO SECURITIES.....	10/03/2020	300,796	(68)				300,000	300,864	1,112		2.30	1.93	MN		690	
AMERICAN ELECTRIC POWER COMPAN SENIOR CO.....			12/24/2019	MORGAN STANLEY & CO. INC.....	11/13/2020	550,848	(42)				550,000	550,890	1,577		2.15	1.97	MN		1,141	
AMERICAN EXPRESS CREDIT CORPOR CPCASH.....			12/06/2019	MERRILL LYNCH PIERCE FNNR & SM.....	04/03/2020	298,495	370				300,000	298,125				1.95	MAT			
AMERICAN INTERNATIONAL GROUP I SENIOR CO.....			12/24/2019	MILLENNIUM ADVISORS, LLC.....	12/15/2020	260,301	(147)				250,000	260,448	711		6.40	2.01	JD		533	
AMERICAN INTERNATIONAL GROUP I SENIOR CO.....			12/05/2019	TDSI.....	08/15/2020	302,670	(264)				300,000	302,934	3,825		3.38	1.93	FA		3,206	
AMGEN INC SENIOR CORP BND.....			12/05/2019	WELLS FARGO SECURITIES.....	10/01/2020	303,470	(289)				300,000	303,759	2,588		3.45	1.88	AO		1,955	
BIOGEN INC SENIOR CORP BND.....			12/05/2019	MORGAN STANLEY & CO. INC.....	09/15/2020	301,860	(165)				300,000	302,025	2,562		2.90	2.01	MS		2,030	
BRISTOL-MYERS SQUIBB CO SENIOR CORP BND.....			12/04/2019	MERRILL LYNCH PIERCE FNNR & SM.....	08/15/2020	301,811	(202)				300,000	302,013	3,258		2.88	1.89	FA		2,659	
BURLINGTON NORTHERN SANTA FE L BURLINGTO.....			12/19/2019	FIFTH THIRD SECURITIES.....	04/15/2020	508,815	(1,007)				500,000	509,822	8,576		8.13	1.91	AO		7,335	
CITIGROUP INC - LT GTD SENIOR CORP BND.....			12/24/2019	Various.....	10/26/2020	553,048	(151)				550,000	553,199	2,632		2.65	1.96	AO		2,094	
CITIZENS BANK NA PROVIDENCE R SENIOR CO.....			12/24/2019	TDSI.....	04/26/2020	550,330	(45)				550,000	550,375	1,176		2.20	1.99	MN		712	
CREDIT SUISSE AG NEW YORK BRAN CORP BND.....			12/05/2019	WELLS FARGO SECURITIES.....	08/05/2020	304,570	(470)				300,000	305,040	5,323		4.38	1.78	FA		4,521	
DAIMLER FINANCE NORTH AMERICA SENIOR COR.....			12/05/2019	WELLS FARGO SECURITIES.....	08/03/2020	301,240	(128)				300,000	301,368	3,330		2.70	1.99	FA		2,835	
DOMINION GAS HOLDINGS LLC SENIOR CORP BN.....			12/19/2019	BARCLAYS CAPITAL.....	10/15/2020	402,556	(80)				400,000	402,636	1,431		2.80	1.98	MN		1,182	
DUPONT DE NEMOURS INC SENIOR CORP BND.....			12/19/2019	TDSI.....	11/15/2020	406,108	(172)				400,000	406,280	1,925		3.77	1.99	MN		1,590	
FIFTH THIRD BANK OHIO SENIOR CORP BND.....			12/24/2019	TDSI.....	09/30/2020	601,305	(78)				600,000	601,383	2,237		2.20	1.90	AO		1,705	
GEORGIA-PACIFIC LLC CORP BND 144A.....			12/24/2019	JANE STREET CAPITAL.....	11/01/2020	565,352	(740)				550,000	566,092	4,950		5.40	1.99	MN		3,810	
GILEAD SCIENCES INC SENIOR CORP BND.....			12/05/2019	MORGAN STANLEY & CO. INC.....	09/01/2020	301,355	(127)				300,000	301,482	2,550		2.55	1.86	MS		2,083	
INTERCONTINENTAL EXCHANGE INC SENIOR COR.....			12/24/2019	Various.....	11/01/2020	654,428	(108)				650,000	654,537	1,490		2.75	1.91	JD		1,169	
JPMORGAN CHASE & CO SENIOR CORP BND.....			12/24/2019	Various.....	09/29/2020	602,718	(157)				600,000	602,875	2,635		2.55	1.93	AO		2,019	
KEYCORP CORP BOND.....			12/24/2019	Various.....	09/15/2020	603,873	(216)				600,000	604,090	5,123		2.90	1.97	MS		4,479	
MANUFACTURERS AND TRADERS TRUS SENIOR CO.....			12/05/2019	TDSI.....	07/17/2020	300,324	(36)				300,000	300,360	2,289		2.05	1.85	FA		1,913	
MEAD JOHNSON NUTRITION CO SENIOR CORP BN.....			12/24/2019	J.P. MORGAN SECURITIES INC.....	11/15/2020	252,245	(35)				250,000	252,280	958		3.00	1.95	MN		875	
MORGAN STANLEY SENIOR CORP BND.....			12/24/2019	TDSI.....	06/16/2020	552,095	(191)				550,000	552,287	642		2.80	1.96	JD	4,200	4,251	
PPG INDUSTRIES INC SENIOR CORP BND.....			12/19/2019	BARCLAYS CAPITAL.....	11/15/2020	405,785	(163)				400,000	405,948	1,840		3.60	1.91	MN		1,520	
PROTECTIVE LIFE GLOBAL FUNDING SECURED C.....			12/06/2019	CITIGROUP GLOBAL MKT INC.....	11/25/2020	251,694	(113)				250,000	251,808	675		2.70	1.93	MN		281	
PRUDENTIAL FINANCIAL INC SENIOR CORP BND.....			12/06/2019	WELLS FARGO SECURITIES.....	11/15/2020	306,601	(455)				300,000	307,056	1,725		4.50	1.94	MN		938	
THUNDER BAY FUNDING LLC ABCPCPCASH.....			12/20/2019	RBC DOMINION SECURITIES INC.....	03/23/2020	497,778	243				500,000	497,535				1.96	MAT			
WEA FINANCE LLC CORP BND 144A.....			12/05/2019	MARKETAXESS CORPORATI.....	09/05/2020	302,210	(208)				300,000	302,418	2,329		3.25	2.12	AO		1,733	
WELLS FARGO & COMPANY SENIOR CORP BND MT.....			12/05/2019	TDSI.....	07/22/2020	301,135	(125)				300,000	301,260	3,445		2.60	1.91	JJ		2,968	
FEDERATION DES CAISSES DESJARD.....		A	12/09/2019	MERRILL LYNCH PIERCE FNNR & SM.....	09/11/2020	350,000					350,000	350,000	406		1.99	1.99	MUSD			

