# **QUARTERLY STATEMENT**

**OF THE** 

# BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

OF THE STATE OF

**NEW YORK** 

TO THE
INSURANCE DEPARTMENT
OF THE
STATE OF

FOR THE QUARTER ENDED SEPTEMBER 30, 2023

LIFE AND ACCIDENT AND HEALTH



# QUARTERLY STATEMENT

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

# BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

4932 450 (Prior) 4932 NAIC Company Code 60992 Employer's ID Number 13-3690700 Organized under the Laws of State of Domicile or Port of Entry \_ 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 (City or Town, State and Zip Code) 800-882-1292 (Area Code) (Telephone Number) 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number or P.O. Box) Temple Terrace, FL 33637 Mail Address (City or Town, State and Zip Code) Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number) Internet Web Site Address www.brighthousefinancial.com Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number) Statutory Statement Contact \_ tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 **OFFICERS** Chairman of the Board, Vice President and President and Chief Secretary **Executive Officer** DAVID ALAN ROSENBAUM JACOB MOISHE JENKELOWITZ Vice President and Chief Vice President and KRISTINE HOOK TOSCANO JANET MARIE MORGAN Financial Officer Treasurer **OTHER** TYLER SCOTT GATES Vice President and Appointed Actuary **DIRECTORS OR TRUSTEES** DAVID WILLIAM CHAMBERLIN MICHAEL JOHN INSERRA **EDWARD CLEMENT KOSNIK#** DOUGLAS ADRIAN RAYVID MAYER nmn NAIMAN DAVID ALAN ROSENBAUM ROBERT ANDREW SEMKE # Florida State of Hillsborough 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 satement, together with related exhibits, schedules and explanations therein contained, affiliesed or referred to, is a full and true statement of all the sates and infolintes and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from for the period ended, and have been completed in accordance with the NAIC Quarterly Statement Instructions and Accounting Practices and Procedures manual except to the extent that; (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement. Janet Morgan David a. Rosenbaum DAVID ALAN ROSENBAUM JANET MARIE MORGAN Chairman of the Board, President and Chief Executive Officer Subscribed and sworn to before me this **ZENA JONES** Notary Public-State of Florida <u>19th</u> day of <u>October</u>, 2023. Commission # HH39573 Commission Expires 12/27/2024 Zena Jones Notary for Rosenbaum & Morgan

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

# **ASSETS**

			Current Statement Date	е	4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,772,751,863	0	1,772,751,863	1,721,781,304
	Stocks:				
	2.1 Preferred stocks	3,276,097	0	3,276,097	3,000,000
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	234,523,829	0	234,523,829	242,475,310
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$	0	0	0	0
	4.2 Properties held for the production of income (less				
	\$0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$0				
	encumbrances)	0	0	0	0
5.	Cash (\$435,250,207 ), cash equivalents				
	(\$0 ) and short-term				
	investments (\$0 )	435 250 207	0	435 250 207	317 201 883
6.	Contract loans (including \$				
	Derivatives			407,509,821	
8.	Other invested assets				
9.	Receivables for securities			90,763,081	
10.	Securities lending reinvested collateral assets			0	
11.	Aggregate write-ins for invested assets			25,331	
12.	Subtotals, cash and invested assets (Lines 1 to 11)			· ·	·
	Title plants less \$0 charged off (for Title insurers				
10.	only)	0	0	0	0
14.	Investment income due and accrued			19,986,879	
15.	Premiums and considerations:				
10.	15.1 Uncollected premiums and agents' balances in the course of collection	438 778	158 390	280 388	312 563
	15.2 Deferred premiums, agents' balances and installments booked but			200,000	
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	1 604 865	0	1,604,865	1 592 916
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$0 )	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	22 050 333	0	22,050,333	14 902 354
	16.2 Funds held by or deposited with reinsured companies			0	, ,
	16.3 Other amounts receivable under reinsurance contracts			75,214,289	
17.	Amounts receivable relating to uninsured plans			0	
18 1	Current federal and foreign income tax recoverable and interest thereon	0		0	
	Net deferred tax asset		198 136 385	23,274,895	
19.	Guaranty funds receivable or on deposit			300,000	
20.	Electronic data processing equipment and software				0
21.	Furniture and equipment, including health care delivery assets				
	(\$0 )	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$0 ) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets				
	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)				
27.	From Separate Accounts, Segregated Accounts and Protected Cell	0 404 750 040	_		7 007 440 007
	Accounts				
28.	Total (Lines 26 and 27)	11,760,276,755	198,296,128	11,561,980,627	10,889,745,470
	DETAILS OF WRITE-INS	e= ec:	-	0= 00:	A
	Deposits in connection with investments				
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			==,==:	173,218
2501.	Miscellaneous	, , ,		1,440,282	
2502.	Receivable from third party administrator			1,402,792	
2503.	Advance ceded premiums	, ,		1,240,616	
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,085,043	1,353	4,083,690	3,950,991

# LIABILITIES, SURPLUS AND OTHER FUNDS

Agriculture		·	1 Current	2 December 21
Context page   1.20,171.861   1.81.475.186   2.84.775.865   2.84.775.865   1.52.775.866   1.52			Current Statement Date	December 31 Prior Year
2. Application reconnection and nearth contention (including \$ 1 Mecton Reconnect) 1,598 85 10,811 NE 4, 100,000 10,728 85 10,811 NE 4, 100,000 10,000	1.		1.520.171.951	1.681.476.149
4. Contract clambs: 4.1 Live	2.	Aggregate reserve for accident and health contracts (including \$	1,504	0
4 1 No. 97,000 Control and health 1 No. 97,000 Co. 9,000			13,728,869	13,861,706
5 Policytother dividends durch omenters \$ 0 and coupons \$ 0 die and coupons \$ 0 die and coupons position in the protection of pr			372,062	742,051
and unpaid — Proteins the policylactions disordants, traineds to members and occupions payable in billowing caloridar year - command — 1 Policyholdrine disordants and refunds to members and occupions of control of the policy occupied of which the policy occupied of which the policy occupied of the policy occupied of which the policy occupied o	_		0	0
6. Provision for principhological dividends and emission frommore approximation for planning for including \$	5.	Policyholders' dividends/retunds to members \$	0	0
A Policyhoder dividends and relambs to members apportioned for pagament (including \$ 0   0   0   0   0   0   0   0   0   0	6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated	•	
0.2 Policy/relater's disclared and refunds to members not yet apportunes (including \$ 0.0 Modo)		6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0		
6.3 Coupres and similar benefits fenciulings \$		Modco)	0	0
7. Amount provisionally hold for deformed devident politicis net included in Line 6 Premuma and multip considerations of the and according and hold to contract a received in advanced loss 117. Illi 8 Premuma and annual vocamisations for the and according and hold to contract a received in advanced loss 3. Provision for experience rating refunds in Lineal and the second contract and according to the second contract and according to the second contract and according to the second contract and according devided in check 13 Services Act.  9. Provision for experience rating refunds in Lineal 13 Services Act.  9. In medical loss ratio part has a contract and the literature an		6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		0
6. Premiums and annually considerations for life and acadent and health contracts received in advancer tess  3. Contract liabilities not included great including \$ 0 acadent and health premiums 117, 198  9. Contract liabilities not included all search including \$ 0 acadent and health present the separative resident periods of which \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate \$ 0 is sourced and \$ 0 is for medical loss ratio exteate per the Public Health Service Academ \$ 0 is for medical loss ratio exteate \$ 0 is sourced and \$ 0 is for medical loss ratio extends \$ 0 is fo	7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
9. Contract labilities not included elsewhere: 9.1 Processor for experience acting relatives, Including the liability of \$ 9.1 Enrender values or connected contacted. 9.2 Processor for experience acting relatives, Including the liability of \$ 0. accordant and health Society Act. 9.2 Other amounts payable on reinsurance, including \$ 0. accordant and \$ 116, 703, 394 coded. 117, 703, 394 coded. 117, 703, 394 coded. 117, 703, 394 coded. 118, 703, 394	8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
9 1 Sumenter values on canceled contracts  9 2 Provision for expension entiripraturs, including the liability of \$ 9 2 Provision for expension entiripraturs, including the liability of \$ 9 2 Standard Contracts  1 2 Standard Contracts  1 3 Standard Contracts  9 4 Interest Manner Contracts  9 5 Interest Manner Contracts  9 5 Interest Manner Contracts  1 1, 191 (96)  1 1, 190 (96)	q		117, 198	99,438
9.2 Provision for experience rating refunds. Including the liability of \$ 0 in modical loss and/or notice the health services Act	0.	9.1 Surrender values on canceled contracts	0	0
Sentone Act		9.2 Provision for experience rating refunds, including the liability of \$		
0.3 Other emounts people on reinsurance, including \$ 0. assumed and \$ .116, 703, 384		experience rating retunds of which \$	0	0
0.4 Interest Maintonance Reserve		9.3 Other amounts payable on reinsurance, including \$		
10. Commissions to agents due or accrued-life and aimunity contracts \$				
\$ 0 and deposity per contract funds \$ 0 2,072,877 [0] 11. Commissions and expones allowances payable on incinsurance assumed 0 1,00 central expenses due or accrued (net) (including \$ (34,919,167) accrued for expense due or accrued (net) (including \$ (34,919,167) accrued for expense due or accrued (net) (including \$ (34,919,167) accrued for expense due or accrued (net) (including \$ (34,919,167) accrued for expense due or accrued (net) (including \$ (34,919,167) accrued for expense due or accrued (net) (including \$ (34,919,167) accrued for expense accounts and expense accurate (net) (including \$ (34,919,167) accrued for expense accurate (net) (including \$ (34,919,167) accrued for expense accurate (net) (including \$ (34,919,167) accrued for expense accurate (net) (including \$ (34,919,167) accrued (net)	10		2,095, 191	298,038
1.50   0.06   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   1.150   0.05   0.	10.	\$0 and deposit-type contract funds \$	2,072,837	1,979,191
13. Transfers to Separate Accounts due or accrued (net) (including \$		Commissions and expense allowances payable on reinsurance assumed	0	0
allowances recognosed in reserves, net of reinsured allowances)   (32 296, 451)   (22 (505, 515)   15.1   Taxes, licenses and fees due corocraved, excluding \$			1,901,086	1,150,063
15.1   Current federal and foreign income taxes, including \$	10.	allowances recognized in reserves, net of reinsured allowances)	(33,296,431)	(32,056,513)
15.2   Net deferred tax liability		Taxes, licenses and fees due or accrued, excluding federal income taxes	279,940	777,289
16. Unearmed Investment income	15.1	Current federal and foreign income taxes, including \$(428,857) on realized capital gains (losses)	93,347,785	93,644,327
17. Amounts withheld or relatined by reporting entity as agent of trustee         69,319         5,489           18. Amounts held for agents's coord, including \$\$ 0.0 agents' credit balances         0.0         0.0           19. Remittances and items not allocated         6,485,58         6,511,134           20. Net adjustment in assest and liabilities due to foreign exchange rates         0.0         0.0           21. Liability for benefits for employees and agents if not included above         0.0         0.0           22. Borrowed money \$         0.0 an interest thereons \$         0.0         0.0           23. Dividends to stockholders declared and unpaid         51,278,498         45,412,887           24.0 Including the control of t		Unearned investment income	0	0
		Amounts withheld or retained by reporting entity as agent or trustee	69,319	5,489
20		Amounts held for agents' account, including \$	0 6 845 158	0   6 511 134
1.1 Liability for benefits for employees and agents if not included above		Net adjustment in assets and liabilities due to foreign exchange rates	0,043,130	0,311,104
23. Dividends to stockholders declared and unpaid		Liability for benefits for employees and agents if not included above	0	0
24.0   Miscellaneous liabilities:   24.01   Asset valuation reserve   51,276,428   45,412,837   24.02   Reinsurance in unauthorized and certified (\$ 0 ) companies   275,999   546,491   24.03   Funds held under reinsurance treaties with unauthorized and certified (\$ 0 ) reinsurers   0   0   0   24.04   Payable to parent, subsidiaries and affiliates   25,981,881   57,146,007   24.05   Liability for amounts held under uninsured plans   24.05   Liability for amounts held under uninsured plans   422,597,678   429,256,645   24.05   Derivatives   422,597,678   429,256,645   24.05   Derivatives   420,90   Derivatives				
24.02 Reinsurance in unauthorized and certified (\$ 0 ) companies 275,969 566,491 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0 ) reinsurers 0 0 0.24.04 Payable to parent, subsidiaries and affiliates 24.04 Derivatives 0 0 0.00 24.05 Liability for amounts held under uninsured plans 24.05 Liability for amounts held under uninsured plans 24.06 Derivatives 197,938,436 195,001,419 24.07 Enrolls held under colonisurance 197,938,436 195,001,419 24.00 Payable for securities 197,938,436 196,759,133 24.00 Payable for securities 197,938,436 196,759,133 24.10 Payable for securities 197,938,436 196,759,133 24.10 Payable for securities 197,938,436 196,759,133 24.10 Payable for securities 197,938,436 197,948,133 24.10 Payable for securities 197,938,436 197,948,133 24.10 Payable for securities 197,949,130 197,949,133 24.10 Payable for securities 197,949,130 197,94		Miscellaneous liabilities:		
24.03 Funds held under reinsurance treates with unauthorized and certified (\$ 0 ) reinsurers		24.01 Asset valuation reserve	51,276,428	45,412,837
24.04 Payable to parent, subsidiaries and affiliates		24.02 Reinsurance in unauthorized and certified (\$	275,969	546,491
24.06 Liability for amounts held under uninsured plans		24.04 Payable to parent, subsidiaries and affiliates	25,981,881	57,146,007
24 07 Funds 'hald under coinsurance				
24.08 Derivatives				
24.10 Payable for securities lending		24.08 Derivatives	187,938,436	136,001,419
24.11 Capital notes \$ 0 and interest thereon \$ 0 0 289, 814, 300 286, 848, 396 289, 814, 300 2888, 814, 300 288, 814, 300 288, 814, 300 288, 814, 300 3888, 814, 300 3888, 814, 300				
25         Aggregate write-ins for liabilities         289, 814,300         208,684,396           26         Total liabilities excluding Separate Accounts business (Lines 1 to 25)         2,879,009,508         3,036,280,165           27         From Separate Accounts Statement         8,292,779,505         7,530,397,077           28         Total liabilities (Lines 26 and 27)         11,171,889,013         10,666,877,242           29         Common capital stock         2,000,000         2,000,000           30         Preferred capital stock         0         0           31         Aggregate write-ins for other than special surplus funds         0         0           32         Surplus notes         0         0         0           33         Gross paid in and contributed surplus         670,327,949         570,327,949         570,327,949           34         Aggregate write-ins for special surplus funds         6,928,161         0         0           35         Unassigned funds (surplus)         6,928,161         0         0           36.1          0 shares perferred (value included in Line 29 \$         0          0         0           36.2            0           0<				
27.         From Separate Accounts Statement         8,292,879,505         .7,630,597,077           28.         Total liabilities (Lines 26 and 27)         11,171,889,013         10,666,877,242           29.         Common capital stock         2,000,000         2,000,000           30.         Preferred capital stock         0         0           31.         Aggregate write-ins for other than special surplus funds         0         0           32.         Surplus notes         0         0         0           33.         Gross paid in and contributed surplus         670, 327, 949         .570, 327, 949           34.         Aggregate write-ins for special surplus funds         6, 928, 161         0           35.         Unassigned funds (surplus)         (289, 164, 496)         (349, 459, 721)           36.         Less treasury stock, at cost:         36.2         0         0         0           36.2         0         Shares preferred (value included in Line 29 \$ 0)         0         0         0           37.         Surplus (Total Lines 31+32+33+34+35-36) (including \$ 138,873,344 in Separate Accounts Statement)         388,091,614         220,886,228           38.         Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)         11,561,980,627         10,889,745,470	25.		289,814,300	208,648,396
Total liabilities (Lines 26 and 27)				
29			11. 171.889.013	
Aggregate write-ins for other than special surplus funds   0   0   0   0   0   0   0   0   0		Common capital stock	2,000,000	
Surplus notes		Preferred capital stock	0	
33. Gross paid in and contributed surplus				
35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1	33.	Gross paid in and contributed surplus	670,327,949	570,327,949
36. Less treasury stock, at cost: 36.1		Aggregate write-ins for special surplus funds	6,928,161	0
36.1		Less treasury stock, at cost:		
37.       Surplus (Total Lines 31+32+33+34+35-36) (including \$		36.10 shares common (value included in Line 29 \$	0	0
38. Totals of Lines 29, 30 and 37         390,091,614         222,868,228           39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)         11,561,980,627         10,889,745,470           DETAILS OF WRITE-INS           2501. Cash collateral received on derivatives         267,392,000         194,297,000           2502. Derivative instruments expense payable         18,459,349         11, 109,119           2503. Miscellaneous         3,962,951         3,242,277           2598. Summary of remaining write-ins for Line 25 from overflow page         0         0           2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)         289,814,300         208,648,396           3102.         3103.         3102.         3103.         0           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. Interest maintenance reserve reclassification from unassigned funds         6,928,161         0           3402.         3403.         3498. Summary of remaining write-ins for Line 34 from overflow page         0         0	27	36.2	0	
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)   11,561,980,627   10,889,745,470				
2501. Cash collateral received on derivatives       .267,392,000       .194,297,000         2502. Derivative instruments expense payable       .18,459,349       .11,109,119         2503. Miscellaneous       .3,962,951       .3,242,277         2598. Summary of remaining write-ins for Line 25 from overflow page       .0       .0         2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       .289,814,300       .208,648,396         3101.            3102.            3103.            3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)            3401. Interest maintenance reserve reclassification from unassigned funds            3402.             3403.             3498. Summary of remaining write-ins for Line 34 from overflow page            3498. Summary of remaining write-ins for Line 34 from overflow page	39.	·	11,561,980,627	10,889,745,470
2502. Derivative instruments expense payable       18,459,349       11,109,119         2503. Miscel I aneous       3,962,951       3,242,277         2598. Summary of remaining write-ins for Line 25 from overflow page       0       0         2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       289,814,300       208,648,396         3101.       3102.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3109.       0 <td>0504</td> <td></td> <td>007 000 000</td> <td>104 007 000</td>	0504		007 000 000	104 007 000
2503. Miscel I aneous       3,962,951       3,242,277         2598. Summary of remaining write-ins for Line 25 from overflow page       0       0         2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       289,814,300       208,648,396         3101.       3102.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3109.       3109.       0				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       289,814,300       208,648,396         3101.	2503.	Miscellaneous	3,962,951	3,242,277
3101				
3102.       3103.         3198. Summary of remaining write-ins for Line 31 from overflow page.				
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. Interest maintenance reserve reclassification from unassigned funds       6,928,161       0         3402.       3403.       0       0         3498. Summary of remaining write-ins for Line 34 from overflow page       0       0	3102.			
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)         0         0           3401. Interest maintenance reserve reclassification from unassigned funds         .6,928,161         .0           3402				
3402.				
3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	3401.			
3498. Summary of remaining write-ins for Line 34 from overflow page				
		, ,		

# **SUMMARY OF OPERATIONS**

		1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	639,523,404	731,855,753	934,531,454
	Considerations for supplementary contracts with life contingencies	7.488.865		7,212,659
3.	Net investment income	(27, 829, 097)	35 847 649	
4.	Amortization of Interest Maintenance Reserve (IMR)	574 851	1 250 007	1.664.605
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(210 055 206)	925 572 102	631.697.358
	Commissions and expense allowances on reinsurance ceded	10,750,200)	21 554 020	
6.	Commissions and expense allowances on reinsurance ceded	(220, 075, 007)	(220, 200, 017)	
7.	Reserve adjustments on reinsurance ceded	(238,875,097)	(220,380,917)	(291,048,850)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts		85,785,297	112,201,527
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	18,407,104	14,821,659	27,267,421
9.	Totals (Lines 1 to 8.3)		1,500,305,505	1,482,939,045
10.	Death benefits		1 725 258	(654 434)
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits			
				, ,
13.	Disability benefits and benefits under accident and health contracts	4 10,962	204,080	334 , 142
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
15.	Surrender benefits and withdrawals for life contracts			
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	358,890	958,724	1, 126, 707
18.	Payments on supplementary contracts with life contingencies	4,460,808	4,002,368	5,784,161
19.	Increase in aggregate reserves for life and accident and health contracts	(161.302.694)	31,877,125	235,321,302
20.	Totals (Lines 10 to 19)	167 643 028	175 128 427	
20.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct		110, 120,421	
۷۱.	business only)	55 032 054	61 220 512	78,547,569
22	Commissions and expense allowances on reinsurance assumed		۱٫۵۱۵,۵۱۵ م	
22.				
23.	General insurance expenses and fraternal expenses			60,998,363
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,016,4/2	2,328,434	
25.	Increase in loading on deferred and uncollected premiums		63,420	81,036
26.	Net transfers to or (from) Separate Accounts net of reinsurance			617,031,249
27.	Aggregate write-ins for deductions	13,223,532	4,478,155	16,529,440
28.	Totals (Lines 20 to 27)	524,705,307	782,958,560	1,234,343,409
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)	(242.729.461)	717.346.945	248,595,636
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal	· ·		<u> </u>
31.	income taxes (Line 29 minus Line 30)	(242 729 461)	717 346 945	248,595,636
20			118,654,947	92,496,981
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	132,313	110,034,941	92,490,901
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income	(242 961 776)	E00 E01 000	156 000 655
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(242,801,770)	596, 691, 996	156,098,655
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$(168,252) (excluding taxes of \$(260,605)			
	transferred to the IMR)	334,855,787	(258, 325, 328)	(308,024,108)
35.	Net income (Line 33 plus Line 34)	91,994,011	340,366,670	(151,925,453)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	222,868,228	356,750,071	356,750,071
37.	Net income (Line 35)	01 004 011		
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$			
39.	Change in net unrealized foreign exchange capital gain (loss)	414,086	(3,110,694)	(1,890,003)
40.	Change in net deferred income tax	(15,853,239)	28,366,053	117,296,386
41.	Change in nonadmitted assets			
42.	Change in liability for reinsurance in unauthorized and certified companies	270,522	(5,373)	(286,240)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(5 863 591)	(8 079 297)	(10 237 641)
45.	Change in treasury stock	0	0	l ` ´ ´ ´ o´
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	6 647 644	100 000 000	265 852 356
	Other changes in surplus in Separate Accounts Statement	(0.722.520)	(00,000,000	(265,002,000
47.				
48.	Change in surplus notes	<sup>0</sup>	0	U
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)	J0 J	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in		100.000 000	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital	n	n	0
	51.4 Change in surplus as a result of reinsurance	(12 205 750)		(16 074 046)
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)	167,223,386	96,426,946	
55.	Capital and surplus, as of statement date (Lines 36 + 54)	390,091,614	453, 177, 017	222,868,228
	DETAILS OF WRITE-INS			
08 301	Management and service fee income	16 081 961	17 614 551	22 <b>924</b> NAN
	Miscellaneous	, ,	, ,	, ,
08.303.	Derivative gain on deferred premium	<u>0</u>  -	0	2,291,413
υ8.398.	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)	18,407,104	14,821,659	, ,
2701.	Interest credited to reinsurers	11,773,495	11,582,060	15,721,440
2702.	Derivative loss on deferred premium	2,258,040	0	0
	Miscellaneous			
	Summary of remaining write-ins for Line 27 from overflow page	, , ,		,
			4.478.155	
	1 5 1 1 1 1 1 1	-, -,	, ,	, ,
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	
	,			