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**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	g 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
ASTRAZENECA PLC SENIOR CORP BND.....	D		12/06/2019	CITIGROUP GLOBAL MKT INC.....	11/16/2020	301,230		(84)			300,000	301,314	891		2.38	1.90	MN.....		475
GE CAPITAL INTERNATIONAL FUNDI SENIOR CO.....	D		12/05/2019	SUMRIDGE PARTNERS, LLC.....	11/15/2020	299,887		8			300,000	299,880	898		2.34	2.39	MN.....		468
NATIONAL AUSTRALIA BANK LTD CPCASH.....	D		12/05/2019	J.P. MORGAN SECURITIES INC.....	12/03/2020	350,000					350,000	350,000	526		2.01	2.01	MJSD.....		
SKANDINAVISKA ENSKILDA BANKEN SENIOR COR.....	D		12/24/2019	Various.....	11/17/2020	553,153		(162)			550,000	553,317	1,765		2.63	1.96	MN.....		1,145
WESTPAC BANKING CORP SENIORCORPBND.....	D		12/05/2019	MARKETAXESS CORPORATI.....	11/23/2020	251,570		(110)			250,000	251,680	686		2.60	1.89	MN.....		289
COMMONWEALTH BANK OF AUSTRALIA CPCASH.....	D		12/05/2019	J.P. MORGAN SECURITIES INC.....	12/03/2020	350,000					350,000	350,000	448		2.01	2.01	MJSD.....		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						14,601,656	0	(5,717)	0	0	14,500,000	14,607,380	78,534	0	XXX	XXX	XXX	4,200	64,604
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						14,601,656	0	(5,717)	0	0	14,500,000	14,607,380	78,534	0	XXX	XXX	XXX	4,200	64,604
<b>Total Bonds</b>																			
7699999. Subtotals - Issuer Obligations.....						49,308,940	0	13,293	0	0	49,430,000	49,295,652	87,082	0	XXX	XXX	XXX	4,200	71,501
8399999. Subtotals - Bonds.....						49,308,940	0	13,293	0	0	49,430,000	49,295,652	87,082	0	XXX	XXX	XXX	4,200	71,501
9199999. Total - Short-Term Investments.....						49,308,940	0	13,293	0	0	XXX	49,295,652	87,082	0	XXX	XXX	XXX	4,200	71,501

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)	
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																							
MAR19TSLAUSC@380 JUN20 SPX C @ 2999 BHF1MC821	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCMCFXT09.	06/20/2019.....	06/19/2020.....	19,256	57,748,744	2999.....	-	2,759,770	-	5,666,980		5,666,980	2,907,210	-	-	-	-	-	-	
MAR19TSLAUSC@380 JUN20MXEAC@1950 BHF1MC862	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/11/2019.....	06/19/2020.....	22,072	43,040,400	1950.....	-	1,497,585	-	2,448,171		2,448,171	950,586	-	-	-	-	-	-	
MAR19TSLAUSC@380 AUG20MXEAC@2013 BHF1PLFH7	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/26/2019.....	08/21/2020.....	5,217	10,501,821	2013.....	-	283,455	-	427,885		427,885	144,430	-	-	-	-	-	-	
MAR19TSLAUSC@380 SEP24 SPX C @ 2914 BHF1S78B6 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/30/2019.....	09/30/2024.....	247,083	719,999,862	2914.....	-	-	-	41,619,330		41,619,330	41,619,330	-	-	-	-	-	-	
MAR19TSLAUSC@380 NOV20RTYC@1523 BHF1TZU28	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/06/2019.....	11/20/2020.....	78,800	120,012,400	1523.....	-	12,997,548	-	16,606,015		16,606,015	3,608,467	-	-	-	-	-	-	
MAR19TSLAUSC@380 JAN21 SPX C @ 3429 BHF1VXXR2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	12/18/2019.....	01/15/2021.....	59,625	204,454,125	3429.....	-	4,794,223	-	5,851,413		5,851,413	1,057,190	-	-	-	-	-	-	
MAR19TSLAUSC@380 JAN20 RTY C @ 1518 BME32FM75	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/18/2019.....	01/17/2020.....	16,901	25,655,232	1518.....	-	1,604,060	-	2,593,513		2,593,513	989,453	-	-	-	-	-	-	
MAR19TSLAUSC@380 JAN20 MXEA C @ 1787 BME32FM91	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJL8C3868....	01/18/2019.....	01/17/2020.....	11,051	19,747,815	1787.....	-	1,222,552	-	2,782,254		2,782,254	1,559,702	-	-	-	-	-	-	
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	25,159,193	0	77,995,561	XXX	77,995,561	52,836,368	0	0	0	0	0	XXX	XXX
<b>Purchased Options - Hedging Other - Put Options</b>																							
PUT OPTION JUN20RTYP@1302 BHF1MC847	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/11/2019.....	06/19/2020.....	6,529	8,500,758	1302.....	-	269,909	-	59,578		59,578	(210,331)	-	-	-	-	-	-	
PUT OPTION OCT20SPXP@2681 BHF1U1GG6 Premium at Maturity 2020-10-20	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	11/06/2019.....	10/16/2020.....	14,384	38,562,432	2681.....	-	1,264,894	-	722,547		722,547	(542,347)	-	-	-	-	-	-	
PUT OPTION JAN20RTYP@1445 BHF1UXVL8	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/25/2019.....	01/17/2020.....	76,256	110,189,761	1445.....	-	367,553	-	39,030		39,030	(328,523)	-	-	-	-	-	-	
PUT OPTION JAN21SPXP@2494 BHF1VXXW1	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCMCFXT09.	12/19/2019.....	01/15/2021.....	62,292	155,356,248	2494.....	-	2,943,297	-	2,815,535		2,815,535	(127,762)	-	-	-	-	-	-	
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										0	4,845,653	0	3,636,690	XXX	3,636,690	(1,208,963)	0	0	0	0	0	XXX	XXX
<b>Purchased Options - Hedging Other - Caps</b>																							
Interest Rate Swap With DMGSW RCV ULB3 PAY 5.00 02/05/2028 BME2HCYG5	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	02/01/2018.....	02/05/2028.....	-	250,000,000	0.05.....	3,317,500	-	-	529,291		529,291	(2,371,638)	-	-	-	-	-	-	
Interest Rate Swap With JPMORGAN CHASE BK RCV ULB3 PAY 5.00 02/05/2028 BME2HCYJ9	Asset Portfolio.....	D 1.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/01/2018.....	02/05/2028.....	-	150,000,000	0.05.....	2,160,000	-	-	317,574		317,574	(1,422,983)	-	-	-	-	-	-	
Interest Rate Swap With PARSW RCV ULB3 PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	02/02/2018.....	02/06/2028.....	-	200,000,000	0.05.....	3,111,000	-	-	423,453		423,453	(1,897,127)	-	-	-	-	-	-	

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)	
Interest Rate Swap With PARSW RCV ULB3 PAY 5.00 02/08/2028 BME2HLAA4	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	02/06/2018.....	02/08/2028.....	-	200,000,000	0.05.....	2,960,000	-	-	423,807		423,807	(1,898,037)	-	-	-	-	-	-	
0179999999. Total-Purchased Options-Hedging Other-Caps.....										11,548,500	0	0	1,694,125	XXX	1,694,125	(7,589,785)	0	0	0	0	0	XXX	XXX

**Purchased Options - Hedging Other - Collars**

PUT OPTION MAR20RTYP@1543 03/20/2020 1543. PUT BHF1JAFQ8; PUT OPTION MAR20RTYP@1235 03/20/2020 1235. PUT BHF1JAFT2	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYCMCUXT09.	04/02/2019.....	03/20/2020.....	16,201	22,503,189	1543 / 1235.....	-	(1,088,707)	-	(244,608)		(244,608)	844,100	-	-	-	52,676	-	-
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. 7H6GLXDRUGQFU57RNE97.	09/30/2019.....	09/30/2024.....	228,781	533,334,284	2622.6 / 2039.8	-	-	-	9,349,362		9,349,362	9,349,362	-	-	-	5,813,970	-	-
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/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.....	11/06/2019.....	11/20/2020.....	30,200	50,494,400	1720 / 1624.....	-	399,162	-	289,525		289,525	(109,637)	-	-	-	238,237	-	-
0189999999. Total-Purchased Options-Hedging Other-Collars.....										0	(689,545)	0	9,394,279	XXX	9,394,279	10,083,825	0	0	0	6,104,883	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										11,548,500	29,315,301	0	92,720,655	XXX	92,720,655	54,121,445	0	0	0	6,104,883	XXX	XXX

**Total Purchased Options**

0439999999. Total-Purchased Options-Call Options and Warrants.....										0	25,159,193	0	77,995,561	XXX	77,995,561	52,836,368	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										0	4,845,653	0	3,636,690	XXX	3,636,690	(1,208,963)	0	0	0	0	XXX	XXX
0459999999. Total-Purchased Options-Caps.....										11,548,500	0	0	1,694,125	XXX	1,694,125	(7,589,785)	0	0	0	0	XXX	XXX
0479999999. Total-Purchased Options-Collars.....										0	(689,545)	0	9,394,279	XXX	9,394,279	10,083,825	0	0	0	6,104,883	XXX	XXX
0499999999. Total-Purchased Options.....										11,548,500	29,315,301	0	92,720,655	XXX	92,720,655	54,121,445	0	0	0	6,104,883	XXX	XXX

**Written Options - Hedging Other - Call Options and Warrants**

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.....	-	-	-	(4,192,913)		(4,192,913)	(4,192,913)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPXC@3098 BHF1NCP39	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	07/02/2019.....	07/17/2020.....	53,551	165,900,998	3098.....	-	(5,446,153)	-	(12,196,414)		(12,196,414)	(6,750,261)	-	-	-	-	-	
MAR19TSLAUSC@380 JAN20RTYC@1518 BHF1UXVK0	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	11/25/2019.....	01/17/2020.....	8,450	12,827,100	1518.....	-	(972,426)	-	(1,296,705)		(1,296,705)	(324,279)	-	-	-	-	-	
MAR19TSLAUSC@380 JAN21 RTY C @ 1776 BHF1VXXP6	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	12/18/2019.....	01/15/2021.....	5,885	10,451,760	1776.....	-	(390,646)	-	(413,965)		(413,961)	(23,319)	-	-	-	-	-	
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)	-	(1,914,324)		(1,914,324)	(129,501)	-	-	-	-	-	
MAR19TSLAUSC@380 JAN21 SPX C @ 3741 BHF1VXXV3	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	12/26/2019.....	01/15/2021.....	21,890	81,890,490	3741.....	-	(383,294)	-	(443,715)		(443,715)	(60,421)	-	-	-	-	-	

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)	
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										0	(8,977,342)	0	(20,458,036)	XXX	(20,458,032)	(11,480,694)	0	0	0	0	XXX	XXX	
<b>Written Options - Hedging Other - Put Options</b>																							
PUT OPTION MAR20RTYP@1543 BHF1JAFY1	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	04/02/2019.....	03/20/2020.....	6,480	9,998,640	1543.....	-	(592,726)	-	(108,032)		(108,032)	484,694	-	-	-	-	-	-	
PUT OPTION JUN20RTYP@1532 BHF1MC839	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	06/11/2019.....	06/19/2020.....	19,587	30,007,284	1532.....	-	(2,142,622)	-	(649,415)		(649,415)	1,493,207	-	-	-	-	-	-	
PUT OPTION JUN20MXEAP@1858 BHF1MC854	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/11/2019.....	06/19/2020.....	5,383	10,001,614	1858.....	-	(517,952)	-	(133,641)		(133,641)	384,311	-	-	-	-	-	-	
PUT OPTION AUG20MXEAP@1917 BHF1PLFR5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/30/2019.....	08/21/2020.....	5,217	10,000,989	1917.....	-	(644,352)	-	(251,018)		(251,018)	393,334	-	-	-	-	-	-	
PUT OPTION AUG20RTYP@1565 BHF1PLFU8	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/29/2019.....	08/21/2020.....	12,779	19,999,135	1565.....	-	(1,322,754)	-	(660,360)		(660,362)	662,392	-	-	-	-	-	-	
PUT OPTION OCT20 SPX P @ 2681 BHF1S7974 Premium at Maturity 2020-10-20	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/30/2019.....	10/16/2020.....	71,918	192,812,158	2681.....	-	-	-	4,549,718		4,549,718	4,549,718	-	-	-	-	-	-	
PUT OPTION DEC20SPXP@3094 BHF1UULT8	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/25/2019.....	12/18/2020.....	29,088	89,998,272	3094.....	-	(5,545,278)	-	(4,379,701)		(4,379,701)	1,165,577	-	-	-	-	-	-	
PUT OPTION DEC20RTYP@1430 BHF1UULZ4	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/25/2019.....	12/18/2020.....	100,681	143,973,830	1430.....	-	(5,792,178)	-	(4,364,561)		(4,364,561)	1,427,617	-	-	-	-	-	-	
PUT OPTION DEC20MXEAP@1676 BHF1UUM42	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	11/25/2019.....	12/18/2020.....	48,165	80,724,540	1676.....	-	(1,742,610)	-	(1,165,639)		(1,165,639)	576,971	-	-	-	-	-	-	
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)	-	(598,682)		(598,682)	(10,292)	-	-	-	-	-	-	
PUT OPTION JAN21 SPX P @ 2182 BHF1VXXY7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	12/18/2019.....	01/15/2021.....	158,526	345,903,732	2182.....	-	(3,329,046)	-	(3,182,221)		(3,182,221)	146,825	-	-	-	-	-	-	
PUT OPTION JAN20 RTY P @ 1445 BME32FM67	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/18/2019.....	01/17/2020.....	76,256	110,189,761	1445.....	-	(6,515,303)	-	(39,030)		(39,030)	6,476,273	-	-	-	-	-	-	
0659999999. Total-Written Options-Hedging Other-Put Options.....										0	(28,733,211)	0	(10,982,582)	XXX	(10,982,584)	17,750,627	0	0	0	0	XXX	XXX	
<b>Written Options - Hedging Other - Collars</b>																							
PUT OPTION NOV20MXEAP@1720 11/20/2020 1720. PUT BHF1TZA2; PUT OPTION NOV20MXEAP@1911 11/20/2020 1911. PUT BHF1TZT95	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	11/06/2019.....	11/20/2020.....	60,400	109,656,200	1720 / 1911.....	-	(2,772,336)	-	(2,184,361)		(2,184,361)	587,975	-	-	-	-	517,367	-	-
0689999999. Total-Written Options-Hedging Other-Collars.....										0	(2,772,336)	0	(2,184,361)	XXX	(2,184,361)	587,975	0	0	0	0	517,367	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										0	(40,482,889)	0	(33,624,979)	XXX	(33,624,977)	6,857,908	0	0	0	0	517,367	XXX	XXX
<b>Total Written Options</b>																							
0929999999. Total-Written Options-Call Options and Warrants.....										0	(8,977,342)	0	(20,458,036)	XXX	(20,458,032)	(11,480,694)	0	0	0	0	XXX	XXX	
0939999999. Total-Written Options-Put Options.....										0	(28,733,211)	0	(10,982,582)	XXX	(10,982,584)	17,750,627	0	0	0	0	XXX	XXX	