# **CASH FLOW**

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	648,610,473	715,765,900	906, 205, 989
2.	Net investment income	(34,324,295)	58,439,023	57, 195, 569
3.	Miscellaneous income	95,808,760	148,797,302	192,712,188
4.	Total (Lines 1 to 3)	710,094,938	923,002,225	1,156,113,746
5.	Benefit and loss related payments	558,018,477	390,020,054	530,232,704
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	238,857,849	468 , 135 , 449	755 , 524 , 305
7.	Commissions, expenses paid and aggregate write-ins for deductions	112,581,423	111,279,367	157,782,895
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of \$			
	gains (losses)	0	2,101,446	32,882,897
10.	Total (Lines 5 through 9)	909,457,749	971,536,316	1,476,422,80
11.	Net cash from operations (Line 4 minus Line 10)	(199,362,811)	(48,534,091)	(320,309,055
	, , , , , , , , , , , , , , , , , , ,	, , , ,	, , , ,	, , ,
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds			
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0		(54
	12.7 Miscellaneous proceeds	415,810,496	83,545,539	54,746,97
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	487,211,896	504,290,234	493,037,55
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	15,015,297	271,931,754	282,259,84
	13.2 Stocks	276,097	0	
	13.3 Mortgage loans	0	72,750	72,750
	13.4 Real estate	0	0	(
	13.5 Other invested assets	0	0	
	13.6 Miscellaneous applications	2,616,525	558,209,889	519,206,25
	13.7 Total investments acquired (Lines 13.1 to 13.6)	17,907,919	830,214,393	801,538,85
14.	Net increase (or decrease) in contract loans and premium notes	(5,253)	15,405	28,590
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	469,309,230	(325,939,564)	(308,529,884
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	0	100,000,000	100,000,000
	16.3 Borrowed funds	(125,000,000)	125,000,000	125,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	0	0	
	16.6 Other cash provided (applied)	(26,765,258)	13,439,697	303,550,80
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(151,898,095)	237,679,330	527,160,97
18.	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).	118 048 324	(136 794 325)	(101 677 96
19.	Cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).	110,010,027	(100,104,020)	
19.	19.1 Beginning of year	317 201 992	A18 870 9AF	/10 070 041
	19.2 End of period (Line 18 plus Line 19.1)	435,250,207	282,085,520	317,201,883
	upplemental disclosures of cash flow information for non-cash transactions:	100 000 000		
	01. Asset in-kind transfer of bonds			5,512,79
∠ں.ںں	O3. Contribution to Separate Accounts			3,352,356
20.00	04. Transfer of assets from mortgages to OIA			6,072,447

# **EXHIBIT 1**

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE (	CONTRACTS	T	
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	45 , 558 , 102	46,368,320	62,212,155
3.	Ordinary individual annuities	695,529,871	835,519,040	1,052,617,773
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	0	0	0
7.	A & H - group			0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	, -		
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	741, 148,716	881,887,360	1,114,829,928
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)			
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	742,548,470	881,913,554	1,115,086,122
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.	Summary of remaining write ine for Line 10 from everflow nage			
1098. 1099.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1033.	Totals (Lines 1001 tillough 1000 plus 1030/(Line 10 above)	ı	ı	1 0

#### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

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

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

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

	SSAP Number	Financial Statement Page	Financial Statement Line Number		ne Nine Months eptember 30, 2023	the Year Ended cember 31, 2022
Net income (loss), NY SAP				\$	91,994,011	\$ (151,925,453)
State prescribed practices:						
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51	3	1		462,604	(437,460)
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1		(20,018)	(143,341,448)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2		(32,075)	(104,739)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2		83,083	(37,287)
State permitted practices: NONE					_	_
Net income (loss), NAIC SAP				\$	92,487,605	\$ (295,846,387)
				<u> </u>	ember 30, 2023	 ember 31, 2022
Statutory capital and surplus, NY SAP				\$	390,091,614	\$ 222,868,228
State prescribed practices:						
Deferred annuities using continuous CARVM	51	3	1		930,758	468,154
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1		(117,366)	(97,348)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2		283,706	315,781
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2		(1,240,616)	(1,323,699)
State permitted practices: NONE						
Statutory capital and surplus, NAIC SAP				\$	389,948,096	\$ 222,231,116

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

### B. No significant change.

#### C. Accounting Policy

- (1) No significant change.
- (2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the scientific method.
- (3-5) No significant change.
  - (6) Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

#### (7-13) No significant change.

#### D. Going Concern

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

#### 2. Accounting Changes and Corrections of Errors

Accounting Changes

On August 13, 2023, the Company adopted Interpretation 23-01, which revised Statement of Statutory Accounting Principles No. 7 Interest Maintenance Reserve ("IMR") and Asset Valuation Reserve, to allow a negative IMR to be a recognized asset in certain limited circumstances. The impacts to the Company's financial statements are described below.

At September 30, 2023, the net IMR of the Company was (\$6,928,161), including \$2,095,190 of General Account IMR and (\$9,023,351) of Separate Account IMR. Negative IMR of \$6,928,161 was admitted as a Separate Account asset. No negative IMR was admitted as a General Account asset. The Company's Capital and Surplus after adjustments for goodwill, electronic data processing equipment, operating system software, net deferred tax assets, and previously admitted net negative IMR was \$99,373,301 in the most recently filed statutory balance sheet. Admitted net negative IMR at September 30, 2023 constituted 6.97% of this adjusted Capital and Surplus balance.

Fixed income investments generating IMR losses comply with the Company's documented investment or liability management policies. Any deviation from these policies was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with the Company's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures.

Correction of Errors

The Company had no correction of errors during the nine months ended September 30, 2023.

#### 3. Business Combinations and Goodwill

No significant change.

#### 4. Discontinued Operations

No significant change.

#### 5. Investments

- A-C. No significant change.
  - D. Loan-backed Securities
    - (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
    - (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the nine months ended September 30, 2023.
      - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2023.
      - c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).
    - (3) The loan-backed securities for which an OTTI has been recognized during the nine months ended September 30, 2023, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI		resent Value of Projected Cash Flows	Recognized OTTI		Amortized Cost after OTTI		stimated Fair lue at Time of OTTI	Date of Financial Statement Where Reported
12648WAE2	\$	2,543,559	\$ 1,939,162	\$604,397	\$	1,939,162	\$	1,623,877	9/30/2023
23332UEL4	\$	119,098	\$ 118,692	406	\$	118,692	\$	104,473	9/30/2023
Total				\$604,803					

The recognized OTTI shown above is all noninterest related.

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

Less than 12 Months
 12 Months or Longer
 36,547,314

b. The aggregate related fair value of securities

with unrealized losses:

 1. Less than 12 Months
 \$ 73,250,131

 2. 12 Months or Longer
 \$ 242,094,025

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

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale during the nine months ended September 30, 2023.

J-K. No significant change.

# L. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

				Gross Resti	ricted						
	2023								Percer	ntage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity (b)	September 30, 2023 (1 plus 3)	December 31, 2022	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	s –	s –	s –	s –	s –	s –	s –	s –	s –	<b>-</b> %	-%
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	1,350,806	_	_	_	1,350,806	1,357,660	(6,854)	_	1,350,806	0.01 %	0.01 %
On deposit with other regulatory bodies	_	_	_	_	_	_	_	_	_	_	_
Pledged collateral to FHLB (including assets backing funding agreements	_	_	_	_	_	_	_	_	_	_	_
Pledged as collateral not captured in other categories	446,654,349	_	_	_	446,654,349	282,022,446	164,631,903	_	446,654,349	3.80 %	3.86 %
Other restricted assets	_	_	_	_	_	_	_	_	_	_	_
Total restricted assets	\$ 448,005,155	s –	s –	\$	\$ 448,005,155	\$ 283,380,106	\$ 164,625,049	s –	\$ 448,005,155	3.81 %	3.87 %

<sup>(</sup>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 September 30, were as follows:

			_							
			2023			_			Perce	ıtage
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	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>	September 30, 2023 (1 plus 3)	December 31, 2022	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	\$ 446,654,349	s <u> </u>	<u>s</u> –	s <u> </u>	\$ 446,654,349	\$ 282,022,446	\$ 164,631,903	\$ 446,654,349	3.80 %	3.86 %
Total	\$ 446,654,349	s —	<u> </u>	s –	\$ 446,654,349	\$ 282,022,446	\$ 164,631,903	\$ 446,654,349	3.80 %	3.86 %

<sup>(</sup>a) Subset of column 1.

<sup>(</sup>b) Subset of column 3.

- (3) No significant change.
- (4) The Company's collateral received and reflected as assets at September 30, 2023, were as follows:

Collateral Assets	ook/Adjusted arrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	\$ 267,392,000	\$ 267,392,000	8.0 %	8.5 %
Schedule D, Part 1	_	_	_	_
Schedule D, Part 2, Section 1	_	_	_	_
Schedule D, Part 2, Section 2	_	_	_	_
Schedule B	_	_	_	_
Schedule A	_	_	_	_
Schedule BA, Part 1	_	_	_	_
Schedule DL, Part 1	_	_	_	_
Other				
Total Collateral Assets	\$ 267,392,000	\$ 267,392,000	8.0 %	8.5 %

<sup>\*</sup> Column 1 divided by Asset Page, Line 26 (Column 1)

<sup>\*\*\*</sup> Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	\$ 267,392,000	9.3 %

<sup>\*</sup> Column 1 divided by Liability Page, Line 26 (Column 1)

#### M. Working Capital Finance Investments

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

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

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

#### O - P. No significant change.

### Q. Prepayment Penalty and Acceleration Fees

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

	Gene	ral Account	Separ	ate Account
Number of CUSIPs		2		_
Aggregate Amount of Investment Income	\$	32.359	\$	_

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

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

# 6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

# 7. Investment Income

No significant change.

#### 8. Derivative Instruments

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

<sup>\*\*</sup> Column 1 divided by Asset Page, Line 26 (Column 3)

#### 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 in connection with its over-the-counter ("OTC") derivatives at:

	Securities (1)								
	Sept	tember 30, 2023	December 31, 2022						
Initial Margin:									
OTC-bilateral	\$	270,670,293	\$	225,191,687					
Variation Margin:									
OTC-bilateral		175,984,056		56,830,759					
Total OTC	\$	446,654,349	\$	282,022,446					

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

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

	Cash (1)				Securities (2)				Total			
	September 30, 2023		tember 30, 2023 December 31, 2022		September 30, 2023		December 31, 2022		September 30, 2023		<b>December 31, 2022</b>	
Initial Margin:												
OTC-bilateral	\$	_	\$	_	\$	219,899,342	\$	151,119,088	\$	219,899,342	\$	151,119,088
Variation Margin:												
OTC-bilateral		267,392,000		194,297,000		5,750,067		5,634,769		273,142,067		199,931,769
Total OTC	\$	267,392,000	\$	194,297,000	\$	225,649,409	\$	156,753,857	\$	493,041,409	\$	351,050,857

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

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

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

	TI.	Net ndiscounted
		iture Settled
		Premium
Fiscal Year		Payments (Receipts)
2024	\$	91,972,399

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

	Sept	ember 30, 2023	Dec	ember 31, 2022
Net undiscounted future premium payments (receipts)	\$	91,972,399	\$	91,972,399
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$	256,591,216	\$	164,262,449
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$	343,469,100	\$	247,168,947

#### 9. Income Taxes

No significant change.

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

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

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

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

<sup>(2)</sup> Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

- D. The Company had \$3,149,008 receivable and \$25,981,881 payable with affiliates as of September 30, 2023. The Company had \$2,600,861 receivable and \$57,146,007 payable with affiliates as of December 31, 2022. Amounts receivable and payable are expected to be settled within 90 days.
- E-O. No significant change.

#### 11. Debt

- A. The Company did not have any debt, including capital notes, outstanding as of September 30, 2023.
- 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 September 30, 2023, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

- A-I. No significant change.
  - J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$156,628,873 at September 30, 2023.
- K-M. No significant change.

#### 14. Contingencies

No significant change.

#### 15. Leases

No significant change.

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

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

		Ass	sets		Liabilities					
	Sept	ember 30, 2023	Dece	ember 31, 2022	Septemb	per 30, 2023	December 3	31, 2022		
Foreign Currency Swans	\$	55.151.975	\$	55.217.875	S		\$			

- (2) No significant change.
- (3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's foreign currency swaps was \$3,047,756 and \$4,653,580 at September 30, 2023 and December 31, 2022, respectively.

(4) At September 30, 2023 and December 31, 2022, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$5,750,067 and \$5,634,769, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of \$219,899,342 and \$151,119,088 at September 30, 2023 and December 31, 2022, respectively.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

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

#### C. Wash Sales

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended September 30, 2023.

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

No significant change.

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

No significant change.

#### 20. Fair Value Information

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

#### **Hierarchy Table**

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

	September 30, 2023									
	Fai		_							
	Le	evel 1	Level 2		Level 3		Total			
Assets										
Derivative assets (1)										
Interest rate	\$	- \$	12,944,337	\$	_	\$	12,944,337			
Foreign currency exchange rate		_	3,317,074		_		3,317,074			
Equity market			381,588,399				381,588,399			
Total derivative assets			397,849,810		_		397,849,810			
Separate Account assets (2)			3,856,734,270				3,856,734,270			
Total assets	\$	<u> </u>	4,254,584,080	\$		\$	4,254,584,080			
Liabilities										
Derivative liabilities (1)										
Equity market	\$		187,938,436	\$		\$	187,938,436			
Total liabilities	\$	<u> </u>	187,938,436	\$		\$	187,938,436			
			<u> </u>							

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.

#### Rollforward Table - Level 3 Assets and Liabilities

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

### Transfers into or out of Level 3

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

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

<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.

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

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

- Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.
- Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.
- Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

#### **Determination of Fair Value**

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

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

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

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

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

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

B. The Company provides additional fair value information in Notes 5, 8, 16 and 21.

#### C. Estimated Fair Value of All Financial Instruments

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

	September 30, 2023								
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)			
Assets									
Bonds	\$ 1,518,456,584	\$ 1,772,751,863	\$ 112,084,324	\$ 1,403,343,853	\$ 3,028,407	s —			
Preferred stocks	3,276,097	3,276,097	_	_	3,276,097	_			
Mortgage loans	210,156,386	234,523,829	_	_	210,156,386	_			
Cash, cash equivalents and short-term investments	435,250,207	435,250,207	435,250,207	_	_	_			
Contract loans	109,203	109,203	_	_	109,203	_			
Derivative assets (1)	409,657,135	407,509,821	_	409,657,135	_	_			
Other invested assets	13,398,516	19,493,563	_	13,398,516	_	_			
Investment income due and accrued	19,986,879	19,986,879	_	19,986,879	_	_			
Separate Account assets	7,836,136,808	8,391,094,350	112,061,698	6,863,127,825	860,947,285				
Total assets	\$ 10,446,427,815	\$ 11,283,995,812	\$ 659,396,229	\$ 8,709,514,208	\$ 1,077,517,378	s —			
Liabilities									
Investment contracts included in:									
Liability for deposit-type contracts	\$ 13,728,869	\$ 13,728,869	s —	s —	\$ 13,728,869	s —			
Derivative liabilities (1)	187,938,435	187,938,436	_	187,938,435	_	_			
Borrowed money (including interest thereon)	_	_	_	_	_	_			
Payable for collateral received	267,392,000	267,392,000	_	267,392,000	_	_			
Separate Account liabilities	231,751	183,000		231,751					
Total liabilities	\$ 469,291,055	\$ 469,242,305	s —	\$ 455,562,186	\$ 13,728,869	s —			

	December 31, 2022									
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)				
Assets										
Bonds	\$ 1,519,535,994	\$ 1,721,781,304	\$ 114,011,777	\$ 1,402,793,604	\$ 2,730,613	s —				
Preferred stocks	3,000,000	3,000,000	_	_	3,000,000	_				
Mortgage loans	222,053,489	242,475,310	_	_	222,053,489	_				
Cash, cash equivalents and short-term investments	317,201,883	317,201,883	317,201,883	_	_	_				
Contract loans	114,456	114,456	_	_	114,456	_				
Derivative assets (1)	373,043,219	368,653,680	_	373,043,219	_	_				
Other invested assets	14,783,252	19,510,112	_	14,783,252	_	_				
Investment income due and accrued	14,998,817	14,998,817	_	14,998,817	_	_				
Separate Account assets	7,492,019,520	7,971,332,148	257,710,653	6,341,007,049	893,301,818					
Total assets	\$ 9,956,750,630	\$ 10,659,067,710	\$ 688,924,313	\$ 8,146,625,941	\$ 1,121,200,376	<u>s</u>				
Liabilities										
Investment contracts included in:										
Liability for deposit-type contracts	\$ 13,861,706	\$ 13,861,706	s —	s —	\$ 13,861,706	s —				
Derivative liabilities (1)	136,001,419	136,001,419	_	136,001,419	_	_				
Borrowed money (including interest thereon)	125,870,550	125,870,550	_	125,870,550	_	_				
Payable for collateral received	194,297,000	194,297,000	_	194,297,000	_	_				
Separate Account liabilities	(341,091)	126,800		(341,091)						
Total liabilities	\$ 469,689,584	\$ 470,157,475	<u>s</u> –	\$ 455,827,878	\$ 13,861,706	<u>s</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, or duration for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues.

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

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

#### **Mortgage Loans**

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

#### **Contract Loans**

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

#### **Derivatives**

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

#### Other Invested Assets

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

#### **Investment Income Due and Accrued**

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

#### **Investment Contracts Included in Liability for Deposit-Type Contracts**

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

#### **Borrowed Money**

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

# Payable for Collateral Received

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

#### **Separate Accounts**

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

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

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 September 30, 2023, the Company had no investments where it was not practicable to estimate fair value.
- E. At September 30, 2023, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

#### 21. Other Items

- A-E. No significant change.
  - 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. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.
  - (2) No significant change.
  - (3) At September 30, 2023, 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	\$ 12,837,363	\$ 13,347,529	\$ 13,039,295	\$ 604,397
CMBS	_	_	_	_
Collateralized debt obligations	_	_	_	_
Structured securities	_	_	_	_
Equity investment in SCA	_	_	_	_
Other assets	 	 		
Total	\$ 12,837,363	\$ 13,347,529	\$ 13,039,295	\$ 604,397

- (4) No significant change.
- G-I. No significant change.

#### 22. Events Subsequent

Effective October 1, 2023, the Company reinsured 90% of its index-linked annuities on a coinsurance basis for General Account liabilities and a modified coinsurance basis for Separate Account liabilities to its parent, Brighthouse Life Insurance Company.

The Company has evaluated events subsequent to September 30, 2023 through November 9, 2023, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

#### 23. Reinsurance

No significant change.

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

- A-D. No significant change.
  - E. The Company is not subject to the risk sharing provision of the Affordable Care Act.

### 25. Change in Incurred Losses and Loss Adjustment Expenses

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

#### 26. Intercompany Pooling Arrangements

No significant change.

#### 27. Structured Settlements

No significant change.

#### 28. Health Care Receivables

No significant change.

### 29. Participating Policies

No significant change.

### 30. Premium Deficiency Reserves

No significant change.

# 31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

#### 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

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

No significant change.

#### 35. Separate Accounts

#### A. Separate Accounts Activity

- (1) No significant change.
- (2) As of September 30, 2023 and December 31, 2022, the Company's Separate Account Annual Statement included legally insulated assets of \$3,856,734,270 and \$3,922,172,595, respectively. The assets legally insulated from the General Account as of September 30, 2023, are attributable to the following products/transactions.

# **Separate Account Assets**

Product/Transaction	Legally Insulated			ot Legally Insulated
Indexed Annuities	\$	_	\$	4,575,018,579
Individual Variable Annuities		3,856,734,270		<u> </u>
Total	\$	3,856,734,270	\$	4,575,018,579

- (3-4) No significant change.
- B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the
	Separate Accounts Annual Statement:

a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 670,139,845
b. Transfers from Separate Accounts (Page 4, Line 10)	425,874,270
c. Net transfers to or (from) Separate Accounts (a) - (b)	244,265,575

(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) \$ 244,265,575

# 36. Loss/Claim Adjustment Expenses

No significant change.