E18.2

**SCHEDULE DB - PART A - SECTION 1**

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)
0969999999. Total-Written Options-Collars.....										0	(2,772,336)	0	(2,184,361)	XXX	(2,184,361)	587,975	0	0	0	517,367	XXX	XXX
0989999999. Total-Written Options.....										0	(40,482,889)	0	(33,624,979)	XXX	(33,624,977)	6,857,908	0	0	0	517,367	XXX	XXX
<b>Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange</b>																						
<b>E18.3</b>	Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLURO	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	07/25/2014...	07/30/2034....	-	2,688,200	5.1%[3.601%]	-	56,464	443,200	403,282	-	41,300	-	-	51,339		
	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.....	E57ODZWZ7FF32WEFA76..	12/04/2014....	02/03/2024....	-	2,721,620	3.815%[1.966%]	-	55,387	252,120	240,446	-	45,430	-	-	27,540		
	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.....	E57ODZWZ7FF32WEFA76..	12/04/2014....	02/03/2027....	-	8,300,941	4.02%[2.272%]	-	162,951	768,966	653,827	-	138,562	-	-	110,582		
	Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GV69	BME12ETP5 HEATHROW AIRPORT LTD	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	04/15/2015....	10/15/2035....	-	11,362,890	3.7255%[2.97%]	-	124,787	1,162,315	1,042,718	-	(393,855)	-	-	225,833		
	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.....	E57ODZWZ7FF32WEFA76..	04/24/2015....	05/15/2030....	-	1,332,740	4.2675%[3.68%]	-	14,865	168,285	162,067	-	(44,961)	-	-	21,467		
	Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	04/27/2016....	03/13/2040....	-	1,218,913	5.105%[5.182%]	-	2,156	30,186	60,170	-	(53,042)	-	-	27,401		
	Currency Swap With CITIGROUP INC - LT GTD RCV 3.94 PAY 3.68 09/20/2027 BME2H2H8	BME26P2Y4 KEYERA CORP.....	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	06/20/2017....	09/20/2027....	-	5,349,608	3.943%[3.68%]	-	11,599	(127,633)	60,282	-	(276,808)	-	-	74,348		
	Currency Swap With CITICORP SECURITIES MARKETS RCV 4.69 PAY 2.55 09/30/2028 BME283W10	BME284LX0 SCANDLINES APS....	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	07/05/2017....	09/30/2028....	-	5,089,500	4.693%[2.55%]	-	54,086	46,800	21,005	-	92,925	-	-	75,301		
	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.....	E57ODZWZ7FF32WEFA76..	08/02/2017....	10/01/2032....	-	4,944,128	3.7775%[4.857%]	-	(21,150)	583,730	152,590	-	6,510	-	-	88,311		
	Currency Swap With CITIBANK NA RCV 3.16 PAY 1.05 09/06/2023 BME29A3H0	BME299RD6 SPIRAX-SARCO ENGINEERING PLC	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	08/03/2017....	09/06/2023....	-	4,077,900	3.155%[1.05%]	-	88,388	225,630	210,221	-	71,243	-	-	39,140		
	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.....	E57ODZWZ7FF32WEFA76..	10/17/2017....	12/14/2027....	-	4,310,900	4.088%[4.97%]	-	(11,733)	440,825	188,342	-	5,775	-	-	60,809		
	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.....	E57ODZWZ7FF32WEFA76..	10/17/2017....	12/14/2029....	-	1,097,320	4.202%[5.17%]	-	(3,661)	112,210	33,841	-	1,470	-	-	17,317		
	Currency Swap With BARC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E50	BME2D5BL8 VTTI BV.....	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	11/02/2017....	12/15/2027....	-	4,660,800	4.186%[2.03%]	-	104,388	179,400	196,300	-	82,600	-	-	65,755		
	Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017.....	D 1.....	Currency	CITIBANK NA.....	E57ODZWZ7FF32WEFA76..	11/09/2017....	05/31/2033....	-	3,707,735	4.512%[3.263%]	-	66,909	7,644	24,013	-	(140,656)	-	-	92,027		

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 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%]	-	-	15,602	30,030		36,012	-	12,390	-	-	10,039		
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...	-	2,799,315	4.435%[3.15%]	-	-	(74,562)	(14,887)		289,654	-	(170,709)	-	-	90,598		
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%]	-	-	35,184	87,300		265,817	-	(76,725)	-	-	55,513		
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%]	-	-	45,786	34,672		198,827	-	(102,812)	-	-	43,697		
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%]	-	-	96,266	(211,500)		329,771	-	(230,175)	-	-	154,740		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9UN2	BRSK7ZA3 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)	-	-	113,623	650,625		1,281,480	-	(127,875)	-	-	72,325		
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%]	-	-	21,217	226,250		237,767	-	(51,150)	-	-	14,511		
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%]	-	-	(346)	117,875		85,585	-	525	-	-	7,282		
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	958,206	5,214,043	XXX	6,174,017	0	(1,170,038)	0	0	1,425,875	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	958,206	5,214,043	XXX	6,174,017	0	(1,170,038)	0	0	1,425,875	XXX	XXX

E18.4

**Swaps - Hedging Other - Foreign Exchange**

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..... E57ODZWZ7FF32TWEFA76..	05/20/2016...	06/15/2024...	-	112,210	5.5975%[3.5%]	-	-	2,371	(895)		(895)	5,600	-	-	-	1,185		
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..... E57ODZWZ7FF32TWEFA76..	05/20/2016...	06/15/2024...	-	224,420	5.5975%[3.5%]	-	-	4,742	(1,790)		(1,790)	11,200	-	-	-	2,370		
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%]	-	-	44,531	(38,037)		(38,037)	81,113	-	-	-	30,888		
Currency Swap With CITIBANK NA RCV 5.51 PAY 3.38 02/08/2038 BME2HL5T9	BHF0TCL5 ROMANIA (REPUBLIC OF)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/06/2018...	02/08/2038...	-	640,536	5.509%[3.375%]	-	-	15,731	80,562		80,562	12,052	-	-	-	13,633		
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..... E57ODZWZ7FF32TWEFA76..	02/06/2018...	02/08/2030...	-	615,900	4.755%[2.5%]	-	-	15,357	70,460		70,460	19,461	-	-	-	9,794		

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

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Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/20/2012...	12/10/2037....	- .....	2,387,400	6.475%[6.55 %]	- .....	- .....	28,459	309,968		309,968	(5,963)	- .....	- .....	- .....	50,583		
Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK9UDN6	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	12/12/2012....	12/19/2036....	- .....	6,446,800	5.15% / (GBP6MLIB+233BP)	- .....	- .....	164,058	2,016,661		2,016,661	304,388	- .....	- .....	- .....	132,829		
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2	BME0L3SB2 Com - Edwardian Hotel Group-Note A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/02/2013....	12/05/2033....	- .....	5,228,800	7.012%[6.46 %]	- .....	- .....	102,998	1,257,371		1,257,371	10,077	- .....	- .....	- .....	97,611		
1139999999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	378,247	3,694,300	XXX	3,694,300	437,928	0	0	0	338,893	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	378,247	3,694,300	XXX	3,694,300	437,928	0	0	0	338,893	XXX	XXX
<b>Total - Swaps</b>																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	1,336,453	8,908,343	XXX	9,868,317	437,928	(1,170,038)	0	0	1,764,768	XXX	XXX
1409999999. Total-Swaps.....										0	0	1,336,453	8,908,343	XXX	9,868,317	437,928	(1,170,038)	0	0	1,764,768	XXX	XXX
<b>Totals</b>																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	958,206	5,214,043	XXX	6,174,017	0	(1,170,038)	0	0	1,425,875	XXX	XXX
1709999999. Total-Hedging Other.....										11,548,500	(11,167,588)	378,247	62,789,976	XXX	62,789,978	61,417,281	0	0	0	6,961,143	XXX	XXX
1759999999. TOTAL.....										11,548,500	(11,167,588)	1,336,453	68,004,019	XXX	68,963,995	61,417,281	(1,170,038)	0	0	8,387,018	XXX	XXX

E18.5

## 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)
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																								
AUG20 SPX C @ 3292 SPX BHF1PLFV6	Variable Annuities.....	Exh 5.....	Equity/In dex	CITIBANK NA.....	E57ODZWZ7F32TWEFA	07/26/2019.	08/21/2020.	09/27/2019.	Sale.....	3,341	10,998,572	3292.....	-	179,731	127,735	179,731	-	-	-	-	(51,996)			
MAR19TSLAUSC@380 JAN20 MXEA C @ 1787 BHF1R4RM9	Variable Annuities.....	Exh 5.....	Equity/In dex	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C386	09/03/2019.	09/18/2020.	09/30/2019.	Sale.....	6,935	20,000,540	2884.....	-	1,496,226	1,790,132	1,496,226	-	-	-	-	293,905			
JUN19 MXEA C @ 2106 MXEA BME2T9CT5	Variable Annuities.....	Exh 5.....	Equity/In dex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB	09/10/2018.	06/21/2019.	06/21/2019.	Expiration.....	94,083	198,137,829	2106.....	1,378,309	-	-	1,378,309	-	1,290,865	-	-	(1,378,309)			
JUN19 MXEA C @ 2207 MXEA BME2T9CU2	Variable Annuities.....	Exh 5.....	Equity/In dex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB	09/10/2018.	06/21/2019.	06/21/2019.	Expiration.....	188,165	415,280,354	2207.....	(814,755)	-	-	(814,755)	-	(769,156)	-	-	814,755			
JUN19 MXEA C @ 2307 MXEA BME2T9CZ1	Variable Annuities.....	Exh 5.....	Equity/In dex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB	09/10/2018.	06/21/2019.	06/21/2019.	Expiration.....	104,536	241,164,921	2307.....	159,431	-	-	159,431	-	151,578	-	-	(159,431)			
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												722,985	1,675,957	1,917,867	0	2,398,942	XXX	673,287	0	0	(481,076)	0	0	XXX
<b>Purchased Options - Hedging Other - Put Options</b>																								
PUT OPTION MAR20SPXP@2824 BHF1JAF70	Variable Annuities.....	Exh 5.....	Equity/In dex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE	04/02/2019.	03/20/2020.	07/02/2019.	Sale.....	17,704	49,996,096	2824.....	-	(2,488,297)	(1,623,722)	(2,488,297)	-	-	-	-	864,575			
PUT OPTION MAR20SPXP@2683 BHF1JAF65	Variable Annuities.....	Exh 5.....	Equity/In dex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE	04/02/2019.	03/20/2020.	07/02/2019.	Sale.....	3,541	9,500,503	2683.....	-	(360,120)	(223,039)	(360,120)	-	-	-	-	137,081			
PUT OPTION JUN20 SPX P @ 2713 BHF1MC813	Variable Annuities.....	Exh 5.....	Equity/In dex	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCUFXT	06/20/2019.	06/19/2020.	07/02/2019.	Sale.....	26,258	71,237,954	2713.....	-	(2,655,997)	(2,362,957)	(2,655,997)	-	-	-	-	293,039			
JUL20 SPX P @ 2655 SPX BHF1NCP47	Variable Annuities.....	Exh 5.....	Equity/In dex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE	07/02/2019.	07/17/2020.	09/30/2019.	Sale.....	35,588	94,486,140	2655.....	-	(3,007,720)	(3,138,506)	(3,007,720)	-	-	-	-	(130,786)			
AUG20 SPX P @ 2544 SPX BHF1PLFZ7	Variable Annuities.....	Exh 5.....	Equity/In dex	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFNFB65	07/29/2019.	08/21/2020.	09/27/2019.	Sale.....	7,350	18,698,400	2544.....	-	(456,141)	(609,756)	(456,141)	-	-	-	-	(153,615)			
SEP20 SPX P @ 2884 SPX BHF1R4RV9	Variable Annuities.....	Exh 5.....	Equity/In dex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE	09/03/2019.	09/18/2020.	09/30/2019.	Sale.....	14,563	41,999,692	2884.....	-	(2,957,017)	(2,397,361)	(2,957,017)	-	-	-	-	559,656			
PUT OPTION JAN20 SPX P @ 2467 BME32FM59	Variable Annuities.....	Exh 5.....	Equity/In dex	UBS AG.....	BFM8T61CT2L1QCCEMIK5	01/18/2019.	01/17/2020.	11/25/2019.	Sale.....	45,131	111,338,424	2467.....	-	(4,775,805)	(49,170)	(4,775,804)	-	-	-	-	4,726,634			
PUT OPTION JAN20 RTY P @ 1445 BME32FM67	Variable Annuities.....	Exh 5.....	Equity/In dex	UBS AG.....	BFM8T61CT2L1QCCEMIK5	01/18/2019.	01/17/2020.	11/06/2019.	Sale.....	19,064	27,547,437	1445.....	-	(1,628,826)	(214,498)	(1,628,825)	-	-	-	-	1,414,327			
PUT OPTION JAN20 MXEA P @ 1698 BME32FM83	Variable Annuities.....	Exh 5.....	Equity/In dex	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C386	01/18/2019.	01/17/2020.	11/25/2019.	Sale.....	43,651	74,118,974	1698.....	-	(2,904,520)	(41,905)	(2,904,520)	-	-	-	-	2,862,615			
0016999999. Total-Purchased Options-Hedging Other-Put Options.....												0	(21,234,443)	(10,660,914)	0	(21,234,441)	XXX	0	0	10,573,526	0	0	XXX	
<b>Purchased Options - Hedging Other - Collars</b>																								
JUN19 RTY C @ 1880 RTY BME2PUXV4; JUN19 RTY C @ 1715 RTY BME2PUX0	Variable Annuities.....	Exh 5.....	Equity/In dex	HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	06/22/2018.	06/21/2019.	06/21/2019.	Expiration.....	39,913	71,742,719	1880 / 1715.....	(2,772,602)	-	-	(2,772,602)	-	(2,721,468)	-	-	2,772,602			
0199999999. Total-Purchased Options-Hedging Other-Collars.....												(2,772,602)	0	0	0	(2,772,602)	XXX	(2,721,468)	0	0	2,772,602	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other.....												(2,049,617)	(19,558,486)	(8,743,047)	0	(21,608,101)	XXX	(2,048,181)	0	0	12,865,052	0	0	XXX
<b>Total Purchased Options</b>																								
0439999999. Total-Purchased Options-Call Options and Warrants.....												722,985	1,675,957	1,917,867	0	2,398,942	XXX	673,287	0	0	(481,076)	0	0	XXX
0449999999. Total-Purchased Options-Put Options.....												0	(21,234,443)	(10,660,914)	0	(21,234,441)	XXX	0	0	10,573,526	0	0	XXX	
0479999999. Total-Purchased Options-Collars.....												(2,772,602)	0	0	0	(2,772,602)	XXX	(2,721,468)	0	0	2,772,602	0	0	XXX
0499999999. Total-Purchased Options.....												(2,049,617)	(19,558,486)	(8,743,047)	0	(21,608,101)	XXX	(2,048,181)	0	0	12,865,052	0	0	XXX