# **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES

# **GENERAL**

1.1	Did the reporting entity experience any material transactions requirin Domicile, as required by the Model Act?					Yes	s [ ]	No [ X ]
1.2	If yes, has the report been filed with the domiciliary state?					Yes	3 [ ]	No [ ]
2.1	Has any change been made during the year of this statement in the reporting entity?					Yes	s [ ]	No [ X ]
2.2	If yes, date of change:							
3.1	Is the reporting entity a member of an Insurance Holding Company S is an insurer?						; [ X ]	No [ ]
3.2	Have there been any substantial changes in the organizational chart	t since the prior qua	rter end?			Yes	; [ ]	No [ X ]
3.3	If the response to 3.2 is yes, provide a brief description of those char							
3.4	Is the reporting entity publicly traded or a member of a publicly traded	ed group?				Yes	; [ X ]	No [ ]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) $\cos$	de issued by the SE	C for the entity/group.				00016	885040
4.1	Has the reporting entity been a party to a merger or consolidation du	uring the period cov	ered by this statement	?		····· Yes	; [ ]	No [ X ]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	ate of domicile (use	two letter state abbrev	iation) for any entity	that has			
	1 Name of Entity	1	2 NAIC Company Code	3 State of Domicile	÷			
5.	If the reporting entity is subject to a management agreement, includi in-fact, or similar agreement, have there been any significant change If yes, attach an explanation.	es regarding the ter	ms of the agreement of	or principals involved	d? Y		No [ X	[ ] N/A [
6.1	State as of what date the latest financial examination of the reporting	g entity was made o	or is being made				12/31	1/2022
6.2	State the as of date that the latest financial examination report becardate should be the date of the examined balance sheet and not the						12/31	1/2013
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	e examination repo	rt and not the date of t	he examination (bal	ance shee	et	10/06	6/2021
6.4	By what department or departments?  New York State Department of Financial Services							
6.5	Have all financial statement adjustments within the latest financial extatement filed with Departments?	•	een accounted for in a	•	V	ſes [ ]	No [	] N/A [ X
6.6	Have all of the recommendations within the latest financial examinat	tion report been cor	nplied with?		Y	fes [ X ]	No [	] N/A [
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?						s [ ]	No [ X ]
7.2	If yes, give full information:							
8.1	Is the company a subsidiary of a bank holding company regulated by						s [ ]	No [ X ]
8.2	If response to 8.1 is yes, please identify the name of the bank holding							
8.3	Is the company affiliated with one or more banks, thrifts or securities						s [ X ]	No [ ]
8.4	If response to 8.3 is yes, please provide below the names and locative regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission (FDIC) and the Securities (FDIC) and the Secu	ion (city and state o he Office of the Cor	f the main office) of an nptroller of the Curren	y affiliates regulated cy (OCC), the Fedel	l by a fede ral Deposi	eral		
	1 Affiliate Name	Lo	2 cation (City, State)	3 FRB	4 OCC	5 FDIC S	6 SEC	
	Brighthouse Investment Advisers, LLC	Boston, MA				۱۱	YES	
	Brighthouse Securities, LLC	Charlotte, NC				۱۱	YES	

# **GENERAL INTERROGATORIES**

9.1	<ul> <li>Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controlle similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?</li></ul>	rsonal and prof		Yes [ X ]	No [ ]
9.11	(e) Accountability for adherence to the code.  If the response to 9.1 is No, please explain:				
9.2 9.21	Has the code of ethics for senior managers been amended?			Yes [ ]	No [ X ]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?			Yes [ ]	No [ X ]
	FINANCIAL				
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statemen If yes, indicate any amounts receivable from parent included in the Page 2 amount:				
	INVESTMENT				
	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or o use by another person? (Exclude securities under securities lending agreements.)			Yes [ X ]	No [ ]
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:				
13.	Amount of real estate and mortgages held in short-term investments:				
14.1 14.2	If yes, please complete the following:			162 [ ]	INO [ X ]
		1 Prior Ye Book/Ad Carrying	ar-End djusted i Value	Book	2 ent Quarter k/Adjusted ying Value
	Bonds	. \$	0	\$	0
	Preferred Stock				0
	Short-Term Investments				0 0
	Mortgage Loans on Real Estate				0
	All Other				6,832,433
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)			\$	6,832,433
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	0	\$	0
15.1 15.2	Has the reporting entity entered into any hedging transactions reported on Schedule DB?		Yes [	Yes [ X ] X ] No [	No [ ] ] N/A [ ]
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement da 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	ate:		2	n
	16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL,				
	16.3 Total payable for securities lending reported on the liability page				_
	, , , , , , , , , , , , , , , , , , , ,				

# **GENERAL INTERROGATORIES**

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's

JPMorgan Chase & Co	Name of Cust	odian(s)	. 4 Chase Me	Cus troTech Center, 6th	<u>todian Addr</u> Floor , Br	ess ooklyn, NY 11245			
For all agreements the location and a complete		vith the requirements of the NAIC	Financial Co	ndition Examiners H	andbook, p	rovide the name,			
1 Name	·	2 Location(s)		Com	3 plete Expla	nation(s)			
	` ,	name changes, in the custodian	n(s) identified				Yes	[ ] N	lo [
If yes, give full inform		2		3		4	$\overline{}$		
Old Cus	todian	New Custodian	Da	te of Change		Reason			
make investment de	cisions on behalf of	vestment advisors, investment m the reporting entity. For assets th tment accounts"; "handle secu	hat are mana						
		or Individual		2 liation					
Brighthouse Service	es, LLC		A						
Hamilton Lane Advis	sors, L.L.C		U						
Macquarie Private [	Debt Asset Managem	ent LLC	U						
Pacific Investment	Management, LLC	y LLC	U						
Voya Investment Mar	nagement Co. LLC		U						
17.5097 For those fir	ms/individuals liste	d in the table for Question 17.5, o	do any firms/i	ndividuals unaffiliate	d with the re	eporting entity (i.e.	Yes	[ X ]	No
17.5098 For firms/ind total assets	dividuals unaffiliated under managemen	d with the reporting entity (i.e. des t aggregate to more than 50% of	signated with the reporting	a "U") listed in the ta entity's invested as	able for Que sets?	stion 17.5, does the	Yes	[ X ]	No
For those firms or included table below.	dividuals listed in th	e table for 17.5 with an affiliation	code of "A" (	affiliated) or "U" (una	ıffiliated), pr	ovide the information for the	Э		
1		2		3		4		5 Investo	
Central Registration								Investn Manage Agreen	me ner
Depository Number	Barings. LLC	Name of Firm or Individual		Legal Entity Ider  ANDKRHQKPRRG4Q2KI		Registered With		(IMA) F N0	
107105		ial Management, Inc				SEC			
l		Tat management, The		. J43000LVATIVONLIN	DIVIO4				
		-				Not a Registered Investme	ent	DS	
107738	Brighthouse Serv Goldman Sachs As	ices, LLCset Management, L.P		254900GBF9DJWMLK	4141 DH17	Not a Registered Investme Advisor SEC	ent 	N0	
107738 107876	Brighthouse Serv Goldman Sachs As Hamilton Lane Ac	ices, LLCset Management, L.Pvisors, L.L.C		254900GBF9DJWMLK. CF5M58QA35CFPUX70 549300C02PNBHLHG	4141 DH17 4K44	Not a Registered Investme AdvisorSEC	ent 	NO NO	
107738 107876 284788 142463	Brighthouse Serv Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme	ices, LLCset Management, L.Pvisors, L.L.Ce Debt Asset Management LLC		254900GBF9DJWMLK CF5M58QA35CFPUX7 549300C02PNBHLHG 254900HCRX50626M EAU072Q8FCR1S0XG	4141 DH17 4K44 W546	Not a Registered Investme Advisor SEC SEC SEC SEC	ent 	NO NO NO NO	
107738	Brighthouse Serv Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme Pacific Investme Voya Investment	ices, LLC		254900GBF9DJWMLK- CF5M58QA35CFPUX7' 549300C02PNBHLHG 254900HCRX50626M EAU072Q8FCR1S0XG' 549300KGPYQZXGMY' L1XJE5NM4QE6WXS1'	4141 DH17 4K44 W546 YJ21 YN38	Not a Registered Investman Advisor	ent 	NO NO NO NO NO	
107738	Brighthouse Serv Goldman Sachs As Hamilton Lane Ad Macquarie Privat MetLife Investme Pacific Investme Voya Investment	ices, LLC	of the NAIC	254900GBF9DJWMLK CF5M580A35CFPUX7: 5493000C2PNBHLHG 254900HCRX50626M EAU072Q8FCR1S0XG' 549300KGPY0ZXGM'; L1XJE5NM4QE6WXS1;	4141 10-117 4K44 W546 VJ21 VN38 2J24 Office been	Not a Registered Investment Advisor	ent	NO NO NO NO NO	
107738	Brighthouse Servi Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme Pacific Investme Voya Investment Voya Investment 2023, one issue di issue has not beer a con necessary to pendi available.	ices, LLC	of the NAIC s of the Purpintation	254900GBF9DJWMLK. CF5M58QA35CFPUX7' 549300C02PNBLHG 254900HCRX50G26M EAU072Q8FCR1S0XG' 549300KGPYQZXGMY' L1XJE5NM4QE6WXS1' investment Analysis bases and Procedures onts for each self-desion exist or an NAIC Correst and principal.	4141 DH17 4K44 W546 YJ21 YJ21 Office been 6 Manual of  Ggnated 5GI RP credit ra	Not a Registered Investment Advisor SEC	Yes	NO NO NO NO NO	No
107738 107876 284788 142463 104559 106494 Have all the filing reciff no, list exceptions: As of September 30, Analysis Office. This By self-designating 5 a. Documentation security is not b. Issuer or obliging. The insurer has the reporting end By self-designating F a. The security with b. The reporting end c. The NAIC Design a current prince of the self-design and current prince of the self-design and the self-design at the sel	Brighthouse Servi Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme Pacific Investme Voya Investment Voya Investment Sold Securities, the result of the Pacific Investment Sold Securities, the as an actual expectitity self-designated PLGI securities, the as purchased prior entity is holding capignation was derive ivate letter rating here.	ices, LLC	of the NAIC s of the Purpentation lowing eleme curity does not payments. ontracted into the contracted into the contract	254900GBF9DJWMLK. CF5M580A35CFPUX7. 549300C02PNBHLHG 254900HCRX50626M. EAU072Q8FCR1S0XG. 549300KGPYQZXGMY. L1XJE5NM4QE6WXS1: Investment Analysis poses and Procedures onts for each self-desion exist or an NAIC Correst and principal.  ents of each self-desion exist of each self-desion exist or an NAIC Correst and principal.	4141  DH17  4K44  W546  VJ21  Office been  Manual of  Ganted 5GI  RP credit ra  signated PL  urity.  city as a NF	Not a Registered Investment Advisor	Yes	NO NO NO NO NO I	No
107738 107876 284788 142463 104559 106494 Have all the filing red If no, list exceptions: As of September 30, Analysis Office. This By self-designating 5 a. Documentatio security is not b. Issuer or oblig c. The insurer ha Has the reporting ent By self-designating F a. The security w b. The reporting c c. The NAIC Des on a current pr d. The reporting of	Brighthouse Servi Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme Pacific Investme Voya Investment Voya Investment Sold Securities, the remainded of the Pacific Investment available. For is current on all as an actual expectitity self-designated PLGI securities, the as purchased prior entity is holding capignation was derived invate letter rating hentity is not permitted.	ices, LLCset Management, L.P	of the NAIC s of the Purpentation lowing eleme curity does not payments. ontracted interest of the contracted into the c	254900GBF9DJWMLK. CF5M58QA35CFPUX7 549300C02PNBHLHG 254900HCRX50626M EAU072Q8FCR1S0XG 549300KGPYQZXGMY L1XJESNM4QE6WXS1: Investment Analysis asses and Procedures and Procedures at sort each self-desi at exist or an NAIC Correst and principal.  Investment for the sec CRP in its legal capa an by state insurance with the SVO.	4141  DH17  4K44  W546  YJ21  N38  Office been  Manual of  Gnated 5GI  RP credit ra  signated PL  urity.  city as a NF  regulators.	Not a Registered Investment Advisor SEC	Yes	NO NO NO NO NO [ ]	No
107738 107876 284788 112463 104559 106494 106494 1089 Have all the filing recifron, list exceptions: As of September 30, Analysis Office. This By self-designating 5 a. Documentation security is not b. Issuer or obliging. The insurer has the reporting entity of the security with the security with the security with the reporting of the security with the security wi	Brighthouse Service Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme Pacific Investme. Voya Investment. Voya Investment voya Investment of the Properties o	ices, LLCset Management, L.P	of the NAIC s of the Purpentation lowing eleme curity does not payments. contracted interpolation by an NAIC or examination e PL security	254900GBF9DJWMLK. CF5M58QA35CFPUX7 549300C02PNBHLHG 254900HCRX50626M EAU072Q8FCR1S0XG 549300KGPYQZXGMY L1XJE5NM4QE6WXS1: Investment Analysis asses and Procedures and Procedures are for each self-desi at exist or an NAIC Correst and principal.  The ents of each self-desi are the sel	4141  DH17  4K44  W546  VJ21  Office been  Manual of  Gnated 5GI  RP credit ra  signated PL  urity.  city as a NF  regulators.	Not a Registered Investment Advisor SEC	Yes	NO NO NO NO NO [ ]	No
107738 107876 284788 142463 104559 106494 Have all the filing red If no, list exceptions: As of September 30, Analysis Office. This By self-designating 5 a. Documentatio security is not b. Issuer or oblig c. The insurer he Has the reporting ent By self-designating F a. The security w b. The reporting ent C. The NAIC Des on a current pr d. The reporting ent Has the reporting ent By assigning FE to a FE fund: a. The shares we b. The reporting ent C. The security he January 1, 201	Brighthouse Servi Goldman Sachs As Hamilton Lane Ac Macquarie Privat MetLife Investme Pacific Investme Voya Investment Voya Investment Investment Voya Investm	ices, LLC	of the NAIC s of the Purpintation. lowing eleme curity does no payments. ontracted inter c Designation by an NAIC or examination e PL security ting entity is	254900GBF9DJWMLK. CF5M580A35CFPUX7. 5493000C2PNBHLHG 254900HCRX50626M. EAU072Q8FCR1S0XG 549300KGPYQZXGMY. L1XJE5NM4QE6WXS1: Investment Analysis bases and Procedures and Procedures and principal. ents for each self-desi of exist or an NAIC Correst and principal. ents of each self-desi reported for the sec CRP in its legal capa in by state insurance with the SVO. certifying the followin	4141  DH17  4K44  W546  VJ21  Office been  Manual of  Manual of  RP credit ra  signated 5GI  RP credit ra  city as a NF  regulators.  g elements  urity.	Not a Registered Investment Advisor	Yes	NO NO NO NO NO [ ]	No

# **GENERAL INTERROGATORIES**

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

Life and	d Accident Health Companies/Fraternal Benefit Societies:  Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Allount
	1.11 Farm Mortgages	.\$46,689,170
	1.12 Residential Mortgages	\$0
	1.13 Commercial Mortgages	.\$
	1.14 Total Mortgages in Good Standing	\$ 234,523,829
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	.\$0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	.\$0
	1.32 Residential Mortgages	\$0
	1.33 Commercial Mortgages	.\$0
	1.34 Total Mortgages with Interest Overdue more than Three Months	.\$0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	.\$0
	1.42 Residential Mortgages	\$0
	1.43 Commercial Mortgages	.\$0
	1.44 Total Mortgages in Process of Foreclosure	\$0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	.\$
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	.\$0
	1.62 Residential Mortgages	\$0
	1.63 Commercial Mortgages	.\$0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	.\$0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.300 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	.\$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [ ] No [ X ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of	V [ ] N- [ V ]
Eratorn	domicile of the reporting entity?al Benefit Societies Only:	Yes [ ] No [ X ]
5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to	
	establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

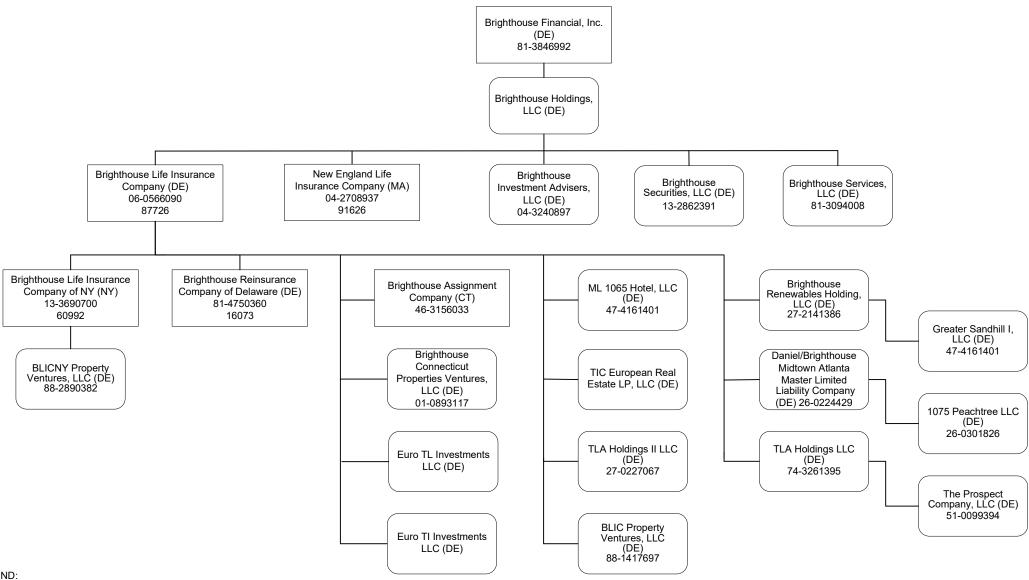
			SCHEDULE S - CI				ICE		
			Showing All New Reinsura						
1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
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### **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS** Current Year To Date - Allocated by States and Territories

		urrent Year	To Date - Alloca	ited by Clates a		siness Only		
		1		ntracts	4	5	6	7
			2	3	Accident and			
					Health Insurance Premiums,			
		Active			Including Policy,		Total	
	States, Etc.	Status (a)	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N	12,559	0	0	0	12.559	0
2.	Alaska AK	N	0	0	0	0	0	0
3.	Arizona AZ	N	62 , 155	701,350	0	0	763,505	0
4.	Arkansas AR	N	2, 145	0	0	0	2, 145	0
5.	California CA	N	369,394	900	0	0	370,294	0
6.	Colorado CO	N	48,085	0	0	0	48,085	0
7.	Connecticut CT	N	597,458	718,712	0	0	1,316,170	0
8.	Delaware DE	N	48,025	0	0	0	48,025	0
9.	District of Columbia DC	N	11,802	0	0	0	11,802	0
10.	Florida FL	N	1,392,047	1,794,285	0	0	3 , 186 , 332	0
11.	Georgia GA	N	113,620	0	0	0	113,620	0
12.	Hawaii HI	N	18,913	0	0	0	18,913	0
13.	Idaho ID	N	5,910	0	0	0	5,910	0
14.	Illinois IL	N	72,328	0	0	0	72,328	0
15.	Indiana IN	N	21,489	0	0	0	21,489	0
16.	lowa IA	N	9, 155	0	0	0	9, 155	0
17.	Kansas KS	N	4,597	0	0	0	4,597	0
18.	Kentucky KY	N	14 , 143	0	0	0	14, 143	0
19.	Louisiana LA	N	7,042	0	0	0	7,042	J 0
20.	Maine ME	N	19,338	0	0	0	19,338	<u>0</u>
21.	Maryland MD	N	96,613	0	0	0	96,613	ļ 0
22.	Massachusetts MA	N	153,545	3,000	0	0	156,545	0
23.	Michigan MI	N		0 2.250	0	0	199,099	0
24.	Minnesota	N		2,250	0	0		0
25.	Mississippi	N N		_	0	0		0
26. 27			14,376	0	0	0	14,376	0
27. 28.	Montana MT Nebraska NE	NN	1, 126	0	0	0	0	0
29.	Nevada		45,902	6.087	0	0	51,989	٥
30.	New Hampshire NH	NN		0,087	0	0		۸
31.	New Jersey	N	1,245,284	1.233.654	0	0	2,478,938	n
32.	New Mexico	N	52.337	0	0	0	52,337	
33.	New York	I	41, 195, 540	688,967,641	60.743	0	730,223,924	1.399.754
34.	North Carolina	N	328.614	611,823	0	0	940,437	0
35.	North Dakota	N	0	0	0	0	0	0
36.	Ohio OH	N	59,236	0	0	0	59.236	0
37.	Oklahoma OK	N	10,739	0	0	0	10,739	0
38.	Oregon OR	N	24, 199	0	0	0	24, 199	0
39.	Pennsylvania PA	N	249,696	272,030	0	0	521,726	0
40.	Rhode IslandRI	N	36,711	7,500	0	0	44,211	0
41.	South Carolina SC	N	194,204	132,500	0	0	326,704	0
42.	South Dakota SD	N	1,921	0	0	0	1,921	0
43.	Tennessee TN	N	51,267	66 , 132	0	0	117,399	0
44.	Texas TX	N	216,945	0	0	0	216,945	0
45.	Utah UT	N	13,080	0	0	0	13,080	0
46.	VermontVT	N	34,066	0	0	0	34,066	0
47.	Virginia VA	N	107,575	299,466	0	0	407,041	0
48.	Washington WA	N	41,443	35,474	0			0
49.	West Virginia WV		5,587	0	0			0
50.	Wisconsin WI		12,685	0	0	0		0
51.	Wyoming WY	N						0
52.	American Samoa AS	N		0				0
53.	Guam GU	N	0		0			0
54.	Puerto Rico PR		3,218					0
55.	U.S. Virgin Islands VI		623	0	0		623	0
56.	Northern Mariana Islands MP	N		0	0			0
57.	Canada CAN		11,935	0	0		,	0
58.	Aggregate Other Aliens OT	XXX	,	0	0		,	0
59.	Subtotal	XXX	47,464,743	694,852,804	60,743	0	742,378,290	1,399,754
90.	Reporting entity contributions for employee benefits	<b>VVV</b>	0	0	0	0	0	0
91.	plans  Dividends or refunds applied to purchase paid-up	^^^	I					U
91.	additions and annuities	XXX	9,229	0	0	0	9,229	0
92.	Dividends or refunds applied to shorten endowment							
1	or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under							
	disability or other contract provisions	XXX	446,283		0			0
94.	Aggregate or other amounts not allocable by State			677,067	0		,	0
95.	Totals (Direct Business)		, ,	695,529,871	60,743			1,399,754
96.	Plus Reinsurance Assumed			0	0	0		0
97	Totals (All Business)			695,529,871	60,743			1,399,754
98.	Less Reinsurance Ceded			65,578,012		0	, ,	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	11,063,442	629,951,859	60,743	0	641,076,044	1,399,754
F000	DETAILS OF WRITE-INS		177 100	_	_	_	177 100	_
58001.	Other alien							0
58002.								
58003.	Cummon of remaining write in far Line E9 from	XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	~~~	^	^	0	^	0	^
58000	Totals (Lines 58001 through 58003 plus	^^	u	U	J	0	<sup>0</sup>	U
50999.	58998)(Line 58 above)	XXX	177,488	0	0		177,488	0
9401.	Internal policy exhanges			677,067	0			n
9402.	internal portey exhanges							
9403.								
9498.	Summary of remaining write-ins for Line 94 from							
1	overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line							
<u></u>	94 above)	XXX	0	677,067	0	0	677,067	0
(a) Active	Status Counts:							