E19

**SCHEDULE DB - PART A - SECTION 2**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	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)	
<b>Written Options - Hedging Other - Collars</b>																									
MAR19TSLAUSC@380 MAR20SPXC@2965 03/20/2020 2965. CALL BHF1JADE7; MAR19TSLAUSC@380 MAR20SPXC@3530 09/21/2019 3530. CALL BHF1JADQ0	Variable Annuities.....	Exh 5.....	Equity/ln dex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE5	04/02/2019.	03/20/2020.	09/30/2019.	Sale.....	7,082	22,998,795	2965 / 3530..	-	771,442	980,857	771,442					209,415				
MAR19 SPX C @ 2905 SPX BME2M7FP1; MAR19 SPX C @ 3700 SPX BME2M7FQ9	Variable Annuities.....	Exh 5.....	Equity/ln dex	CITIBANK NA.....	E57ODZWZ7FF32TWEFA7	04/24/2018.	03/15/2019.	01/18/2019.	Sale.....	26,194	86,504,628	2905 / 3700..	1,289,253	37,457	1,289,253						(1,251,796)				
MAR19 MXEA C @ 2005 MXEA BME2M7F55; MAR19 MXEA C @ 2805 MXEA BME2M7FR7	Variable Annuities.....	Exh 5.....	Equity/ln dex	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K52	04/24/2018.	03/15/2019.	03/15/2019.	Expiration.....	5,359	12,887,361	2005 / 2805..	719,656		719,656						(719,656)				
MAR19 RTY C @ 1530 RTY BME2M7FU0; MAR19 RTY C @ 2140 RTY BME2M7FT3	Variable Annuities.....	Exh 5.....	Equity/ln dex	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB2	04/24/2018.	03/15/2019.	03/15/2019.	Sale.....	7,009	12,860,781	1530 / 2140..	923,033	164,968	923,032						(758,064)				
JUN19 MXEA C @ 2085 MXEA BME2PUXJ1; JUN19 MXEA C @ 2185 MXEA BME2PUXK8	Variable Annuities.....	Exh 5.....	Equity/ln dex	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/22/2018.	06/21/2019.	06/21/2019.	Expiration.....	24,013	51,267,542	2085 / 2185..	743,103		743,103						(743,103)				
JUN19 RTY C @ 1880 RTY BME2PUXY8; JUN19 RTY C @ 2125 RTY BME2PUY01	Variable Annuities.....	Exh 5.....	Equity/ln dex	HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	06/22/2018.	06/21/2019.	06/21/2019.	Expiration.....	47,304	94,725,659	1880 / 2125..	1,544,655		1,544,655						(1,544,655)				
JUN19 SPX C @ 2840 SPX BME2PUYK7; JUN19 SPX C @ 3110 SPX BME2PUYL5	Variable Annuities.....	Exh 5.....	Equity/ln dex	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	06/22/2018.	06/21/2019.	06/21/2019.	Sale.....	5,072	15,088,903	2840 / 3110..	509,574	560,242	509,574						50,668				
JUN19 SPX C @ 2840 SPX BME2PUYM3; JUN19 SPX C @ 3380 SPX BME2PUYN1	Variable Annuities.....	Exh 5.....	Equity/ln dex	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	06/22/2018.	06/21/2019.	01/18/2019.	Sale.....	5,434	16,900,362	2840 / 3380..	660,527	157,211	660,527						(503,316)				
MAR19TSLAUSC@380 NOV19 MXEA C @ 1814 11/15/2019 1814. CALL BME2YWCK7; MAR19TSLAUSC@380 NOV19 MXEA C @ 1905 11/15/2019 1905. CALL BME2YWCL5	Variable Annuities.....	Exh 5.....	Equity/ln dex	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB2	11/19/2018.	11/15/2019.	11/15/2019.	Sale.....	71,941	66,887,015	1814 / 1905..	1,675,510	(3,256,193)	(1,580,683)						1,580,683				
MAR19TSLAUSC@380 NOV19 RTY C @ 1663 11/15/2019 1663. CALL BME2YWCM3; MAR19TSLAUSC@380 NOV19 RTY C @ 1814 11/15/2019 1814. CALL BME2YWCP6	Variable Annuities.....	Exh 5.....	Equity/ln dex	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K52	11/19/2018.	11/15/2019.	11/15/2019.	Sale.....	176,975	307,671,037	1663 / 1814..	6,310,930	581,338	6,310,930						(5,729,591)				
NOV19 SPX C @ 2712 SPX BME2YWCN1; NOV19 SPX C @ 3254 SPX BME2YWCR2	Variable Annuities.....	Exh 5.....	Equity/ln dex	CITIBANK NA.....	E57ODZWZ7FF32TWEFA7	11/19/2018.	11/15/2019.	01/18/2019.	Sale.....	59,949	178,827,867	2712 / 3254..	10,383,766	7,531,992	10,383,766						(2,851,774)				
SEP24 SPX C @ 2914 SPX BME31E5F0; SEP24 SPX C @ 4371 SPX BME31E5G8; SEP24 SPX P @ 2039.8 SPX BME31E5H6; SEP24 SPX P @ 2622.6 SPX BME31E5J2; SEP24 SPX C @ 2914 SPX BHF1N6H49	Variable Annuities.....	Exh 5.....	Equity/ln dex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE5	12/28/2018.	09/30/2024.	09/30/2019.	Sale.....	525,242	502,066,695	2914 / 4371 / 2914 / 2039.8 / 2622.6	-	31,029,569							31,029,569				(2,407,974)

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)	
068999999	Total-Written Options-Hedging Other-Collars.....											..24,760,007	...(2,484,751)	..41,043,634	.....0	....22,275,255	KXX	..14,466,539	.....0	.....0	..18,768,380	.....0	.....0	XXX	
070999999	Total-Written Options-Hedging Other.....											..24,760,007	...(2,484,751)	..41,043,634	.....0	....22,275,255	KXX	..14,466,539	.....0	.....0	..18,768,380	.....0	.....0	XXX	
<b>Total Written Options</b>																									
096999999	Total-Written Options-Collars.....											..24,760,007	...(2,484,751)	..41,043,634	.....0	....22,275,255	KXX	..14,466,539	.....0	.....0	..18,768,380	.....0	.....0	XXX	
098999999	Total-Written Options.....											..24,760,007	...(2,484,751)	..41,043,634	.....0	....22,275,255	KXX	..14,466,539	.....0	.....0	..18,768,380	.....0	.....0	XXX	
<b>Swaps - Hedging Other - Foreign Exchange</b>																									
Summary Line Adjustment.....	Transition Adjustment.....																	..(6,334,435)	..6,384,082	.....0	.....(43,645)	.....0	.....0	XXX	
												.....(1,071)	.....22,500								.....22,500				
113999999	Total-Swaps-Hedging Other-Foreign Exchange.....											.....0	.....(1,071)	.....22,500	.....0	.....0	KXX	..(6,334,435)	..6,384,082	.....0	.....(21,145)	.....0	.....0	XXX	
116999999	Total-Swaps-Hedging Other.....											.....0	.....(1,071)	.....22,500	.....0	.....0	KXX	..(6,334,435)	..6,384,082	.....0	.....(21,145)	.....0	.....0	XXX	
<b>Total Swaps</b>																									
137999999	Total-Swaps-Foreign Exchange.....											.....0	.....(1,071)	.....22,500	.....0	.....0	KXX	..(6,334,435)	..6,384,082	.....0	.....(21,145)	.....0	.....0	XXX	
140999999	Total-Swaps.....											.....0	.....(1,071)	.....22,500	.....0	.....0	KXX	..(6,334,435)	..6,384,082	.....0	.....(21,145)	.....0	.....0	XXX	
<b>TOTALS</b>																									
170999999	Total-Hedging Other.....											..22,710,390	..(22,044,308)	..32,323,087	.....0	.....667,154	KXX	..6,083,923	..6,384,082	.....0	..31,612,287	.....0	.....0	XXX	
175999999	TOTAL.....											..22,710,390	..(22,044,308)	..32,323,087	.....0	.....667,154	KXX	..6,083,923	..6,384,082	.....0	..31,612,287	.....0	.....0	XXX	

E19.2

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open December 31 of Current Year

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

**NONE**

**SCHEDULE DB - PART B - SECTION 2**

Futures Contracts Terminated December 31 of Current Year

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

**NONE**

**SCHEDULE DB - PART D - SECTION 1**  
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Over-the-Counter NAIC 1 Designation</b>											
BANK OF AMERICA NA.....	Y.....	Y.....	.....	.....39,030	.....(17,857,680)	.....0	.....39,030	.....(17,857,680)	.....0	.....	.....0
BARCLAYS BANK PLC.....	Y.....	Y.....	.....1,835,000	.....995,266	.....(857,681)	.....0	.....1,790,279	.....(857,680)	.....0	.....166,605	.....0
BNP PARIBAS.....	Y.....	Y.....	.....780,000	.....847,260	.....	.....67,260	.....847,260	.....	.....67,260	.....	.....0
CITIBANK NA.....	Y.....	Y.....	.....5,751,000	.....6,145,562	.....(1,083,675)	.....0	.....5,480,508	.....(941,155)	.....0	.....1,247,799	.....558,686
CREDIT AGRICOLE CIB.....	Y.....	Y.....	.....756,000	.....87,300	.....(211,500)	.....0	.....595,588	.....	.....0	.....210,253	.....0
CREDIT SUISSE INTERNATIONAL.....	Y.....	Y.....	.....930,000	.....2,782,254	.....(1,764,321)	.....87,933	.....2,782,254	.....(1,764,321)	.....87,933	.....	.....0
DEUTSCHE BANK AG.....	Y.....	Y.....	.....3,095,810	.....2,545,952	.....	.....0	.....2,545,952	.....	.....0	.....132,829	.....0
JPMORGAN CHASE BANK N.A.....	Y.....	Y.....	.....53,059,000	.....58,712,040	.....(6,240,878)	.....0	.....58,712,040	.....(6,240,878)	.....0	.....5,813,970	.....5,226,132
MORGAN STANLEY & CO INTL. PLC.....	Y.....	Y.....	.....1,320,649	.....6,863,485	.....(5,366,582)	.....176,254	.....6,863,485	.....(5,366,582)	.....176,254	.....755,604	.....755,604
UBS AG.....	Y.....	Y.....	.....14,339,000	.....19,317,403	.....(4,418,731)	.....559,672	.....19,285,113	.....(4,418,731)	.....527,382	.....7,282	.....7,282
WELLS FARGO BANK NA.....	Y.....	Y.....	.....7,450,000	.....8,482,517	.....(1,013,002)	.....19,515	.....8,482,515	.....(1,013,002)	.....19,513	.....52,676	.....52,676
0299999999. Total NAIC 1 Designation.....			.....89,316,460	.....106,818,069	.....(38,814,050)	.....910,634	.....107,424,024	.....(38,460,029)	.....878,342	.....8,387,018	.....6,600,380
0999999999. Gross Totals.....			.....89,316,460	.....106,818,069	.....(38,814,050)	.....910,634	.....107,424,024	.....(38,460,029)	.....878,342	.....8,387,018	.....6,600,380
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				.....106,818,069	.....(38,814,050)						