# 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		
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Š. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	UDP	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NI A	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
. 4932	Brighthouse Holding Group	91626	04-2708937				New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
. 4932	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	47-4161401				ML 1065 Hotel, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	27-2141386				Brighthouse Renewables Holding, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc	NO	
							Brighthouse Connecticut Properties Ventures,								
. 4932	Brighthouse Holding Group	00000	01-0893117				LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE	NI A	Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	46-3156033				Brighthouse Assignment Company	CT	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	YES	
							Daniel/Brighthouse Midtown Atlanta Master								
. 4932	Brighthouse Holding Group	00000	26-0224429				Limited Liability Company	DE	NI A	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	NO	
4000	2	00000	00 0004000				4075 D 14 110	DE		Daniel/Brighthouse Midtown Limited	0 1:	400.000	B	110	
	Brighthouse Holding Group	00000	26-0301826				1075 Peachtree LLC	DE	NIA	Liability Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000	27-0227067				TLA Holdings II LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000					TIC European Real Estate LP, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000	51-0099394				The Prospect Company, LLC	DE	NIA	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware	DE	IA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	60992	13-3690700	3302479			Brighthouse Life Insurance Company of NY	NY	RE	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	NIA	Board of Directors	Board of Directors	0.000	Board of Directors	YES	
	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UIP	Brighthouse Financial, Inc	Ownership	100.000	Brighthouse Financial, Inc	NO	
	Brighthouse Holding Group	00000	88-1417697				BLIC Property Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	88-2890382				BLICNY Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company of NY .	Ownership	100.000	Brighthouse Financial, Inc	NO	
1				1											

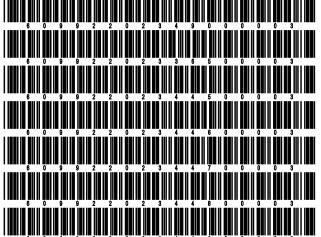
Asterisk	Explanation	

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanation:	
1.		
2.		
3.		
4.		
5.		
6.		
7.		
1.	Bar Code: Trusteed Surplus Statement [Document Identifier 490]	

- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



# **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Summary of Operations Line 8.3

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. –	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0

Additional Write-ins for Summary of Operations Line 27			
	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
2704. –	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0

# **SCHEDULE A - VERIFICATION**

Real Estate

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

# **SCHEDULE B - VERIFICATION**

Mortgage Loans

INOLGAGE LOADS			
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	242,475,310	272,003,848
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	72,750
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	742	2.399
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals  Deduct amounts received on disposals	0	(302)
7.	Deduct amounts received on disposals	7,339,636	28,062,871
8.	Deduct amortization of premium and mortgage interest points and commitment fees	669,067	1,055,554
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	56,480	(484,960)
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	234,523,829	242,475,310
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	234,523,829	242,475,310
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	234,523,829	242,475,310

# **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	36,049,664	34,825,076
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	6,072,447
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	158	171
5.	Unrealized valuation increase (decrease)	40,883	719,102
6.	Total gain (loss) on disposals	0	(702,020)
7.	Deduct amounts received on disposals	0	4,842,720
8.	Total gain (loss) on disposals	16,706	22,392
9.	Total foreign exchange change in book/adjusted carrying value	[0	0
10.	Deduct current year's other than temporary impairment recognized	0	l0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		36,049,664
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	36,073,999	36,049,664

# **SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,724,781,304	1,863,020,444
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	3,622,345	4,776,796
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(1,248,253)	(2,474,609)
6.	Deduct consideration for bonds and stocks disposed of	71,857,011	418,325,353
7.	Deduct amortization of premium	2,424,308	3,503,207
8.	Total foreign exchange change in book/adjusted carrying value	548,623	(7,840,634)
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,359	1,354,564
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,776,027,960	1,724,781,304
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,776,027,960	1,724,781,304

### **SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Carrying Value Non-Trading Activity Carrying Value Carrying Value Carrying Value Acquisitions Dispositions Carrying Value Beginning During During During End of End of End of December 31 NAIC Designation of Current Quarter Current Quarter Current Quarter Current Quarter First Quarter Second Quarter Third Quarter Prior Year **BONDS** 1. NAIC 1 (a) ..... . 1,242, 196, 238 .61,981 .. 22,440,304 (4,327,424) .. 1,242,579,393 . 1,242,196,238 .1,215,490,491 . 1, 133, 067, 204 .532.992.170 .. 13.071.114 ..767.535 ..536.762.436 .532.992.170 520.688.591 .546.637.236 2. NAIC 2 (a) ..... . 19,704,277 .... 82,222 ..632,302 . 25,004,804 .... 19,704,277 .. 20,254,357 . 27,902,304 13,573,266 4. NAIC 4 (a) ..... .... 1,513 . 12,571,788 ... 13,573,266 .. 13,574,779 15,438,461 ..7.983 ..2,880,307 ..2.743.647 5. NAIC 5 (a) ..... .2.811.780 ... 76. 116 ....2,811,780 .2,932,302 0 6. NAIC 6 (a) ..... 7. Total Bonds 1,811,277,731 61.981 35,669,756 (2.918.091)1,819,798,728 1,811,277,731 1,772,751,865 1,725,977,507 PREFERRED STOCK 8. NAIC 1 ..... ...0 11. NAIC 4 ..... .3,000,000 .276,097 ..3,000,000 .3,000,000 .3,276,097 .3,000,000 0 13. NAIC 6 ..... 3.000.000 0 276.097 3.000.000 3.000.000 3.276.097 3.000.000 14. Total Preferred Stock 1.814.277.731 61.981 35.669.756 (2.641.994)1.822.798.728 1.814.277.731 1.776.027.962 1,728,977,507 15. Total Bonds and Preferred Stock

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

# **SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
770999999 Totals	0	XXX	0	0	0

# **SCHEDULE DA - VERIFICATION**

Short-Term Investments

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

# **SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	232,652,261
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	0
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	335,297,299
6.	Considerations received/(paid) on terminations	320,417,002
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	247,532,558
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	247,532,558
	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts	
1.	Peak/Adjusted corning value December 21 of prior year /Line 6 prior year)	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
	Add:	
3.1	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
2.0		
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	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date no use	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
	Subtotal (Line 3.1 minus Line 3.2)	
	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  ${f N} \ {f O} \ {f N} \ {f E}$ 

# **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Car	rying Value Check
1.	Part A, Section 1, Column 14	219,571,386	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		219,571,386
4.	Part D, Section 1, Column 6	407,509,821	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		1
		Fair Valu	e Check
7.	Part A, Section 1, Column 16	221,718,700	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		221,718,700
10.	Part D, Section 1, Column 9	409,657,137	
11.	Part D, Section 1, Column 10	(187,938,436)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)
		Potential Exp	osure Check
13.	Part A, Section 1, Column 21	42,600,437	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	42,600,437	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

## **SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

		1	2
		'	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	4, 196, 203	0
2.	Cost of cash equivalents acquired	18,969,716	23, 188, 810
3.	Accrual of discount	34,081	7,393
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	23,200,000	19,000,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	4,196,203
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	4,196,203

# Schedule A - Part 2 - Real Estate Acquired and Additions Made **N O N E**

Schedule A - Part 3 - Real Estate Disposed NONE

## **SCHEDULE B - PART 2**

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

		g All Mortgage Loans ACQUIN		- Burng	- Quartor	<u>_</u>	_	_
1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	Citv	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
Eddil Mullipel	Oity	Otate	Турс	Bate / toquired	rtate of interest	Time of Acquisition	7 (tici 7 toquisition	and Buildings
						• • • • • • • • • • • • • • • • • • • •		
							•••••	
				· · · · · · · · · · · · · · · · · · ·				
				Y I III				
								• • • • • • • • • • • • • • • • • • • •
								•
3399999 - Totals								

## **SCHEDULE B - PART 3**

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

				Griowing /	III Wortgage Li	cano bioi o	CLD, manon										
1	Location		4	5	6	7		Change	in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)		Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
	- /	State	Туре	Acquired	Date	1 HOI Teal	(Decrease)	Accietion	rvecognized	Other	(0+9-10+11)	DOOK Value			Disposai	Disposai	Disposai
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	279,761	279,761	0	0	0
	VARIOUS					0	0	0	0	0	0	0		814,640	0	0	0
0299999. Mortgages with	n partial repayments					0	0	0	0	0	0	0	1,094,401	1,094,401	0	0	0
				• • • • • • • • • • • • • • • • • • • •													
																	• • • • • • • • • • • • • • • • • • • •
1																	
0599999 - Totals						0	0	0	0	0	0	0	1,094,401	1.094.401	0	0	0
occord Totals						U		U	U		U	0	1,007,701	1,007,701	U	U	

#### **SCHEDULE BA - PART 2**

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

			Long rom	I IIIVESIEU ASSEIS ACQUINED AND ADD	110110 1177 12	L Daning an		gaartor	1			
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation,							
					Designation, NAIC							
					Designation Modifier							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Туре	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	Citv	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
Identification	Name of Description	City	State	Of General Partitles	Syllibol	Acquired	Strategy	Acquisition	Alter Acquisition	LITCUITIDI ATTCCS	IIIVESUIIEIIU	Ownership
					[		l					
6299999 - Tota	lo.	I								• • • • • • • • • • • • • • • • • • • •		XXX
0299999 - 10la	15											

## **SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8			n Book/Adj				15	16	17	18	19	20
		3	4	1				9	10	11	12	13	14	1	_				1
		-					Book/			Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other		Change in	Foreign	Carrying					1
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			1
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	1
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification		City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
		Wilmington	DE	Capital Distribution	12/16/2022	09/01/2023	111,731	0	0	0	0	0	0	111,731	0	0	0	0	111,731
	nt Venture Interests - Real Estate - At	filiated					111,731	0	0	0	0	0	0	111,731	0	0	0	0	111,731
6099999. Tot	tal - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
6199999. Tot	tal - Affiliated						111,731	0	0	0	0	0	0	111,731	0	0	0	0	111,731
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																			·····
																			·····
																			h
6299999 - To	otals						111,731	0	0	0	0	0	0	111,731	0	0	0	0	111,731

## **SCHEDULE D - PART 3**

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

		SHOW All L	ong-Term Bonds and Stock Acquired During the Current Quarter.					
1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation,
								NAIC '
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign		Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	Foreign	Acquired		Slock			Dividends	Symbol
38381A-FV-3 GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2023	INTEREST CAPITALIZATION		61,981	61,981	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments					61,981	61,981	0	XXX
2509999997. Total - Bonds - Part 3					61,981	61,981	0	XXX
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999. Total - Bonds					61,981	61,981	0	XXX
450999997. Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX	0	XXX
598999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	XXX
599999999. Total - Preferred and Common Stocks					0	XXX	0	XXX
								l
								I
								[
600000000 - Totals		ļ			61 001	YYY		YYY

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Rec	deemed or C	Otherwise	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	C	nange In Boo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		. 09/01/2023 .	PAYDOWN		135,308	135,308	125,116	132,309	0	3,000	0	3,000	0	135,308	0	0	0	3,075	. 09/20/2033 .	. 1.A
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		. 09/01/2023 .	PAYDOWN		85, 199	85, 199	75,647	81,852	0	3,347	0	3,347	0	85, 199	0	0	0	1,937	. 12/20/2035 .	. 1.A
010999999	9. Subtotal - Bonds - U.S. Governme	ents				220,507	220,507	200,763	214, 161	0	6,347	0	6,347	0	220,507	0	0	0	5,012	XXX	XXX
3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZTO		. 09/01/2023 .	PAYDOWN		18,589	18,589	20,509	20,428	0	(1,839)	0	(1,839)	0	18,589	0	0	0	491	. 07/01/2048 .	. 1.A
3132DN-2W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		. 09/01/2023 .	PAYDOWN		25,002	25,002	25,292	25,288	0	(285)	0	(285)	0	25,002	0	0	0	1,002	. 10/01/2052 .	. 1.A
3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		. 09/01/2023 .	PAYDOWN		345,698	345,698	335,774	328,883	0	16,815	0	16,815	0	345,698	0	0	0	11,845	. 08/01/2052 .	. 1.A
3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		. 09/01/2023 .	PAYDOWN		256,823	256,823	256,622	256,622	0	201	0	201	0	256,823	0	0	0	9,012	. 09/01/2052 .	. 1.A
3132DV-7C-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		. 09/01/2023 .	PAYDOWN		32,920	32,920	34,607	34,526	0	(1,606)	0	(1,606)	0	32,920	0	0	0	545	. 09/01/2050 .	. 1.A
3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QB0		. 09/01/2023 .	PAYDOWN		10,532	10,532	11,462	11,427	0	(894)	0	(894)	0	10,532	0	0	0	211	. 06/01/2050 .	. 1.A
3133A7-PJ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1		. 09/01/2023 .	PAYDOWN		11,638	11,638	12,665	12,627	0	(989)	0	(989)	0	11,638	0	0	0	232	. 07/01/2050 .	. 1.A
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3		. 09/01/2023 .	PAYDOWN		32,984	32,984	34,538	34,507	0	(1,523)	0	(1,523)	0	32,984	0	0	0	720	. 12/01/2051 .	. 1.A
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		8,664		9,834	9,281	0	(617)	0	(617)	0	8,664	0	0	0	405	. 06/20/2028 .	. 1.A
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B		. 09/01/2023 .	PAYDOWN		88,689	88,689	77,077	81,542	0	7, 148	0	7, 148	0	88,689	0	0	0	1,799	. 08/25/2045 .	. 1.A
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		436,557	436,557	383,625	409,389	0	27, 168	0	27, 168	0	436,557	0	0	0	7,272	. 11/15/2040 .	. 1.A
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59 3		. 09/01/2023 .	PAYDOWN		66,300	66,300	64,466	65,303	0	996	0	996	0	66,300	0	0	0	1,637	. 08/15/2041 .	1.A
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		405,552	405,552	415, 184	412, 176	0	(6,624)	0	(6,624)	0	405,552	0	0	0	10,853	. 08/15/2047 .	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		. 09/01/2023 .	PAYDOWN		4,970	4,970	5,726	5,741	0	(772)	0	(772)	0	4,970	0	0	0	218	. 09/25/2043 .	1.A
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		24,344	24,344	22,640	23,695	0	649	0	649	0	24,344	0	0	0	511	. 07/15/2033 .	1.A
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		218, 175	218, 175	211,698	215,201	0	2,974	0	2,974		218, 175	0	0		5, 176 1,327	. 06/25/2035 .	1.A
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		53,302		54,004	53,452				(150)		53,302	0			1,327	. 02/25/2036 .	1.A
31395P-PE-6 31395R-2E-7	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		112,611							1,432 .		112,611	0				. 03/15/2035 . . 03/15/2035 .	1.4
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		. 09/01/2023 .	DAYDOWN		105.941	105,941	98,061	103,003		2,937		2.937	٥	105.941					. 10/15/2035 .	1.4
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		92,528	92,528	90,034	91,482		1,046	0	1,046	٥	92,528		0	0		. 10/15/2035 .	1.4
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		114,885	114,885	110,855	113,352	0	1,533	0	1,533	0	114,885	0	0	0		. 11/15/2035 .	1 A
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		262 . 102	262 . 102	254,209	258,886	0	3.216	0	3.216	0	262.102	0	0	0	5,539	. 11/15/2035 .	1 A
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		. 09/01/2023 .	PAYDOWN		419.107	419, 107	395,518	410,018	0	9,089	0	9,089	0	419, 107	0	0	0	9,622	. 02/15/2036 .	1 A
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		. 09/01/2023 .	PAYDOWN		19,613	19,613	16,941		n	1,462		1,462		19,613			0	366	. 01/25/2040 .	. 1.A
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	l	. 09/01/2023 .	PAYDOWN		2.748	2,748		2,981	0	(233)	0	(233)	0	2,748	0	0	0	73	. 09/01/2047 .	. 1.A
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		. 09/01/2023 .	PAYDOWN		1,363	1,363	1,474	1,471	0	(108)	0	(108)	0	1,363	0	0	0	36	. 11/01/2048 .	. 1.A
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9		. 09/01/2023 .	PAYDOWN		314,407	314,407	301,438	301,491	0	12,916	0	12,916	0	314,407	0	0	0	8,279	. 05/01/2052 .	. 1.A
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	<b> </b>	. 09/01/2023 .	PAYDOWN		15,950	15,950	17,401	17,346	0	(1,396)	0	(1,396)	0	15,950	0	0	0	440	. 10/01/2049 .	. 1.A
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	<b> </b>	. 09/01/2023 .	PAYDOWN		63, 186	63, 186	68,102	67,901	0	(4,716)	0	(4,716)	0	63, 186	0	0	0	1, 189	. 09/01/2050 .	. 1.A
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		. 09/01/2023 .	PAYDOWN		50,558	50,558	52,730	52,641	0	(2,083)	0	(2,083)	0	50,558	0	0	0	626	. 11/01/2050 .	. 1.A
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		. 09/01/2023 .	PAYDOWN		46,952	46,952	48,474	48,399	0	(1,447)	0	(1,447)	0	46,952	0	0	0	622	. 09/01/2050 .	. 1.A
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		. 09/01/2023 .	PAYDOWN		29,917	29,917	31,390	31,322	0	(1,405)	0	(1,405)	0	29,917	0	0	0	497	. 09/01/2050 .	. 1.A
35563P-JG-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		. 08/01/2023 .	PAYDOWN		6,807	0	0	0	0	6,807	0	6,807	0	6,807	0	0	0	246	. 07/25/2058 .	. 1.A
090999999	9. Subtotal - Bonds - U.S. Special Re	evenu	es		· ·	3,756,964	3,750,158	3,630,687	3,686,584	0	70,379	0	70,379	0	3,756,964	0	0	0	92,290	XXX	XXX
1			1	REDEMPTION 100.0000																	
II .	AES ILUMINA LLC SECURED CORP_BND 6.000		. 09/29/2023 .			76, 116	76,116	69, 161	71,460	0	4,657	0	4,657	0	76,116	0	0	0		. 03/26/2032 .	. 5.C
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		. 09/25/2023 .	PAYDOWN		1,554	1,554	1,137		0	418	0	418	0	1,554	0	0	0	28	. 11/25/2036 .	. 1.A FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		. 09/25/2023 .	PAYDOWN		27,725	27,725	19,400	19,775	0	7,949	0	7,949	0	27,725	0	0	0	605	. 05/25/2037 .	. 1.A FM
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB		. 09/25/2023 .	PAYDOWN		18,809	18,809	15,870	17,862	0	947	0	947	0	18,809	0	0	0	410	. 02/25/2037 .	. 1.A FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		. 09/25/2023 .	PAYDOWN		4,212	4,212	3,732	4,004	0	208	0	208	0	4,212	0	0	0	107	. 08/25/2036 .	. 1.C FM
	BEAR STEARNS ASSET BACKED SECU SENIOR AB REAR STEARNS MORTGAGE FUNDING SUPSEN WHO		. 09/25/2023 . 09/25/2023	PAYDOWN		76,471 7 644	76,471 7 644	61,732 6 401	73,685	0	2,786	0	2,786	0	76,471	0	0	0	2,497 177	. 12/25/2036 . 12/25/2036	. 1.A FM
07401.I-AA-6				PAVDOWN																	1 A FM