**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)
<b>Collateral Pledged by Reporting Entity</b>								
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	87612E BA 3 TARGET CORPORATION.....	95,121	83,000	84,626	01/07/2042.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	845011 AB 1 SOUTHWEST GAS CORP.....	3,327,338	3,036,000	3,034,471	01/06/2049.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	002824 BH 2 ABBOTT LABORATORIES.....	503,626	385,000	442,684	11/30/2046.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	097023 BP 9 BOEING CO.....	7,740,432	7,679,000	7,312,799	10/30/2025.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	375558 BA 0 GILEAD SCIENCES INC.....	546,903	473,000	470,534	01/02/2045.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	585055 BS 4 MEDTRONIC INC.....	4,132,776	3,857,000	3,836,524	03/15/2025.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	755111 BY 6 RAYTHEON COMPANY.....	2,640,944	2,513,000	2,504,659	12/15/2024.	IV.....
0199999999. Totals.....				18,987,139	18,026,000	17,686,297	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140J8 LL 5 FNMA 30YR.....	547,943	660,000	XXX	01/09/2046.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140J9 EJ 6 FNMA 30YR.....	134,900	150,000	XXX	01/11/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JA JJ 8 FNMA 30YR.....	153,598	156,000	XXX	01/03/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31410L VC 3 FNMA 30YR.....	1,850,422	2,037,000	XXX	01/01/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF6FNF3BB653...	TREASURY.....	912796 TA 7 United States Treasury.....	1,320,649	1,320,649	XXX	01/09/2020.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138MB LQ 7 FNMA 15YR.....	290,173	1,000,000	XXX	01/09/2027.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	76,000	76,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	680,000	680,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	751,000	751,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	5,000,000	5,000,000	XXX		IV.....
BNP PARIBAS.....	R0MUWFSFU8MPRO8K5P83...	CASH.....	Cash.....	780,000	780,000	XXX		IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	Cash.....	1,835,000	1,835,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYJLN8C3868...	CASH.....	Cash.....	930,000	930,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138EL 5M 1 FNMA 30YR.....	118,775	250,000	XXX	01/11/2043.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97..	CASH.....	Cash.....	4,718,000	4,718,000	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50...	CASH.....	Cash.....	8,479,000	8,479,000	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50...	CASH.....	Cash.....	5,860,000	5,860,000	XXX		IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09..	CASH.....	Cash.....	7,450,000	7,450,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97..	CASH.....	Cash.....	48,341,000	48,341,000	XXX		IV.....
0299999999. Totals.....				89,316,460	90,473,649	XXX	XXX	XXX

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**SCHEDULE DB - PART E**

**Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year**

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

**NONE**

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

**NONE**

**SCHEDULE DL - PART 2**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

**NONE**

Annual Statement for the year 2019 of the **Brighthouse Life Insurance Company of NY**  
**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
First Republic Bank..... San Francisco, CA.....					15,332,038	XXX
JPMorgan Chase Bank, NA..... New York, NY.....					75,006,166	XXX
RBS Citizens..... Mount Vernon, KY.....					8,043,630	XXX
Wells Fargo..... San Francisco, CA.....					351,548	XXX
0199998. Deposits in....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			105,789	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	98,839,171	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	98,839,171	XXX
0599999. Total Cash.....	XXX	XXX	0	0	98,839,171	XXX

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

1. January.....	55,658,544	4. April.....	107,003,640	7. July.....	109,163,423	10. October.....	83,033,084
2. February.....	61,056,480	5. May.....	87,803,804	8. August.....	68,169,330	11. November.....	133,258,253
3. March.....	161,543,371	6. June.....	146,779,412	9. September.....	104,374,396	12. December.....	98,839,171

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>								
	UNITED STATES TREASURY TBILLCASH.....		12/04/2019.....		01/28/2020.....	4,994,359		5,628
0199999	U.S. Government Bonds - Issuer Obligations.....					4,994,359	0	5,628
0599999	Total - U.S. Government Bonds.....					4,994,359	0	5,628
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	CENTERPOINT ENERGY RESOURCES C CPCASH.....		12/06/2019.....		01/21/2020.....	299,670		379
	CHARIOT FUNDING LLC ABCPCPCASH.....		12/10/2019.....		01/09/2020.....	299,880		315
	ENTERGY CORP CPCASH.....		12/06/2019.....		01/31/2020.....	299,512		373
	GOTHAM FUNDING ABCPCPCASH.....		12/10/2019.....		01/15/2020.....	299,790		330
	KELLSFUNDINGLLC CPCASH.....		12/20/2019.....		02/24/2020.....	498,499		249
	MANHATTAN ASSET ABCPCPCASH.....		12/20/2019.....		01/21/2020.....	499,444		250
	UDR INC CPCASH.....		12/04/2019.....		01/06/2020.....	299,921		427
	VICTORY RECEIVABLES CORP ABCPCPCASH.....		12/10/2019.....		01/16/2020.....	299,775		315
	TORONTO-DOMINION BANK/THE CPCASH.....		12/10/2019.....		01/10/2020.....	299,861		339
	ALBIONCAPITALCORPORATIONS ABCPCPCASH.....		12/20/2019.....		02/24/2020.....	498,468		254
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					3,594,820	0	3,231
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					3,594,820	0	3,231
<b>Total Bonds</b>								
7699999	Subtotals - Issuer Obligations.....					8,589,179	0	8,859
8399999	Subtotals - Bonds.....					8,589,179	0	8,859
8899999	Total - Cash Equivalents.....					8,589,179	0	8,859

# Brighthouse Life Insurance Company of NY

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 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			39,951	43,848
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	1,343,955	1,565,609		
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	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,343,955	1,565,609	39,951	43,848

**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

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LIFE ANNUAL STATEMENT BLANK**

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