## **SCHEDULE D - PART 4**

				;	Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
		-						-		11	12	13	14 15				-	-		NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		. 09/25/2023 .	PAYDOWN		33,919	33,919	27,947	32,273	0	1,647	0	1,647	33,919	0	0	0	794	02/25/2037 .	1.A FM
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		. 09/01/2023 .	PAYDOWN		9,658				0	0	0	0 (		0	0	0	267	11/25/2061 .	1.A FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		. 09/01/2023 .	PAYDOWN		11,090	11,090	11,081	11,090	0	0	0	0 (	11,090	0	0	0	262	09/25/2061 .	1.A FE
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		. 09/01/2023 .	PAYDOWN		118,968	150,082	134,345	141,034	0	(22,066)	0	(22,066)	118,968	0	0	0	5,830	02/25/2037 .	2.C FM
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	l	. 09/01/2023 .	PAYDOWN		46,392				n		n	0		n	n	n	1,202	02/23/2007 .	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		. 09/01/2023 .	PAYDOWN		17,887	21,397	21,397	21,397		(3,510)	0	(3,510)	17,887			0	451	01/25/2067 .	1.A FE
12663D-AC-8	CSMC TRUST CSMC 22-NQM5 SENIOR WHOLE CMO	l	. 09/01/2023 .	PAYDOWN		38, 163	38,163	37,971	37,971			0	192		0	0		1,404	06/25/2067 .	1.A FE
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		. 09/01/2023 .	PAYDOWN		24,397	24,397	24,397	24,397	0	0	0	0	24,397	0	0	0	747	05/25/2067 .	1.A FE
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS A		. 09/25/2023 .	PAYDOWN		62,289	62,289	54,735	61.689	0	600	0	600	62.289	0	0	0	1,578	09/25/2035 .	1.A FM
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		. 09/01/2023 .	PAYDOWN		57,071	73,037	65,757	55,099	0	1,972	0	1,972	57,071	0	0	0		01/25/2036 .	1.A FM
126694-M6-2	COUNTRYWIDEHOMELOANSCWHL 06 SUPSEN WHOLE		. 08/25/2023 .	PAYDOWN		298	298	239	254	0	44	0	44	298	0	0	0	7	04/25/2046 .	1.A FM
	_			REDEMPTION 100.0000																
12672#-AA-6	CVS PASSTHROUGH TRUST CORP_BND 4.704%		. 09/10/2023 .			21,799	21,799	21,799	21,799	0	0	0	00	21,799	0	0	0	684	09/10/2034 .	2.B
				REDEMPTION 100.0000																
126740-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		. 09/10/2023 .	DEDENDE 101 100 0000		5,277	5,277	5,277	5,277	0	0	0	0  0	5,277	0	0	0	141	08/10/2035 .	2.B
40400+ 11 0	ALUBURA LA SESURE ASPARADO E 1000		00 (00 (0000	REDEMPTION 100.0000			0.000	0.000						0.000				204	10 (01 (00 10	0.0.01
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND 5.138%		. 09/30/2023 .	DAVDOUNI		8,333				0	0	0		8,333	0	0	0	321	12/31/2043 .	2.B PL
16165A-AD-6 17311L-AB-7	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		. 09/25/2023 .	PAYDOWN		24,233	24,233	19,001	19,090		5, 142		5, 142	24,233	0			584	07/25/2037 . 04/25/2037 .	1.A FM
17311L-AB-7	CITIGNOUP MORTGAGE LOAN TRUST SOFSEN WHO		. 09/01/2023 .	PAYDOWN		10,812	10,812	9,575			650		650	10.812				338	05/25/2037 .	
1/3 100-44-9	CITTUNOUF MONTGAGE ECAN THOSE SENTON ADS		. 03/23/2023 .	REDEMPTION 100.0000		10,012	10,612		10, 102					10,612					. 03/23/2001 .	1.A IM
185512-AA-8	CLECO SECURITIZATION I LLC SENIOR CORP B		. 09/01/2023 .			60,335		60,329		0	6	0	6		0	0	0	2,887	03/01/2033 .	1.A FE
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		. 09/01/2023 .	PAYDOWN		64,081	64,081	64,080	64,081	0	0	0	00	64,081	0	0	0	1,348	02/25/2067 .	1.A FE
				REDEMPTION 100.0000				•										•		
223611-A#-1	COWBOYS STADIUM LP SECURED CORP_BND 3		. 09/30/2023 .			259, 130	259, 130	259 , 130	259, 130	0	0	0	00	259, 130	0	0	0	10,236	03/31/2034 .	2.A PL
				REDEMPTION 100.0000																
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3		. 09/30/2023 .			123,854	123,854	123,854	123,854	0	0	0	00	123,854	0	0	0	4,285	03/31/2034 .	2.A PL
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		. 08/20/2023 .	PAYDOWN		3,750		3,750	3,750	0	0	0	0		0	0	0	113	05/20/2049 .	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		. 08/20/2023 .	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0		5,000	0	0	0	163	05/20/2049 .	2.B FE
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		. 09/19/2023 .	PAYDOWN		9,521	9,521	7,501	7,501	0	2,020	0	2,020	9,521	0	0	0	273	03/19/2045 .	1.A FM
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		. 09/19/2023 .	PAYDOWN		2,018	2,018	1,612			406		406	2,018	0	0		56	08/19/2045 .	1.A FM
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		. 09/01/2023 .	PAYDOWN		10,904	10,904	10,889	10,889		14		14	10,904	0		0	303	03/25/2067 .	1.A FE
24618#-AS-9 28165A-AA-7	DELAWARE NORTH COMPANIES INC SENIOR CORP		. 07/31/2023 . . 09/25/2023 .	MATURITY		2,000,000	2,000,000	2,022,504	2,004,535		(4,535)		(4,535)	2,000,000	0			78,600	07/31/2023 .	2.C
28103A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB		. 09/25/2023 .	PAYDOWN		4,228			4, 128		101							148	. 11/26/2040 . . 08/26/2047 .	1.A FE
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		. 09/25/2023 .	DAYDOWN		75	75		32,217		45		45	75				9/1	03/25/2036 .	1.A FM
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH		. 09/23/2023 .	PAYDOWN		10.976	10,976	11,202	11,202		(226)		(226)	10.976				310	05/25/2062 .	1.4 1 1 1 1 1 1
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		. 09/01/2023 .	PAYDOWN		10,976	10,976	106,599	106,612	n		n	1,166	107,778	n	n	n	3,149	06/25/2052 .	1.A FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		. 09/20/2023 .	PAYDOWN		54,381	54,381	54,368	54,368	n	13	n	13	54,381	n	n	n	977	01/20/2049 .	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		. 09/20/2023 .	PAYDOWN		5.907	5,907	5,828	5,834		73	0	73	5,907	0	0	0	157	04/20/2049 .	1.F FE
41161P-ED-1	HVML 04-3 SENIOR WHOLE CMO 04-3 4.431		. 09/01/2023 .	PAYDOWN		19,957	19,957	19,896	20,341	0	(384)	0	(384)	19,957	0	0	0	583	05/19/2034 .	1.A FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	ļ	. 09/19/2023 .	PAYDOWN		4,579	4,579			0	1,888	0	1,888	4,579	0	0	0	127	03/19/2035 .	1.A FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		. 09/19/2023 .	PAYDOWN		5,864	5,793	3,841		0	2,461	0	2,461	5,864	0	0	0	171	06/19/2035 .	1.A FM
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		. 09/01/2023 .	PAYDOWN		7,541	7,541	7,404	7,404	0	137	0		7,541	0	0	0	164	07/25/2052 .	1.A
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		. 09/01/2023 .	PAYDOWN		1,890	1,890	1,319		0	839	0	839	1,890	0	0	0	36	08/25/2036 .	1.A FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		. 09/01/2023 .	PAYDOWN		2,257	2,257	1,813	1,149	0	1,108	0	1,108	2,257	0	0	0	48	10/25/2036 .	1.A FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		. 09/01/2023 .	PAYDOWN		190	190	135	82	0	108	0	108	190	0	0	0	3	01/25/2037 .	1.A FM

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

				:	Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During tl	ne Current (	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Valu	ie	16	17	18	19	20	21	22
	_		-	-	-		_	-		11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current							Bond		nation
												Current	Change in	Foreign	Pook/				Interest/		Modifier
									Prior Year		0	Year's		Exchange	Book/	Faraian				Ctatad	
										l	Current	Other Than		Change in	Adjusted	Foreign	Deelines		Stock	Stated	and
CLICID					NI				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized	T-4-1 O-:	Dividends	Con-	SVO
CUSIP		_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	B	For-	Disposal	Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C		. 07/01/2023 .	PAYDOWN		241,522	241,522	240,924	241, 166	0	356	0	356	0	241,522	0	0	0	5,785	. 07/15/2045 .	. 1.A
525221-HD-2	LXS 2006-5 SUPSEN WHOLE_CMO _06-2N 6.6		. 09/01/2023 .	PAYDOWN		2,399	2,399	1,756	1,937	0	462	0	462	0	2,399	0	0	0 .	45	. 02/25/2036 .	. 1.A FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE		. 09/25/2023 .	PAYDOWN		1,483	1,483		1,341	0	142	0	142	0	1,483	0	0	0 .	38	. 08/25/2046 .	. 1.A FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE		. 09/25/2023 .	PAYDOWN		2,208	2,208	1,721		0	88	0	88	0	2,208	0	0	0 .	68	. 06/25/2046 .	. 1.A FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE		. 09/25/2023 .	PAYDOWN		6, 153	6,153	4,899	5,503	0	650	0	650	0	6 , 153	0	0	0	159	. 11/25/2046 .	. 1.A FM
52524V-AQ-2	LEHMANXSTRUSTLXS_07-15N SUPSEN WHOLE_CMO		. 07/20/2023 .	MERRILL LYNCH PIERCE FNNR & SM		356 , 162	448,003	319,628	360,342	^	755	^	755	0	361,097	n	(4,935)	(4,935)	10,036	. 08/25/2047 .	. 1.A FM
52524V-AQ-2 53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT 2 ABS ABS		. 07/20/2023 .	PAVDOWN		336, 162		319,628	360,342	0				۰	361,097	u	(4,500)	(4,800)	510	. 08/25/2047 .	. 1.F FE
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		. 09/25/2023 .	PAYDOWN		6,683	6,683	5,018			1,465		1,465		6,683				193	. 06/25/2036 .	. 1.A FM
	MFRA TRUST MFRA 21-NQM1 WHOLE CMO 21-NQ		. 09/01/2023 .	PAYDOWN		31,127	31,127	31,126	31,127		1,403		1,403		31.127				237	. 04/25/2065 .	. 1.A FE
				PAYDOWN				· ·			(534)		(534)		130,090					. 04/25/2065 . . 08/21/2034 .	
30846M-AA-7	MARINER FINANCE ISSUANCE TRUST SENIOR AB		. 09/20/2023 .	REDEMPTION 100.0000		130,090	130,090	131,838	130,624		(534)	0	(534)	0	130,090				2,106	. 08/21/2034 .	. 1.D FE
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4		. 09/30/2023 .	TEDEMI TTON		14. 138	14, 138	14, 138	14, 138	0	0	0	0	0	14.138	0	0	0	492	. 12/31/2039 .	. 2.B PL
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN		. 09/25/2023 .	PAYDOWN		19,271		7,147		0	10,921	0	10,921	0	19,271	0	0	0	913	. 10/26/2046 .	. 1.A FM
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC 1 SENIOR AB		. 09/20/2023 .	PAYDOWN		13.089	13.089			0	(741)	0	(741)	0		0	0	0	251	. 09/20/2040 .	. 1.D FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		. 09/20/2023 .	PAYDOWN		20,176	20,176	21,708	21,510	0	(1,334)	0	(1,334)	0	20,176	0	0	0	542	. 06/22/2043 .	. 1.F FE
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS		. 09/20/2023 .	PAYDOWN		34.230	34,230	32,964	33, 121		1.108		1.108	0	34.230	0	0		601	. 01/20/2053 .	. 1.D FE
63860H-AD-1	NATIONSTAR HOME EQUITY LOAN TR SENIOR AB		. 09/25/2023 .	PAYDOWN		46,649	46,649	41,111	45,240				1,409		46,649					. 03/25/2037 .	. 1.A FM
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		. 09/25/2023 .	DAVDOWN		17.107	17,107	13,856	16,851						17.107				514	. 09/25/2037 .	. 1.A FM
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		. 09/23/2023 .	PAYDOWN		39,744	39,744		39,744		236		230		39,744				842	. 03/27/2062 .	1.A FW
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		. 09/01/2023 .	DAVDOWN		3,384	3,744	3, 189							3,384				117	. 03/21/2002 . . 07/25/2034 .	. 1.A
66988V-AA-6			. 09/01/2023 .	PAYDOWN		5.573	5,573		4,420		1. 153		1. 153		5.573				108	. 06/25/2034 .	. 1.A FM
67117Y-AA-2	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		. 09/23/2023 .	DAVDOWN		18,742	18,742	18,601	18,608		134		134						779	. 09/25/2062 .	. 1.A FE
74332X-AA-9	OBX TRUST OBX_22-NOM8 SENIOR WHOLE_CMO		. 07/03/2023 .	PAYDOWN		3.090	3,090	3,089			104		104						80	. 09/25/2002 . . 05/17/2041 .	. 1.A FE
750236-AW-1	PROGRESS RESIDENTIAL MASTER TR SENIOR SE		. 08/21/2023 .	GOLDMAN SACHS & CO			800,000	800,000	800,000						800,000		(47,256)	(47,256)	36,617	. 03/17/2041 .	. 2.0 FE
751150-AA-1	RADIAN GROUP INC SENIOR CORP_BND 4.875		. 09/01/2023 .	PAYDOWN			6,098	4.608	4,840		(3,031)		(3,031)		1.809		(47,230)	(47,230)	157	. 03/15/2027 . . 09/25/2046 .	. 1.A FM
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		. 07/01/2023 .	PAYDOWN		1,809		4,008			(3,031)		(3,031)		1,809				10/	. 09/25/2046 . . 09/25/2046 .	. 1.6 FM
	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO			PAYDOWN		14		22					, ,		14						
751150-AD-5 751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		. 08/01/2023 . . 09/01/2023 .	PAYDOWN		14	23		21		(6)		(6)	٠	14			<u> </u>		. 09/25/2046 .	. 2.B FM
75115U-AD-5 75115H-AB-2	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		. 09/01/2023 .	PAYDOWN		599	29 .	22	26		(24)			٠				u	28	. 09/25/2046 . . 12/26/2036 .	. 2.C FM
76116R-AA-9			. 09/25/2023 .	PAYDOWN		14,614	14,614						8,421		14,614						
78396Y-AA-1	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		. 09/25/2023 .	PAYDOWN		3,238					8,421		8,421						218	. 02/25/2036 . . 07/25/2049 .	. 1.A FM
78433Q-AA-3	SESAC INC SENIOR ABS_ABS _ 19-1 144A 5		. 07/25/2023 .	PAYDOWN		17.718	17.718	17,718			0				17.718						. 2.0 FE
	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO		. 09/01/2023 .	PAYDOWN		17,718	248,101	241,278	248,101		0				248, 101					. 03/27/2062 . . 09/15/2033 .	. 1.A FE
	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB		. 09/15/2023 .	PAYDOWN							0								10,376		
/84490-88-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		. 09/16/2023 .	REDEMPTION 100.0000		86,256			80,233		2	0		0					2,590	. 05/16/2050 .	. 1.A FE
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP B		. 09/29/2023 .	TIEDEMI TTON 100.0000		41,431	41,431	41,431	40,967	0	464	0	464	0	41,431	0	0	0	1,138	. 05/31/2029 .	. 1.D PL
80689#-BB-1	SCHNEIDER NATIONAL LEASING INC SENIOR CO		. 09/25/2023 .	MATURITY		1.000.000	1.000.000	1,000,000	1.000.000	0	0	0	0	0	1.000.000	0	0	0	35,500	. 09/25/2023 .	2.B
85022W-AP-9	SPRINGCASTLE SPV SCFT 20-AA SENIOR ABS A		. 09/25/2023 .	PAYDOWN		151,837	151,837	151,829	151,829	n	8	n	8	n	151,837	n	n	n	1,996	. 09/25/2023 .	. 1.A FE
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO		. 09/01/2023 .	PAYDOWN		17.241	17.241	17,237			4	0	4	0	17.241	0	0		349	. 02/25/2067 .	. 1.A FE
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	l	. 09/01/2023 .	PAYDOWN		448	448	370	336		112		112		448			0	14	. 03/25/2046 .	. 1.A FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	1	. 09/25/2023 .	PAYDOWN		289	289	232	244	0	45	0	45	0	289	0	0		8	. 01/25/2037 .	. 1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	1	. 09/25/2023 .	PAYDOWN		1,030		814	859		171	0	171	0	1,030	0	0		26	. 02/25/2037 .	. 1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		. 09/25/2023 .	PAYDOWN		3.942	3,942	3,035	3,607			0				0	0		93	. 05/25/2047 .	. 1.A FM
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB		. 09/20/2023 .	PAYDOWN		27,910	27,910	27,478	27,695	n	216	n	216	n	27,910	n	n		517	. 02/20/2049 .	. 1.D FE
	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH		. 09/01/2023 .	PAYDOWN		39.081	39.081		38.996	n	86		86		39.081				689	. 02/25/2057 .	. 1.A FE

## **SCHEDULE D - PART 4**

CUSP   CUSP   Comment						Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed (	of During th	ne Current	Quarter							
CUSP   Part Verification	1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
Current   Change   Prior											11	12	13	14	15							NAIC
Current   Change   Prior																						Desig-
CUSIP   CUSIP   Continue   For   Disposal   Name   Shares of   Consideration   For   Disposal   Name   Shares of   Disposal   Name   Shares of   Disposal   Dis																						nation,
CUSP   Control   Fer   Disposal   Name   Number of   Consideration   Fer   Disposal   Name   Data of Purchaser   Stock   Fer   Disposal   Name   Name   Data of Purchaser   Stock   Fer   Disposal   Name   Name   Data of Purchaser   Stock   Fer   Disposal   Name   Na																						NAIC
Cutton   Description   Descr														Total	Total							Desig-
CUSIP   Park													Current	Change in	Foreign					Bond		nation
Cluster   Clus													Year's	Book/	Exchange	Book/				Interest/		Modifier
Culp   Identification   Description   For   Disposal or   Disposal   Disposal or   Disposal   Disposal or   Disposal   D										Prior Year		Current	Other Than	Adjusted		Adjusted	Foreign			Stock	Stated	and
Culiforn   Description   For origin   Description   Desc										Book/	Unrealized	Year's	Temporary	Carrving	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
First Column   Description   Eight Descripti	CUSIP					Number of				Adjusted		(Amor-				Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Internation   Description   eign   Date   of Purchaser   Stock   eration   Far Value   Cost   Value   (Decreaser)   Accretion   nized   13)   Value   Date   Disposal   Dispos	Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
SESSIFICATION   100,000   56,45   58	ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			` 13)		Date	Disposal	Disposal	Disposal	Year	Date	Symbol
8,807-4-4    6507_2   3,507-25    0,000   0   0   0   0   0   0   0	87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		. 07/17/2023 .			422,263	422,263	420,680	422,263	0	0	0	0	0	422,263	0	0	0	13,603	. 06/15/2026 .	1.A
SECRET-IN   STANDED C   SECRET-IN   SECRET IN SECRET I	88240T-AA-9	ERCOT 22-1 SECURED CORP BND 144A 4.265		. 08/01/2023 .			68 . 425				0	0	0	0	0	68.425	0	0	0	3.291	. 08/01/2036 .	1.A FE
					REDEMPTION 100.0000		,	, -	*	,						, ,						
	90363@-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C		. 07/08/2023 .			21,886	21,886	21,886	21,886	0	0	0	0	0	21,886	0	0	0	720	. 07/08/2036 .	1.G FE
Second   S	92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH		. 09/01/2023 .	PAYDOWN		162,760	162,760			0	830	0	830	0		0	0	0	3,672	. 02/25/2052 .	1.A FE
9.338-E-E-F   NAW ASSET-BACKE CRITIFICATE SENIOR M.   09/25/2023   PATON   26   162   162   168   117   0   4.5   0   4.5   0   1.5   0   0   0   0   0   0   0   0   0	92538F-AA-2	VERUS SECURITIZATION TRUST VER WHOLE_CMO		. 09/01/2023 .	PAYDOWN		13,595	13,595	.,	13,595	0	0	0	0	0	13,595	0	0	0	97	. 02/25/2066 .	1.A FE
Second-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		. 09/01/2023 .	PAYDOWN		22, 163	22, 163			0	0	0	0	0		0	0	0	408	. 01/25/2067 .	1.A FE
\$5002-80-0   BELS FIND COMMERCIAL WRITING LECRUTE S   \$0.9701/2023   \$1.90000   \$1.9000   \$1.9000   \$1.9000   \$1.9	93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB			PAYDOWN						0	45	0	45	0		0	0	0	4	. 05/25/2037 .	1.A FM
RESIDETION   100.00000   100.00000   100.00000   100.00000   100.00000   100.00000   100.00000   100.000000   100.0000000000	93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB			PAYDOWN		290	290			0	73	0	73	0		0	0	0	7	. 05/25/2037 .	1.A FM
## ## ## ## ## ## ## ## ## ## ## ## ##	95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		. 09/01/2023 .			158, 109	158, 109	163, 179	160,701	0	(2,592)	0	(2,592)	0	158, 109	0	0	0	4,951	. 09/15/2061 .	1.A
\$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \					REDEMPTION 100.0000																	
0.00000-00-0   PLEWRY HEALTH NORTH BAY FINCO SEQUED C	96188#-AA-6	WETT HOLDINGS LLC SECURED CORP_BND 4.3		. 09/30/2023 .	DEDENDT 10N 400 0000		5,556	5,556	5,556	5,556	0	0	0	0	0	5,556	0	0	0	180	. 12/18/2024 .	2.B PL
Concept   Conc	07000+ 10 7	WOLVEDINE POWER OURDLY GOOD IN GEOLIDED O		00 (40 (0000	REDEMPTION 100.0000		05.000	05.000	05.000	05.000	0					05.000				050	00 (40 (0045	
0,00000-00-0   REBURY HEALTH NORTH BAY FINCO SECURED C   0,9/13/2023   VARIOUS   0,9/13/2023   VARIOUS   0,0/13/2023   VARIO	9/806^-AG-/	WOLVERINE POWER SUPPLY COOP IN SECURED C		. 09/10/2023 .	REDEMPTION 100 0000		25,000	25,000	25,000	25,000	0		0	0	0	25,000	0	0		958	. 09/10/2045 .	1.5
000000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-0-0   00000-00-0   00000-00-0   00000-00-0   00000-00-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0   00000-0-0-0   00000-0-0-0   00000-0-0-0   00000-0-0-0   00000-0-0-0   00000-0-0-0   00000-0-0-0   00000-0-0-0-	000000-00-0	PLENARY HEALTH MORTH RAY EINCO SECURED C		00/13/2023	TIEDEMI TTON 100.0000		8 823	8 823	10 076	0 236	0	(580)	0	(580)	658	8 823	(490)	0	(490)	311	03/13/2040	2 A FF
Second					VARIOUS		, .			0	0	, ,	0	(300)	0.00		,	0	,	۱۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		
-68356+-A4-4   SPIRAX-SARDE ENGINEERING PLC SENIOR CORP BID   0. 09/15/2023   Maturi   100.0000   0. 09/15/2023   0. 00.000000000000000000000000000000			D						5.603.450	5.058.710	0		0	(58.710)	0		0	0	0	290.000		2.A FE
L8038*-A4   SBN BALEIA AZUL SARL SECURED CORP_BNO   D.   09/15/2023	G8356*-AA-4		В								0	0	0	0	436,598		(424, 350)	0	(424,350)			2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 16,640,095 16,828,262 17,612,566 16,699,594 0 18,690) 0 18,690,757 0 1425,868) 0 1425					REDEMPTION 100.0000																	
2509999997. Total - Bonds - Part 4			D				-	,			0		0	,	0	,	0	0	0			
2509999998. Total - Bonds - Part 5  XXX  XXX  XXX  XXX  XXX  XXX  XXX			liscell	aneous (Un	affiliated)		16,640,095		17,612,566	,,	0	. , . ,	0						. , ,	606,849		XXX
250999999. Total - Bonds											ů		0			, ., .						
4509999997. Total - Preferred Stocks - Part 4       0       XXX       0       <							XXX	XXX		XXX	XXX			XXX			XXX					
450999998. Total - Preferred Stocks - Part 5         XXX							20,617,566		21,444,016	20,600,339	·	58,036	0		437,256	20,669,757	(425,868)	(52, 191)	(478,059)	704, 151		
4509999999. Total - Preferred Stocks 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							0		•		U			v	0	0	Ü	0	Ü	0		
598999997. Total - Common Stocks - Part 4         0         XXX         0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>XXX</td> <td></td> <td>XXX</td> <td></td> <td>XXX</td>							XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
598999998. Total - Common Stocks - Part 5         XXX							0		0	0	0	0	0	0	0	0	0	0	0	0		XXX
598999999. Total - Common Stocks 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 XXX XXX		-					0				U			•	Ů	0	v		v	0		XXX
							XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
5999999999. Total - Preferred and Common Stocks   0   XXX   0   0   0   0   0   0   0							0		0	0	0	0	0	0	0	0	0	0	0	0		XXX
			cks				0		0	0	0	0	0	0	0	0	0	0	0	0		XXX
600999999 - Totals 20,617,566 XXX 21,444,016 20,600,339 0 58,036 0 58,036 437,256 20,669,757 (425,868) (52,191) (478,059) 704,151 XXX XXX	60099999	99 - Totals					20,617,566	XXX	21,444,016	20,600,339	0	58,036	0	58,036	437,256	20,669,757	(425,868)	(52, 191)	(478,059)	704, 151	XXX	XXX

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

					;	Snowing a	ali Option:	s, Caps, Fi	oors, Colla	ırs, Swaps	and Forwa	rαs ∪pen a	s of Curre	nt Stateme	nt Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
										O. 11													
	of Item(s)									Strike	Initial Cost	Cost of							_			Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange. (	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		learinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	total - Purchased O								7 11110 Carit	(, a.a)	0		٥٥		XXX	. ra.ao	(200.0000)	0	7 1001 011011	0		XXX	XXX
	total - Purchased O							0			0	-	0		XXX	0	0	0	0	0		XXX	XXX
	total - Purchaseu O	plions - neuc	ging Enective	variable Amounty C	Juarantees Under	SSAP NO. II	00			1	U	U	U	U	^^^	U	U	U	U	U	U	^^^	
CALL OPTION SEP24 SPX																							
C @ 2914 BHF2S8CZ4				IDUODO IN OULOE DANK																			
Premium at Maturity			L	JPMORGAN CHASE BANK									_					_			_		
2024-10-02	Variable Annuities	. Exh 5	Equity/Index	N.A	/H6GLXDRUGQFU5/RNE9/	. 07/29/2021	. 09/30/2024	41,180	119,999,802	2914	19,610,252	523, 290	0	62,220,585	62	2,220,585 .	13,639,298	0	(523,290)	)0	0		0001
CALL OPTION																							
SEP24SPXC@2914																							
BHF38KDY9 Premium at																							
Maturity 2024-10-02 .	Variable Annuities	. Exh 5	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 06/23/2022	. 09/30/2024	65,889	192,000,546	2914	74,437,909	1,986,340	0	99,551,436	99	9,551,436 .	21,792,598	0	(1,986,340)	) 0   .	0		0001
CALL OPTION																							
JUN24SPX0@4729				JPMORGAN CHASE BANK																			
BHF3RPF82	Variable Annuities	. Exh 5	Equity/Index	N.A	7H6GLXDRUGQFU57RNE97	. 06/23/2023	. 06/21/2024	11,608	54,894,232	4729	0	1,991,768	0	1,082,222		1,082,222 .	(909,546)	0	0	0	0		0001
01599999999. Subt	total - Purchased O	ptions - Hedo	ging Other - (	Call Options and W	arrants						94,048,161	4,501,398	0	162,854,243	XXX 16	2,854,243	34,522,350	0	(2,509,630	) 0	0	XXX	XXX
PUT OPTION		<u>'</u>	1									, , , , , ,		, , , ,					, , , , , ,	1			
SEP24SPXP@2039.8																							
BHF38KDH6 Premium at																							
	Variable Annuities	Evh 5	Fauity/Index	RNP PARIRAS	ROMUWSFPU8MPR08K5P83	06/23/2022	09/30/2024	228 .781	466 . 667 . 495	2039.8	14 . 808 . 080	395.147	0	1.795.238		1.795.238	(6.634.764)	n	(395.147	0	0		0001
01699999999. Subt					TIONIO II O O O O O O O O O O O O O O O O	. 00/ 20/ 2022	. 00, 00, 202		,,		14.808.080	395.147	0	1.795.238		1.795.238	(6,634,764)	0	(395, 147	0	0	XXX	XXX
	Utai - i uicilaseu O	plions - neut	Jing Other - i	ut Options			1	1			14,000,000	333, 147	U	1,790,200	////	1,733,230	(0,034,704)	U	(333, 147	, ,	U	\\\\	
Interest Rate Swap																							
With DMGSW RCV ULB3																							
PAY 5.00 02/05/2028	A A D AC 11	0.4	Interest	DELITOOLE DANK AG	71 THE 71/10/10/10/1000	00/04/0040	00/05/0000		050 000 000	0.05	0.047.500		044 400	4 055 005		4 055 005	000 454				0		0004
BME2HCYG5	Asset Portfolio	ו ט	. Rate	DEUTSCHE BANK AG	7LTWFZY1CNSX8D621K86	. 02/01/2018	. 02/05/2028	0	250,000,000	0.05	3,317,500	0	241 , 183	4,055,085		4,055,085 .	288,454	0	0	0	0		0004
Interest Rate Swap																							
With JPMORGAN CHASE BK																							
RCV ULB3 PAY 5.00			Interest	JPMORGAN CHASE BANK																			
02/05/2028 BME2HCYJ9	Asset Portfolio	D 1	. Rate	N.A	7H6GLXDRUGQFU57RNE97	. 02/01/2018	. 02/05/2028	0	150,000,000	0.05	2, 160,000	0	144,710	2,448,534		2,448,534 .	188,555	0	0	0	0		0004
Interest Rate Swap																							
With PARSW RCV ULB3																							
PAY 5.00 02/06/2028			Interest																				
BME2HF2N8	Asset Portfolio	D 1	. Rate	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 02/02/2018	. 02/06/2028	0	200,000,000	0.05	3, 111,000	0	192,946	3,217,719	3	3,217,719.	204,245	0	0	0	0		0004
Interest Rate Swap																							
With PARSW RCV ULB3																							
PAY 5.00 02/08/2028			Interest																				
BME2HLAA4	Asset Portfolio	D 1	Rate	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 02/06/2018	. 02/08/2028	0	200,000,000	0.05	2,960,000	0	189,657	3,222,999		3,222,999 .	206,655	0	0	0	0		0004
01799999999. Subt	total - Purchased O	ptions - Hedo	ging Other - (	Caps		*	•		*		11,548,500	0	768,496	12,944,337	XXX 1:	2,944,337	887,909	0	0	0	0	XXX	XXX
CALL OPTION SEP24 SPX		.T	Ī								,		,	1			,		_	1			
C @ 2914 09/30/2024			1	İ							1												
2914. CALL BHF2S8D00;			1	İ							1												l
CALL OPTION SEP24 SPX				1			1																
C @ 4808 09/30/2024				1																			l
4808. CALL BHF1N6H80			1	İ							1												l
Premium at Maturity				JPMORGAN CHASE BANK																			l
	Variable Ammities	Evh F	Equity/Index		THESE VIDE ISSUE IS TO MEST	07/20/2024	00/20/2024	140 014	110 107 700	201/ / 4000	60 000 004	A DEO 247	^	199,542,659	40/	9,542,659.	48,604,736	_	(1 600 105	,	2 240 042		0001
2024-10-02 CALL OPTION	Variable Annuities	. Exii 3	Equity/Index	N.A	/ I IOULADROUGEUS/ HINE9/	. 01/29/2021	. 09/30/2024	140,014	448, 107,736	2914 / 4808	00,900,801	4,002,34/	0	199, 542, 659	198	3,042,009.	40,004,736	0	(1,688,195	/ 0  -	2,248,913		0001
OCT23SPXC04399				1																			
			1	İ							1												l
10/20/2023 4399. CALL				1																			l
BHF3T9H92; CALL OPTION	1			1																			
0CT23SPXC@5059				İ																			
10/20/2023 5059. CALL		l	I	DARK AVO DANK BY	05005571/ IDE   70  IV.	07 (00 (00	40 (00 (00	0.5	00 070 5:-	4000 / 5		4 047 6	_	400 -:-		400 04-	/4 500 ::	_ [	_		00.4		
BHF3T9NG9					G5G5EF / VJP51 / OUK5573	. 0//26/2023	. 10/20/2023	6,528	30,8/0,912	4399 / 5059		1,647,667	0	138,247		138,247 .	(1,509,420)	0	0	0	36, 132		0001
01999999999. Subt				Collars							60,900,801	5,700,014	0	199,680,906		9,680,906	47,095,316	0	(1,688,195	) 0	2,285,045		XXX
0219999999. Subt	total - Purchased O	ptions - Hed	ging Other				<u></u>				181,305,542	10,596,559	768,496	377,274,724	XXX 37	7,274,724	75,870,811	0	(4,592,972	) 0	2,285,045	XXX	XXX
	total - Purchased O										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	total - Purchased O			n							0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
04299999999. Subt				**							0	_	0		XXX	0	0	0	0	0		XXX	XXX
U+23333333. Subt	totai - i uronaseu O	Puons - One	4								U	U	U	1 0	\\\\\	0	U	U	U	U	U	\\\\\	^^^

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date  1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23																					
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 Cumulative																						
·	_	Ŭ								Cumulative				.0		• •			20			20
											Current											
	December										Year Initial											
	Description								Otalla	Year(s)										_		H. A.
	of Item(s)								Strike	Initial Cost	Cost of										redit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment	Q		Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	F	lefer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpar	ty Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence (	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous	se Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure E	ntity	(b)
0439999999. Tota	I Purchased Option	s - Call Option	ons and War	rants						94.048.161	4.501.398	0	162.854.243	XXX 16	2.854.243	34.522.350	0	(2.509.630)	0	0 )	ΚXX	XXX
04499999999. Total	I Purchased Option	s - Put Optio	ns							14.808.080	395, 147	0	1,795,238	XXX	1.795.238	(6,634,764)	0	(395.147)	0	0 )	(XX	XXX
	I Purchased Option									11.548.500		768.496		XXX 1	2.944.337	887.909	0	0	0	0 )	(XX	XXX
	Purchased Option									0		0		XXX	0	00.7,000	0	0	0	0 2		XXX
	Purchased Option									60.900.801		0	199,680,906		9.680.906	47.095.316	0	(1.688.195	0			XXX
	I Purchased Option									00,000,001	3,700,014	0		XXX	0,000,000	47,035,010	0	(1,000,100	0	0 )		XXX
										181.305.542	10.596.559	768.496			7 074 704	75 070 044	0	(4.500.070				XXX
	I Purchased Option		□ Effortive □	reluding Veriable Associate Comme	antona Hadaa CO	ND No. 400				181,305,542	10,596,559	/68,496	- / /		7,274,724	75,870,811	0	(4,592,972)	0	2,285,045		
				cluding Variable Annuity Guar		AF NO. 108				0	0	0		XXX	0	0	0	0	0	0 )		XXX
	otal - Written Option	ns - Hedging	∟ttective Va	riable Annuity Guarantees Un	der SSAP No.108		1		ı	0	0	0	0	XXX	0	0	0	0	0	0 )	(XX	XXX
CALL OPTION SEP24 SPX		I	L .	BANK OF AMERICA NA		1							1									
C @ 2914 BHF2QN8C9	Variable Annuities	Exh 5	Equity/Index	B4TYDEB6GKMZC	031MB27 . 06/30/2021	. 09/30/2024	41,180	119,999,802	2914	(60,609,664)	0	0	(62,221,471)		2,221,471)	(13,653,131)	0	0	0	0	0	0001
CALL OPTION SEP24SPXC04808 BHF38KE02 Premium at																						
SEP24SPX:084808 BHF38KE02 Premium at																						
SEP24SPXG84808 BHF38KE02 Premium at Maturity 2024-10-02. Variable Annuities. Exh 5 Equity/Index BNP PARIBAS ROMUNSFPUBMPR08K5P83 .06/23/2022 .09/30/2024113,247544,491,576																						
					U8K5P83 . U6/23/2022	. 09/30/2024	113,247	544,491,5/6	4808			0					0		0			
Maturity 2024-10-02 .         Variable Annuities Exh 5 Equity/Index BNP PARIBAS ROMUNISFPUBMPRO8K5P83 .         0.6/23/2022 .         0.9/30/2024														0	0 2	(XX	XXX					
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants 0 (77,724,519) (456,702) 0 (76,896,799) XXX (76,896,799) (10,917,063) 0 456,702 0 0 XXX XXX																						
				IDMODOANI OLIAGE DANK																		
Premium at Maturity	V		F 14 (1 4	JPMORGAN CHASE BANK	EZDNEOZ 00 (00 (00 40	00 (00 (0004	005 000	E40 004 000	0000 0	(00 700 404)	(0.440.045)		(4 400 700)	,	4 400 700)	0.054.040		4 700 000				1004
2024-10-02 PUT OPTION	variable Annuities	Exn 5	Equity/index	N.A	5/HNE9/ . 09/30/2019	. 09/30/2024	205,903	540,001,228	2622.6	(66,760,404)	(2,449,645)	0	(4,468,760)	(	4,468,760)	8,854,913	0	1,798,836	0		0	0001
SEP24SPXP@2622.6																						
BHF38KDU7 Premium at																						
Maturity 2024-10-02 .	Variable Annuities	Evh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR	06/22/2022	. 09/30/2024	22.878	59,999,845	2622.6	(2,975,285)	(79.394)	٥	(496,731)		. (496,731)	1,442,015	١	79.394	٥	0	٥	0001
PUT OPTION	variable Alliuities	LXII 3	Lqui ty/ illuex	DIVE FARTBAS ROMONSI FOOMER	00/23/2022	. 03/30/2024	22,070	35,355,043	2022.0	(2,573,203)	(13,334)		(430,731)		. (430,731)	1,442,013						301
OCT23SPXP@3678																						
BHF3DUP28	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32	TWEFA76 . 10/14/2022	. 10/16/2023	40,778	149,981,484	3678	(14, 153, 228)	0	0	(42,804)		(42,804)	8,509,271	0	0	0	0	0	0001
PUT OPTION										(,,,			,,		(, ,	,,						
MAY24SPXP@4550				MORGAN STANLEY & CO																		
BHF3Q6CK1	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFN	F3BB653 . 05/25/2023	. 05/17/2024	25,385	115,501,750	4550	0	(10,093,627)	0	(7, 148, 402)	(	7,148,402)	2,945,225	0	0	0	0	0	0001
PUT OPTION																						
MAY24RTYP@1762			I	1		1																
BHF3Q6CL9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32	TWEFA76 . 05/25/2023	. 05/17/2024	30,119	53,069,678	1762	0	(3,803,729)	0	(2,523,189)		2,523,189)	1,280,539	0	0	0	0	0	0001
PUT OPTION			1	LUCROLIN OTHER EV. O. OO		1																
MAY24SPXP@4136	W		F // .	MORGAN STANLEY & CO		05 (47 (000)	40.011	70 004 070	,,,,,	_	(4 570 540)	_	(0.004.705)	l .	0 004 705	4 005 000	_	_				1004
BHF3Q6CM7	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFN	- 3BB653 . 05/25/2023	. 05/17/2024	19,341	79,994,376	4136	0	(4,570,543)	0	(2,604,735)	(	2,604,735)	1,965,808	l0	0	0	0	0	0001
JUN24SPXP@3869			I	JPMORGAN CHASE BANK		1																
BHF3RPF74	Variable Annuities	Evh 5	Faulty/Index		57RNE97 06/23/2022	. 06/21/2024	13,725	53, 102, 025	3869	n	(1,557,513)	0	(1,289,358)	,	1,289,358)	268 , 155	0	n	n	0	0	0001
PUT OPTION	יעוומטוס חווועונוסט	L^11 5	Equity/ IIIuex	/ IOGENDROGGEO	. 00/20/2020	. 00/21/2024	10,720	50, 102,023			(1,557,515)		(1,200,000)		1,200,000)	200, 130	l					
OCT23SPXP@4399			1			1																
BHF3T9NF1	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP517	0UK5573 . 07/26/2023	. 10/20/2023	9.775	43,000,225	4399	0	(520.519)	0	(1.184.751)		1.184.751)	(664.232)	0	0	0		0	0001
	total - Written Option							, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(83.888.917)		0	(19,758,730)		9,758,730)	24.601.694	0	1.878.230	0	0 2		XXX
	total - Written Option		-	-p						(161,613,436)	( . , , , , ,	n	(96,655,529)		6,655,529)	13.684.631	n	2,334,932	0	0 )		XXX
	otal - Written Option									(101,013,430)	(20,001,0/2)	0		XXX	n (000,023)	10,007,001	0	2,004,002	0	0 )		XXX
	total - Written Option									0	0	0		XXX	0	0	0	0	0	0 2		XXX
			Generation							,	·	0		XXX	U	0	0	0				
	total - Written Option									(77, 704, 540)		0			0 000 700	(40.047.055)	0	450 755	0	0 )		XXX
	Written Options - 0		and Warran	S						(77,724,519)		0			6,896,799)	(10,917,063)	0	456,702	0	0 )		XXX
	I Written Options - I									(83,888,917)	( . , , , , ,	0			9,758,730)	24,601,694	0	1,878,230	0	0 )		XXX
	l Written Options - 0									0		0		XXX	0	0	0	0	0	0 )		XXX
	l Written Options - I									0		0		XXX	0	0	0	0	0	0 )		XXX
09699999999999999999999999999999999999	l Written Options - 0	Collars								0	0	0	0	XXX	0	0	0	0	0	0 )	(XX	XXX
09799999999. Tota	l Written Options - 0	Other						•		0	0	0	0	XXX	0	0	0	0	0	0 )	(XX	XXX
															-							

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

					Showing a	all Option:	s, Caps, Fl	loors, Colla	ırs, Swaps i	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	!							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price.	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0989999999. Tota		.40	(5)	or comman creaming reacc	Date	Expiration:	O o i i i i do i o	7	(: 4.4)	(161.613.436		0	(96,655,529		(96.655.529)	13.684.631	0	2.334.932	0		XXX	XXX
Currency Swap With	William Optiono									(101,010,400)	(20,001,012)		(00,000,020	7000	(00,000,020)	10,004,001	Ů	2,004,002	Ů	·	7000	7000
CITIBANK NA RCV 5.10																						1
PAY 3.60 07/30/2034	BMEOPPGA4 ELENIA																					1
BMEOPLURO	FINANCE OYJ	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 07/25/2014	. 07/30/2034	0	2,688,200	5.1%[3.601%]	0	0	43,259	570,700		613,471	0	17,000	0	0	44,250		100/100
Currency Swap With																						1
CITIGROUP INC RCV 3.82																						1
PAY 1.97 02/03/2024	FINANCE LTD/ EHI			0.17.10.11// 1/1	10 (04 (004 4	00/00/0004		0.704.000	0.045%14.000%3			40.000	200 270		200 200		40.700			7 005		100 (100
BMEOWODT3With	INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 12/04/2014	. 02/03/2024	0	2,721,620	.3.815%[1.966%]	0	0	42,020	392,370		389,866	0	18,700	0	0	7,995		100/100
Currency Swap With CITIGROUP INC RCV 4.02	RMEOWOD IS EDAC LIK		1							1			1									i l
PAY 2.27 02/03/2027	FINANCE LTD/ EHI																					1
BMEOWODX4	INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 12/04/2014	. 02/03/2027	0	8,300,941	4.02%[2.272%]	0	0	123,993	1, 196, 729		1,214,727	0	57,035	0	0	75,943		100/100
Currency Swap With	100 E100011		our rondy	OTTENNE IN EUTODENETTI GETHELT	0 1.12/04/2014	. 02/ 00/ 202/		,000,041	4.02//[2.2/2//]				1,100,720		1,214,727							100/100
CITIBANK NA RCV 3.73																						1
PAY 2.97 10/15/2035	BME12ETP5 HEATHROW																					1
BME12GV69	AIRPORT LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 04/15/2015	. 10/15/2035	0	11,362,890	. 3.7255%[2.97%]	0	0	105,088	1,964,655		2,273,038	0	(135,905)	0	0	197,215		100/100
Currency Swap With																						1
CITIBANK NA RCV 4.27																						1
PAY 3.68 05/15/2030	BME13EV06 SOUTH WEST																					1
BME 134325	AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 04/24/2015	. 05/15/2030	0	1,332,740	.4.2675%[3.68%]	0	0	12,223	259,876		282,236	0	(15,514)	0	0	17 , 155		100/100
Currency Swap With																						1
CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040	72908P9A6 PLENARY																					1
BME10Z9A7	HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 04/27/2016	. 03/13/2040	0	000 510	.5.105%[5.182%]	0	0	1.715	67.237		45.620	0	(1.932)	,		20.095		100/99
Currency Swap With	HEALIH NUNIH DAT	υ ι	our rency	CITIDANK NA E3/ODZNZ/FF321NEFA/	0 . 04/2//2010	. 03/ 13/ 2040		990,519	. 5. 105/6[5. 162/6]	0		1,713			43,020		(1,932)		0	20,095		100/99
CITIGROUP INC RCV 3.94																						1
PAY 3.68 09/20/2027	BME26P2Y4 KEYERA CORP																					1
BME27H2H8		D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 06/20/2017	. 09/20/2027	0	5.349.608	3.943%[3.68%]	0	0	13.476	96.114		124.830	0	(11,434)	0	0	53,331		100/100
Currency Swap With			,										,		,		, , , ,					1
CITICORP SECURITIES																						1
MARKETS RCV 4.69 PAY																						1
2.55 09/30/2028	BME284LX0 SCANDLINES																					1
BME283W10	APS	ויי 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 07/05/2017	. 09/30/2028	0	3,343,627	4.693%[2.55%]	0	0	80,010	376,821		275,523	0	81,396	0	0	37,403		100/100
Currency Swap With CITIGROUP INC RCV 3.78			1							1			1									i l
PAY 4.86 10/01/2032	BME297XN1 AUSGRID																					1
BME297Y83	FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 08/02/2017	. 10/01/2032	0	A QAA 128	3.7775%[4.857%]	0	0	(8.150)	940.540		693,227	n	203.050	0	0	74,207		100/100
Currency Swap With	THANCE ITT EID	D 1	our rency	OTTIDANIC NA EGFODZIIZFITI OZINILI AF	0 .00/02/201/	. 10/01/2002			0.7775%[4.057%]			(0, 130)	, , , , , , , , , , , , , , , , , , , ,				200,000					100/ 100
CITICORP SECURITIES																						1
MARKETS RCV 4.09 PAY	BME2C82S8 BROADCAST																					1
4.97 12/14/2027	AUSTRALIA FINANCE PTY																					1
BME2C8F13	LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 10/17/2017	. 12/14/2027	0	4,310,900	4.088%[4.97%]	0	0	(4,859)	757, 350		609,285	0	180 , 125	0	0	44,217		100/100
Currency Swap With	BME2C87KO BROADCAST		1										1									í l
BARC RCV 4.20 PAY 5.17			L	01710111/11		40 /44 /00==		4 007	4 000015 4500	1	_ [	,,	100		450	_	,,	_	]	40		400 /400
12/14/2029 BME2C8F70	LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 10/17/2017	. 12/14/2029	0 -	1,097,320	4.202%[5.17%]	0	0	(1,702)	192,780		150,298	0	45,850	J 0	0	13,674		100/100
Currency Swap With BARC RCV 4.19 PAY 2.03	,		1										1									( l
12/15/2027 BME2D5E50	BME2D5BL8 VTTI BV	n 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 11/02/2017	. 12/15/2027	0	1 eeu gan	4.186%[2.03%]			80.795	434,400		526 . 161	^	34,000	_		47,821		100/100
Currency Swap With	DINLEDJOLO VIII DV	٠	out rency	OTTIONIN NA ESTOUZIIZTEFAT	. 11/02/201/	. 12/ 13/ 202/		4,000,000	+. 100/0[2.03/0]			00,190	404,400					l	J	41,021		100/ 100
CITIBANK NA RCV 4.51			1										I						[			į l
PAY 3.26 05/31/2033			1										1									i l
BME2DJ6E0	BME2DHPZ6 ANNO 2017 .	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 . 11/09/2017	. 05/31/2033	0	3,826,210	. 4.512%[3.263%]	0	0	41,309	276,751	l	428,593	0	(41,725)	0	0	59,503		100/101

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

The control of the						;	Showing a	all Option:	s, Caps, Flo	ors, Colla	ırs, Swaps	and Forwa	rds Open a	s of Currer	nt Stateme	ent Date	9							
Description of Hearing   Description of Hear		1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Disconting   Control   C						-				-		Cumulative								-	-			
Description   Procedure   Procession   Pro																								
Common   C			Description										-											
Position   Position											Chriles												C1:4	Hadaa
Part   Part													-						T.4.1	0	A .!!			
Dec.   Commands   Dec.   Commands   Dec.   Commands   Dec.   De								1			,	-								-				
Content of Part   Content of Part   Content of Part   Content of Part   Content of Part   Content of Part   Part														_										
Description   Property   Proper								Maturity												`				
								1												,				
Security   Company   Com			or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
MACH   15 / 15 / 15 / 15 / 15 / 15 / 15 / 15																								
Security   Security																								
Personal Program   Personal Pr																								
Company 19   Filter   Company 19   Filter   Company 19																								
Compared by 10   Comp			FUND ADVISORS LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	. 11/21/2017	. 02/15/2028	0	704, 100	3.56%[1.42%]	0	0	11,889	68,280			0	5, 100	0	0 .	7,369		100/100
Ref 15   10   10   10   10   10   10   10																								
SECURE STATE   SECURE STATE   SECURE STATE   SECURE STATE																								
Description   Description					_				_			_	_					_			_			
Section   Sect			ROLLING STOCK	D 1	Currency	CITIBANK NA E5/ODZWZ/FF321WEFA/6	. 12/04/201/	. 11/30/202/	0	6,404,553	(3.15%)	0	0	29,826	262,519		847,076	0	(41,394)	0	0	65,391		100/100
Company   Comp																								
Part 2.5 0.010.2006   COLLEGE   1   Our riety   District APENDAGE   COLLEGE   DISTRICT APENDAG																								
SECOND   COLUMN   C						CREDIT AGRICOLE CIB																		
Description of the control of the				D 1	Currency		02/00/2010	06/00/2040		2 001 250	4 140E010 6401	0	0	20 702	242 600		E77 0E0	0	(06.475)	0	0	E1 70E		100/100
BACLUS BY CRY 4 62   BERDON STORM   STORM STOR			COLLEGE	υ ι	currency		. 03/08/2018	. 06/08/2048		2,081,250	. 4. 1423%[2.04%]	0	0	20,783	243,000		377,932	0	(20,4/3)	0		31,723		100/100
PAY 3.50 (07/20703)   PAULINE CORPORT   PAY 1.50 (07/20704)   PA			DMEONICOEO CAVILLO																					
SECONO   LINE   D																								
Control Supplied   Control Sup				D 1	Currency	DADOLAVO DANK DLO GEOGETV DE LTOLIKEETS	05/22/2019	06/20/2020	0	2 700 022	1 924912 2691	0	0	25 720	244 115		440 451	0	(25, 477)	0	0	25 012		100/100
Section 2 state   Section 2 state   Section 3			LIMITILD	D 1	our rency	DANGLATS DANK FEC 0303ELT/0F3T700K3373	. 03/22/2010	. 00/20/2030		2,700,000	4.024/0[3.20/0]	0		55,725	244, 113		443,431		(33,477)					100/ 100
Company   Comp																								
PAY 127 07/15/269   BEZPRIS GEN NAW   DECITION   DECI			ı																					
SECTION   SECT						CREDIT AGRICOLE CIB																		
Contracty State Nith   Contracty State Nith				D 1	Currency		. 10/31/2018	. 01/15/2049	0	5.740.650	4.74%[2.97%]	0	0	74.790	257 . 400	l	1.502.362	0	(79, 425)	0	0 .	144.410		100/100
6.09 PM BL86										,,				,,	,				(,,			,		,
6.09 PM BL86	BA	RCLAYS BANK PLC RCV																						
Currency Stage Bit In SITUAL AS BANK TLD ROY 4.56 PATE   RESIDENCE Excluding Variable Annualty Guarantees Under SSAP No.108 - Foreign Exchange   0   0   705,48   9,660,012   XXX   11,807,356   0   25,225   0   0   1,083,713   XXX   XXX   10499999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annualty Guarantees Under SSAP No.108 - Foreign Exchange   0   0   705,48   9,660,012   XXX   11,807,356   0   25,225   0   0   1,083,713   XXX   XXX   1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annualty Guarantees Under SSAP No.108   0   0   705,48   9,660,012   XXX   11,807,356   0   25,225   0   0   1,083,713   XXX	6.	30 PAY BLB6	BRSK7ZXA3 ABP								6.301% /													
NATIONAL AISTRULIA   SUNK LTD ROY L 25 PAY   6.28 GR 1/4/2029   BIRCHINSTRY OFF FINANCE   1   Quirrency   BIS A6   SPINISTICIZ-LY02BINSO   06/11/2014   06/14/2029   0   459.590   4.555\[0.285\]   0   0   0   382   146.650   119.682   0   16.375   0   0   0   5.689   100/100	04	1/25/2033 BRSK9U8N2	ACQUISITIONS UK LTD .	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	. 03/16/2012	. 04/25/2033	0	3,962,500	(SONIA+355.8BP)	0	0	858	911, 125		600,920	0	(44, 125)	0	0 .	61,308		100/100
BMN LID ROY 4.56 PAY 98 BEGINST3 99 BEGINST3 99 FINANCE 1 Currency LIBS A6 BPIRETEICIZ, LOSINISO 06/11/2014 08/14/2029 0 0 489,30 4.5551(6.285) 0 0 0 5,889 100/100 2 XXX 11.807,326 0 25,225 0 0 1.68,713 XXX XXX 17099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange 0 0 709,434 9,680,012 XXX 11.807,326 0 25,225 0 0 1.68,713 XXX XXX 1709999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 0 0 709,434 9,680,012 XXX 11.807,326 0 25,225 0 0 1.68,713 XXX XXX XXX 1709999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 0 0 0 709,434 9,680,012 XXX 11.807,326 0 25,225 0 0 1.68,713 XXX XXX XXX XXX XXX XXX XXX XXX XXX X																								
6.28 06/14/2029   BLEUBIKT9 OFF FINNACE   D. 1   Durrency   USS AG   MAY 2029   D. 1/2014   08/14/2029   D. 469,350   4.55516.281   D. D. 0   0. 382   146,650   119,662   D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. 16,375   D. D. D. D. 16,375   D. D. D. D. 16,375   D. D. D. D. D. D. 16,375   D. D. D. D. D. D. D. D. D. D. D. D. D.																								
BRINGHIT DO PTY LTD D 1 Currency. IBS 66 BRISTIGNITALINESS D6711/2014 [0614/2028] 0 0 4,950 4.5551(6.281) 0 0 0 382 146.650 119,692 0 16.375 0 0 0 15.878 3XX XX XX XX XX XX XX XX XX XX XX XX XX																								
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																								
10.09999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108				D 1						469,350	4.555%[6.28%]			382				0		0	0 .			
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108  O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									Exchange			0	0					0		0				
Currency Stap With CUTIGRUP NR PN 3 75 PAY 1.77 08/17/2027 BME2680HA								3				0	0	709,434	9,660,012		11,807,326	0	225, 225	0				
CITIGNOEP INC ROY 3.75 PAY 1.77 08/17/2027 BINE2680H4		1109999999. Sub	total - Swaps - Hedg	ing Effective	Variable Ar	nuity Guarantees Under SSAP No.10	)8			<u></u>		0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PAY 1.77 08/17/2027 BME26BIIA4 CUrrency, Stap, Illith BARQLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 CUrrency, Stap, Illith DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2038 BRSK9UCN 5.15 PAY BLB6 5.15 PAY BLB6 5.15 PAY BLB6 5.15 PAY BLB6 5.15 PAY BLB6 5.15 PAY BLB6 5.15																								
BME26BIINA			5													1	1							
Currency Shap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK80UPC2 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC2 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 65GSEFTVJP5170K5573  12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 65GSEFTVJP5170K5573  12/19/2036 BRSK90UPC3 Currency Shap With DEUTSCHE BANK AG RCV 7.1 WFZYICNSX80621K86  12/19/2036  12/19/20																								
BARCLAYS BAMK PLC RCV 6.48 PAY 6.55   BRSK804T0 PEEL PORTS 12/10/2037 BRSK9UPD. D 1			BME26GCJ6 SEGRO PLC .	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	. 05/24/2017	. 08/17/2027	0	2,236,000	3.75%[1.77%]	0	0	34,075	151,570		151,570	(35,635)	0	0	0 .	22,028		0009
6.48 PAY 6.55 BRSK804TO PEEL PORTS 12/10/2037 BRSK902P2 Currency Stap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 Currency Siap With Siap With S																1	1							
12/10/2037 BRSK9UCP2 Currency Stap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 BRSK72YB0 EVERSHOLT 12/19/2036 BRSK9UN6 Currency Stap With Clitibank Na RCV 7.01 PAY 6.46 12/05/2033 BRSL9UN6 Clitibank Na RCV 7.01 PAY																								
Currency Swap With DEUTSCHE BANK AG RCV 51.5 RPK JBB6 12/19/2036 BRSK9JDN6 Currency Swap With CilibaNK NA RCV 7.01 PAY 6.48 CV 7.01 PAY 6.48 CV 7.01 PAY 6.48 CV 7.01 BRSLHBWB2				L .	1.				l .l.			_								_				
DEUTSCHÉ BANK AG RCV 5.15 PAY BLB6 BRSK7ZYB0 EVERSHOLT 12/19/2036 BRSK9CMDK PLADING PLC			PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	. 11/20/2012	. 12/10/2037	0	2,387,400	6.475%[6.55%]	0	0	24,517	589,926		589,926	(95,513)	0	0	0	44,991		0009
5.15 PAY BLB6 BRSK72YB0 EVERSHOLT 12/19/2036 BRSK9LDM6 FUNDING PLC																1	1							
12/19/2036 BRSK9UN6 CUTRENCY Stap With CUTRENCY Sta			DDOL/77VDO EVEDOUS T						1		F 450 /				1	1					i l			
Currency Snap With CITIBANK NA RCV 7.01 BMEOL3S82 Com - Edwardian Hotel Group BRSLHBINB2 Upsize D 1 Currency. CITIBANK NA E5700ZWZ7FF32TWEFA76 .12/02/2033				l.,		DELITORIE DANK AO - TI TIIITTIVA MOVODO : """	40 /40 /00 45	40 /40 /0000		0 440 05-		_	] _]	/22 20-1		1	000 70-	(400 7:5:		_				0000
CITIBANK NA RCV 7.01 BME013882 Com - PAY 6.46 12/05/2033 Edwardian Hotel Group BRSLHBIMB2 Upsize D 1 Currency. CITIBANK NA E570DZWZ7FF32TWEFA76 12/05/2033 1.12/0			FUNDING PLC	ו ען ו	currency	DEUTSCHE BANK AG /LIWFZYTCNSX8D621K86	. 12/12/2012	. 12/19/2036	0	6,446,800	(SUNTA+260.7BP)	0	0	(11,122)	886, 797		886,797	(438,749)	0	0	0	117,246		0009
PAY 6.46 12/05/2033 Edwardian Hotel Group   BRSLHBIMB2			DMEOLOGODO Com																					
BRSLHBIBS																1	1							
				In 1	Currora	CITIBANK NA EETODTWTTATE	12/02/2012	10 /0E /0000	_	5 200 000	7 010016 4601	_	_	01 770	1 600 701	1	1 600 701	(DEC 040)		^		00 /50		0000
1139999999 Subulular - Swaps - Teuging Other - Foreign Exchange				ina Other 5	,		. 12/02/2013	. 12/05/2033	JU J	5,228,800		0	0					, ,	0	0	U			
	Ľ	1139999999. Sub	ıoıaı - Swaps - Hedg	ing Other - F	-oreign Exch	nange						0	0	129,249	3,317,074	XXX	3,317,074	(826,210)	0	0	0	267,717	XXX	XXX

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i olwalus Obeli (	as of Current Statement Date	

					Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Currer	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					_Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/		Unrealized	Foreign Exchange	Year's	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Adjusted Carrying		Valuation Increase/	Change in	(Amorti- zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val			Accretion	Item	Exposure	Entity	(b)
Total Return Swap With																					
CITIBANK NA R Tot Ret PAY FEDL 09/04/2026																					
BHF29D1V5	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	. 09/11/2020	. 09/04/2026	0	186.715.342	(FEDL01+48BP)	0	0	(6.920.436)	(8,130,678)	(8, 130	678)(2,092,433	3)0	0	0	1,598,437		0001
Total Return Swap With			' '																		
MORGANSTANLEYCAPITALSE RVICE R Tot Ret PAY																					
FEDL 06/21/2027				MORGAN STANLEY					Russell 2000 TR												
BHF2PTWT3		Exh 5	Equity/Index	CAPITAL SERVICES I7331LVCZKQKX5T7XV54	. 06/22/2021	. 06/21/2027	0	38,088,091	/ (FEDL01+38BP)	0	0	(1,538,483)	102,923	102	923403,060	00	0	0 .	367,606		0001
Total Return Swap With BANK OF AMERICA NA R																					
Tot Ret PAY FEDL				BANK OF AMERICA NA																	
06/21/2027 BHF2PTXM7	Variable Annuities	Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	. 06/22/2021	. 06/21/2027	0	106,553,465	(FEDL01+62BP)	0	0	(4, 174, 822)	(743,914)	(743	914) (1,202,333	3)0	0	0 .	1,028,397		0001
Total Return Swap With CITIBANK NA R Tot Ret									MSCI Daily TR												
PAY FEDL 07/21/2027									Gross EAFE USD												
BHF2SK9S7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	. 08/04/2021	. 07/21/2027	0	7,625,188	/ (FEDL01+71BP)	0	0	(309,847)	(354,630)	(354	630) (975,847	7)0	0	0 .	74,401		0001
Total Return Swap With MORGANSTANLEYCAPITALSE																					
RVICE R Tot Ret PAY									.RU201NTR INDEX												
FEDL 05/11/2026				MORGAN STANLEY					/ (1D USOIS +												
BHF2X07Y4 Total Return Swap With		Exh 5	Equity/Index	CAPITAL SERVICES I7331LVCZKQKX5T7XV54	. 10/25/2021	. 05/11/2026	0	8,291,246	26BP)	0	0	(311,517)	(580,899)	(580	899) (175,999	9)0	0	0	67,022		0001
BANK OF AMERICA NA R									SPTR INDEX /												
Tot Ret PAY FEDL				BANK OF AMERICA NA					(1D US0IS +												
08/08/2025 BHF2X2YB0 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	. 10/26/2021	. 08/08/2025	0	50,295,838	54BP)	0	0	(1,910,680)	(2,223,087)	(2,223	087)(2,485,184	1)0	0	0	342,744		0001
BNP PARIBAS SA R Tot									MSCI Daily TR												
Ret PAY FEDL									Gross EAFE USD												
07/03/2025 BHF2X5HS5 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	. 10/26/2021	. 07/03/2025	0	6,617,649	/ (FEDL01+58BP)	0	0	(263,017)	(286, 192)	(286	192)(1,113,481	1)0	0	0	43,883		0001
BANK OF AMERICA NA R									MSCI Daily TR												
Tot Ret PAY FEDL				BANK OF AMERICA NA					Gross EAFE USD												
12/15/2023 BHF2ZQ1D7 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	. 12/15/2021	. 12/15/2023	0	52,831,765	/ (FEDL01+55BP)	0	0	(2,098,684)	(1,434,851)	(1,434	851)(1,652,191	1)0	0	0	120,538		0001
WELLS FARGO BANK NA R																					
Tot Ret PAY FEDL		L		WELLS FARGO BANK NA					SPTR /												
12/15/2027 BHF2ZQ1X3 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	. 12/15/2021	. 12/15/2027	0	266,077,186	(FEDL01+59BP)	0	0	(10,154,300)	(9,556,631)	(9,556	631)(6,408,768	3)0	0	0	2,730,035		0001
WELLS FARGO BANK NA R																					
Tot Ret PAY FEDL				WELLS FARGO BANK NA	00 (07 (00	11 /10 /0055	_	404 000	SPTR /	_		(0.050.555	(0.045.555	,			_				
11/10/2026 BHF3D92R5 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	. 09/27/2022	. 11/10/2026	0	164,909,682	(FEDL01+50BP) MSCI Daily TR	0	0	(6,252,605)	(6,245,922)	(6,245	922)(2,397,256	o)0	J0	0	1,455,291		0001
BANK OF AMERICA NA R									Gross EAFE USD												
Tot Ret PAY FEDL	W	F 1 F	F 14 // 1	BANK OF AMERICA NA	00 /07 /0007	04 (40 (000=	_	00 004 :5:	/ (FED) 04 00 555	_		(0.070.765)	/4 707 075	,,	050) (40 000		_		7.5 7.5		10004
01/10/2027 BHF3D9402 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	. 09/27/2022	. 01/10/2027	0	82,324,491	(FEDL01+68.5BP)	0	0	(3,3/9,766)	(1,787,259)	(1,787	259)(13,333,025	0)0	J0	0	745,729		0001
WELLS FARGO BANK NA R																					
Tot Ret PAY SOFR			,, .	WELLS FARGO BANK NA	00 (00 (00 -	40 (40 (0055	_	204 500		_		(40, 400, 515)	(0.055.55	,			_				
10/10/2026 BHF3DB027 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	. 09/28/2022	. 10/10/2026	0	264, 586, 052	(FEDL01+51BP)	0	0	(10,123,249)	(6,355,684)	(6,355	684)(19,133,324	+) 0	J0	0 -	2,302,863		0001
CITIBANK NA R Tot Ret	1								MSCI Daily TR												
PAY FEDL 10/09/2026					10 (11 (00	10 100 1005	_	00 707 :	Gross EAFE USD	_		/4 050 ::	(000		45 000		_				10004
BHF3DSWX7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	. 10/11/2022	. 10/09/2026	0	30, /2/, 494	/ (FEDL01+65BP)	0	0	(1,253,436)	(909, 634)	(909	634) (5,068,589	J) 0	J 0	0 .	267,320		0001

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Cu	rrent Statement Date
Oriowing all Options,	Caps, Hools	Johans, Gwaps and i Grwards Open as or Gu	incin Glateriicht Date

					Showing	all Option:	s, Caps, Flo	ors, Colla	ars, Swaps :	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
										Prior	Current										1
	Description									Year(s)	Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Total Return Swap With WELLS FARGO BANK NA R	1																				1
Tot Ret PAY FEDL				WELLS FARGO BANK NA					Russell 2000 TR												1
10/09/2026 BHF3DSX08	Variable Annuities	Exh 5	Fauity/Index		09 . 10/11/2022	. 10/09/2026	0	50 737 372	/ (FEDL01+34BP)	0	0	(1,932,068	) (3,223,359)	(3,223,3	59)(5, 197, 242	0	0	0	441,400		0001
Total Return Swap With			Equity, mask	No minos vi	. 10, 11, 2022	. 10, 00, 2020		00,101,012	, (12520110151)			(1,002,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		00,1 (0, 10. ,2.2	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,		1
BANK OF AMERICA NA R																					1
Tot Ret PAY FEDL				BANK OF AMERICA NA					SPTR /												1
10/09/2026 BHF3DY8J2	Variable Annuities	Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB	27 . 10/14/2022	. 10/09/2026	0	263,979,594	(FEDL01+49BP)	0	0	(10,039,803	)(6,341,263)	(6,341,2	63) (22,388,890	0	0	0 .	2,296,546		0001
Total Return Swap With	1																				1
BARCLAYS BANK PLC RCV FEDL P Tot Ret									MSCI Daily TR Gross EAFE USD						1	1	1				1
11/10/2026 BHF3EZ643	Variable Annuities	Exh 5	Fauity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK55	73 . 11/09/2022	. 11/10/2026	0	14 645 138	/ (FEDL01+63BP)	n	0	587 . 157	762,359	762,3	59 1,272,640		n		129,240		0001
Total Return Swap With		LAII 0	Lquity/ index	DAINGERTO DAIN TEO GOGGE / 10/31/00/03	. 11/03/2022	. 11/10/2020		17,070,100	(ILDLOTTOODF)					702,0	1,2/2,040				120,240		0007
GOLDMAN SACHS BANK USA									1						1	1	1				1
R Tot Ret PAY FEDL				GOLDMAN SACHS BANK					SPTR /												1
11/10/2026 BHF3F13V0	Variable Annuities	Exh 5	. Equity/Index	USA KD3XUN7C6T14HNAYLU	02 . 11/10/2022	. 11/10/2026	0	132,650,596	(FEDL01+49BP)	0	0	(5,020,204	) (5,024,152)	(5,024,	52)(1,928,317	)0	0	0 .	1, 170,612		0001
Total Return Swap With																					1
GOLDMAN SACHS BANK USA	· ·			and Breath and the Breath					D 11 0000 TD												1
R Tot Ret PAY FEDL 11/10/2026 BHF3F13Y4	Variable Appuition	Evb E	Earlity/Index	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU	00 11/10/2022	. 11/10/2026		25 070 600	Russell 2000 TR / (FEDL01+40BP)	0		(1 000 710	(1 706 961)	(1 706 5	61) (432,711	,			220 265		0001
Total Return Swap With	Variable Annuities	EXII 5	Equity/index	USA KUSKUN/COTT4HNAYLU	02 . 11/10/2022	. 11/10/2026		25,9/9,690	/ (FEDLU I+40BP)	0	0	(1,002,719	)(1,786,361)	(1,786,3	01) (432,711	)u	0		229,265		0001
BARCLAYS BANK PLC RCV	•								MSCI Daily TR												1
SOFR P Tot Ret									Gross EAFE USD												1
11/10/2026 BHF3GLJ14	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK55	73 . 11/09/2022	. 11/10/2026	0	10, 171, 937	/ (FEDL01+63BP)	0	0	406,934	529,505	529,5	05 884,808	0	0	0 .	89,765		0001
Total Return Swap With																					1
WELLS FARGO BANK NA R				WELL C EADOO DANK NA																	1
Tot Ret PAY FEDL	Vanishia Amerikiaa	F F	Foreign (London	WELLS FARGO BANK NA	00 04 /40 /0000	04 /00 /0007		E7 040 404	Russell 2000 TR	0		(0.000.050	(0.404.004)	(0.404.6	04) (0.404.004				E40 440		0001
01/08/2027 BHF3HBVC7 Total Return Swap With	Variable Annuities	Exn 5	Equity/index	KB1H1DSPRFMYMCUFXT	09 . 01/10/2023	. 01/08/2027		57 , 248 , 40 1	/ (FEDL01+30BP)	0	0	(2,086,852	)(3, 124, 304)	(3, 124, 3	04)(3,124,304		0	0	518, 146		0001
WELLS FARGO BANK NA R																					1
Tot Ret PAY FEDL				WELLS FARGO BANK NA					SPTR /												1
01/08/2027 BHF3HBVG8	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT	09 . 01/10/2023	. 01/08/2027	0	131,771,851	(FEDL01+45BP)	0	0	(4,814,910	)(3, 165, 542)	(3, 165,	42)(3,165,542	2)0	0	0 .	1, 192, 647		0001
Total Return Swap With																					1
BANK OF AMERICA NA R				DANK OF AMERICA NA					MSCI Daily TR						1	1	1				1
Tot Ret PAY FEDL	V		E // .	BANK OF AMERICA NA	07 00 (04 (0000	00/40/0007		40 054 000	Gross EAFE USD		_	(007.005	(007.045)	/207 /	45) (007.045		1		440 507		0004
02/10/2027 BHF3KHTT6 Total Return Swap With		Exh 5	. Equity/Index	B4TYDEB6GKMZ0031MB	27 . 02/21/2023	. 02/10/2027	0	12,051,090	/ (FEDL01+57BP)	J0	0	(397,665	) (627,345)	(627,3	45) (627,345	y0	J0	J 0  -	110,567		0001
GOLDMAN SACHS BANK USA							[		I	1					1	I	I				<u>(</u>
R Tot Ret PAY FEDL				GOLDMAN SACHS BANK					Russell 2000 TR	1					1	1	1				i l
	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HNAYLU	02 . 03/10/2023	. 03/10/2027	0	164, 209. 766	/ (FEDL01+30BP)	0	0	(4,799,314	)(5,972,911)	(5,972,9	11)(5,972,911	)0	0		1,523,667		0001
Total Return Swap With	n l						1	, .,	]	1		, ,,	1	, , , , , , , ,	1	1	1	]	,		i
GOLDMAN SACHS BANK USA	A .								1						1	1	1				i l
R Tot Ret PAY FEDL		1	L	GOLDMAN SACHS BANK					SPTR /		_					.l					1
03/10/2027 BHF3LDAQ0	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HNAYLU	02 . 03/10/2023	. 03/10/2027	0	279,019,052	(FEDL01+45BP)	J 0	0	(7,852,301	) (12, 150, 354)	(12,150,3	54) (12,150,354	0	J 0	0	2,588,958		0001
Total Return Swap With GOLDMANSACHSINTERNATIO									1	1					1	1	1				i l
NAL RCV FEDL P Tot Ret				GOLDMAN SACHS BANK											1	1	1				1
	Variable Annuities	Exh 5	Equity/Index		02 . 05/25/2023	. 05/10/2027		200 . 600 . 383	(FEDL01+48.5BP)			3,722,971	7,597,784	7,597,7	84 7,597,784		o	n	1,905,957		0001
Total Return Swap With			quity/ index	TOOKST SOT HITELE	. 00, 20, 2020	. 50/ 10/ 2021		00,000,000				0,722,371	, , , , , , , , , , , , , , , , ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , ,				1,000,007		
GOLDMANSACHSINTERNATIO									1						1	1	1				i l
NAL RCV FEDL P Tot Ret	t			GOLDMAN SACHS BANK			[		Russell 2000 TR	1					1	I	I				ı l
		Exh 5	. Equity/Index	USA KD3XUN7C6T14HNAYLU	02 . 05/25/2023	. 01/08/2027	0	57,040,209	/ (FEDL01+32BP)	0	0	1,096,562	2,873,413	2,873,4	13 2,873,413	0	0	0 .	516,262		0001
Total Return Swap With							[		I	1					1	I	I				ı l
GOLDMAN SACHS BANK USA	· ·			COL DIAMA CACINO DANIC			[		0070 /	1					1	I	I				ı l
R Tot Ret PAY FEDL	Variable A:+:	Evb E	Earlite / I = 4	GOLDMAN SACHS BANK	00 /04 /0000	00/10/0000		0E 400 040	SPTR /	_	_	(F00 400	(1.754.045)	/4 754 /	4E) (4 7E4 04E		_		1 400 040		10001
08/10/2033 BHF3V1B68	variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HNAYLU	02 . 08/24/2023	. 08/10/2033	0	95,486,619	(FEDL01+73BP)	0	0	(530,428	)(1,754,845)	(1,754,8	45)(1,754,845	) 0	J 0	0 .	1,499,816		0001

Showing all Options.	Caps. Floors. C	collars. Swaps and	Forwards Open as	s of Current Statement Date	

					5	Showing a	all Options	s, Caps, Flo	oors, Colla	irs, Swaps	and Forwa	ds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12 Current	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)		Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With	1		\/		g					()						(=======						ζ /
GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/09/2026 BHF3V1C75 Total Return Swap With CITIBANK NA R Tot Ret	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	. 08/24/2023	. 10/09/2026	0	95,486,619		0	0	516,020	1,753,976	1,753,976	1,753,976	0	0	0 .	830,706		0001
PAY FEDL 08/10/2033 BHF3V1LM2		Exh 5	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 08/24/2023	. 08/10/2033	0	63,736,258	SPTR / (FEDL01+73.8BP)	0	0	(354,493)	)(1,171,327)	(1,171,327	)(1, 171, 327)	0	0	0	1,001,110		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL	A		L	JPMORGAN CHASE BANK																		l
08/10/2033 BHF3V1TL6 Total Return Swap With BANK OF AMERICA NA R		. Exh 5	. Equity/Index		7H6GLXDRUGQFU57RNE97	. 08/24/2023	. 08/10/2033	0	34,313,001	(FEDL01+66BP)MSCI Daily TR	0	0	(188,407)	(630,668)	(630,668	) (630,668)	0	0	0	538,957		0001
Tot Ret PAY SOFR 07/10/2027 BHF3VPZG7 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	. 09/20/2023	. 07/10/2027	0	34, 174, 730	Gross EAFE ÚSD / (SOFR+76.5BP)	0	0	(28,825	) (571,527)	(571,527	) (571,527)	0	0	0 .	332, 132		0001
GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2027 BHF3VPZN2 Total Return Swap With	Variable Annuities	. Exh 5	. Equity/Index	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	. 09/20/2023	. 07/10/2027	0	96,080,400	Russell 2000 TR / (FEDL01+39BP)	0	0	122, 129	1,242,734	1,242,734	1,242,734	0	0	0 .	933,771		0001
BNP PARIBAS SA R Tot Ret PAY FEDL 07/10/2027 BHF3VPZR3 Total Return Swap With WELLS FARGO BANK NA R		Exh 5	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 09/20/2023	. 07/10/2027	0	115,587,165	SPTR / (FEDL01+61.5BP)	0	0	(152,703)	)(2,942,796)	(2,942,796	)(2,942,796)	0	0	0 .	1, 123, 351		0001
Tot Ret PAY FEDL 07/10/2027 BHF3VPZU6 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/20/2023	. 07/10/2027	0	96,080,400	Russell 2000 TR / (FEDL01+33BP)	0	0	(120,848)	)(1,242,894)	(1,242,894	)(1,242,894)	0	0	0 .	933,771		0001
WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2027 BHF3VPZXO Total Return Swap With	Variable Annuities	. Exh 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/20/2023	. 07/10/2027	0	10,588,060	Russell 2000 TR / (FEDL01+33BP)	0	0	(13,317)	) (136,967)	(136,967	) (136,967)	0	0	0 .	102,902		0001
Total Return Swap With	Variable Annuities	. Exh 5	. Equity/Index	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	. 09/25/2023	. 10/09/2026	0	192,609,859		0	0	94,394	2, 114, 054	2, 114, 054	2, 114,054	0	0	0	1,675,650		0001
GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2027 BHF3WR7U2 Total Return Swap With	Variable Annuities	. Exh 5	Equity/Index	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	. 09/25/2023	. 09/10/2027	0	70,305,905	Russell 2000 TR / (FEDL01+40BP)	0	0	33,576	(91,958)	(91,958	)(91,958)	0	0	0 .	698,469		0001
BARCLAYS BANK PLC R Tot Ret PAY FEDL 09/10/2033 BHF3WR815 Total Return Swap With		. Exh 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 09/25/2023	. 09/10/2033	0	192,609,859		0	0	(98,071)	)(2,112,839)	(2,112,839	)(2,112,839)	0	0	0	3,038,329		0001
WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2027 BHF3WR880 Total Return Swap With	Variable Annuities	. Exh 5	Equity/Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/25/2023	. 09/10/2027	0	70,305,905	Russell 2000 TR / (FEDL01+34BP)	0	0	(33,220)	91,835	91,835	91,835	0	0	0	698,469		0001
BARCLAYS BANK PLC R Tot Ret PAY FEDL 09/10/2033 BHF3WR9V8 Total Return Swap With		. Exh 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 09/25/2023	. 09/10/2033	0	54,889,789		0	0	(27,948)	) (602, 115)	(602, 115	) (602, 115)	0	0	0	865,860		0001
GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 09/10/2033 BHF3WRHY3		. Exh 5	. Equity/Index	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	. 09/27/2023	. 09/10/2033		54.098.049		0	0	(9, 122)	)189,430	189 . 430	189,430	0	0	0	853,371		0001
1149999999. Subt	total - Swaps - Hed	ging Other -		1		. 3072.72020	. 20, 10, 2000		0.,000,040	,. LUC - 1 - 1 - 1 /	0		(81,614,317	(74,024,895)	XXX (74,024,895	(103,860,248)	0	0	0	38,983,962		XXX
1169999999. Subt	total - Swaps - Hed	ging Other									0	0	(81,485,068	(70,707,821)	XXX (70,707,821	(104,686,458)	0	0	0	39,251,679	XXX	XXX

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

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

1	2	2	1	5	6	7	, , ,	o o	10	11	12	13	14	15	16	17	18	19	20	21	22	23
ļ.	2	3	4	3	U	,	O	9	10	Cumulative	12	13	14	13	10	17	10	13	20	21	22	23
										Prior	C											
	Danamintian										Current											
	Description								Chriter	Year(s) Initial Cost	Year Initial Cost of										O114	Hedge
	of Item(s)								Strike	of Un-	Un-						Total	C	A ali a 4 . a . a . a 4		Credit	Effectiveness
	Hedged, Used for		T (-)			Date of			Price,				Book/			Unrealized	Foreign	Current Year's	Adjustment		of	
	Income	Schedule/	Type(s)			Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	iviaturity	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential		Quarter-end
Description	or Replicated	Identifier	(2)	or Central Clearinghouse		Evpiration		Amount	(Paid)	Paid	Paid	Income	Value	Codo	Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(h)
1229999999. Subtotal - Swaps - Replication							(i aiu)	1 alu	i aiu	nicome		XXX	i ali value	(Decrease)	D./A.C.V.	Accretion	ntem o	Lxposure	XXX	XXX		
1229999999. Subtotal - Swaps - Replication 1289999999. Subtotal - Swaps - Income Generation 1349999999. Subtotal - Swaps - Other							0	0	0		XXX	0	0	0	0	0	0	XXX	XXX			
									0	0	0		XXX	0	0	0	0	0	0	XXX	XXX	
	19999999. Subtotal - Swaps - Other								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
	9999999. Subtotal - Swaps - Other 9999999. Total Swaps - Interest Rate 9999999. Total Swaps - Credit Default								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
	28999999. Subtotal - Swaps - Income Generation								0	0	838.683	12,977,086		15.124.400	(826.210)	225.225	0	0	1,331,430		XXX	
										0	0	,				. , ,		0	0			XXX
		ırn								0	0	(81,614,317)	. , ,		(74,024,895)	(103,860,248)	0	0	0	38,983,962		
										0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total										0	0	(80,775,634)			(58,900,495)	(104,686,458)	225,225	0	0	40,315,392		XXX
14799999999. Subto										0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
	otal - SSAP No. 108									0	0	0		XXX	0	0	0	0	0		XXX	XXX
				nnuity Guarantees Under SSAP No.1	08					0	0	709,434	*,,		11,807,326	0	225, 225	0	0	1,063,713		XXX
			Annuity Gua	arantees Under SSAP No.108						0	0	0		XXX	0	0	0	0	0		XXX	XXX
	otal - Hedging Other	r								19,692,106	(12,935,113)	(80,716,572)			209,911,374	(15, 131, 016)	0	(2,258,040)	0	41,536,724		XXX
1719999999. Subto	otal - Replication			<u>-</u>						0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	otal - Income Gener	ation		<u>-</u>						0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subto	otal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subto	otal - Adjustments fo	or SSAP No.	108 Derivati	ives						0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Tota	als	-						-		19,692,106	(12,935,113)	(80,007,138)	219,571,386	XXX	221,718,700	(15, 131, 016)	225,225	(2,258,040)	0	42,600,437	XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)

(h)	Codo	Financial or Foonamic Impact of the Hodge at the End of the Populating Pariod
(D)	Code	Financial of Economic impact of the Hedge at the End of the Reporting Period

# Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  ${f N}$   ${f O}$   ${f N}$   ${f E}$ 

## **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterpa	arty Offset	Bool	«/Adjusted Carrying \	√alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	. 0	. 0
BANK OF AMERICA NA BATYDEB6GKMZ0031MB27 .	Y	Y	56,914,330	0	0	(75,950,716)	0	0	(75,950,716)	0	4,976,653	0
BARCLAYS BANK PLC	Y	Υ	19,527,629	0	3, 175, 277	(3,899,705)	0		(3,899,705)	0	4,300,637	0
BNP PARIBAS ROMUWSFPU8MPR08K5P83 .	Y	Υ	30,590,916	71,001,241	107,787,391	(18,401,047)	0	107,787,392	(18,401,047)	58,795,429	1, 167, 234	0
CITIBANK NA E570DZWZ7FF32TWEFA76 .	Y	Y	11,344,724	0	9,697,473	(13, 132, 262)	0	10,397,300	(13, 132, 262)	0	3,812,317	0
CREDIT AGRICOLE CIB	Y	Y	2,250,000	0	501,000	0	0	2,080,314	0	0	196 , 135	0
DEUTSCHE BANK AG	Y	Y	5,750,067	0	4,941,882	0	0	4,941,882	0	0	117,246	0
GOLDMAN SACHS BANK USA	Y	Y	0	0	15,771,391	(26,780,581)	0	15,771,391	(26,780,581)	0	14,426,504	3,417,314
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 .	Y	Y	244, 167,000	15,876,643	265,293,999	(6,388,786)	0	265,294,000	(6,388,786)	14,738,214	2,787,870	1,649,440
MIZUHO CAPITAL MARKETS LLC	Y	Y	270,000	0	0	0	0	0	0	0	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	Y	Y	0	0	0	(9,753,137)	0	0	(9,753,137)	0	0	0
MORGAN STANLEY CAPITAL SERVICES	Y	Y	974,215	0	102,923	(580,899)	0	102,923	(580,899)	0		0
UBS AG BFM8T61CT2L1QCEM1K50 .	Y	Y	250,000	0	146,650	0	0	119,692	0	0	5,689	0
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 .	Y	Υ	121,002,528	0	91,835	(33,051,303)	0	91,835	(33,051,303)	0	10,375,524	0
0299999999. Total NAIC 1 Designation			493,041,410	86,877,884	407,509,821	(187,938,436)	0	409, 657, 137	(187,938,436)	73,533,643	42,600,437	5,066,754
089999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trac	ded)	0	0	0	0	0	0	0	0	0	0
099999999 - Gross Totals			493,041,410	86,877,884	407,509,821	(187,938,436)	0	409,657,137	(187,938,436)	73,533,643	42,600,437	5,066,754
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					407,509,821	(187,938,436)						

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1		2	3	4	5	6	7 Book/Adjusted	8	9 Type of
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	Margin (I, V or IV)
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	458140-AP-5	INTEL CORPORATION			1,289,309	12/15/2042	IV
BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	Corporate	457187-AD-4	INGREDION INC	3,904,464	5,857,000	6,071,537	06/01/2050	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	458140-AP-5	INTEL CORPORATION	653,761	822,000	899,671	12/15/2042	
BANK OF AMERICA NA		Corporate	438516-CA-2	HONEYWELL INTERNATIONAL INC	819,311	1,250,000	1,241,625	06/01/2050	IV
BANK OF AMERICA NA	DTITULDOGRAMEOOO IMBLI .	Corporate	437076-BW-1	HOME DEPOT INC	4,715,805	5,000,000	5, 180, 564	12/06/2028	IV
BANK OF AMERICA NA		Corporate	458140-AY-6	INTEL CORPORATION	34,204	45,000	47,378	05/11/2047	IV
BANK OF AMERICA NA		Corporate	458140-AY-6	INTEL CORPORATION	277,432			05/11/2047	
WELLS FARGO BANK NA		Corporate	512807-AT-5	LAM RESEARCH CORPORATION	1,477,884	1,695,000	1,858,119	03/15/2049	
BANK OF AMERICA NA		Corporate	512807-AT-5	LAM RESEARCH CORPORATION	710,605	815,000		03/15/2049	
BANK OF AMERICA NA		Corporate	512807-AT-5	LAM RESEARCH CORPORATION	427 , 235	490,000	537 , 155	03/15/2049	IV
WELLS FARGO BANK NA		Corporate	512807-AS-7	LAM RESEARCH CORPORATION	2,412,007	2,507,000	2,477,291	03/15/2026	
CITIBANK NA		Corporate	512807-AS-7	LAM RESEARCH CORPORATION		381,000		03/15/2026	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	512807-AS-7	LAM RESEARCH CORPORATION	567,644	590,000	583,008	03/15/2026	
BANK OF AMERICA NA		Corporate	512807-AS-7	LAM RESEARCH CORPORATION	25,015	26,000	25,692	03/15/2026	IV
CITIBANK NA		Municipal Bond	. 48542R-SV-7	KANSAS ST DEV FIN AUTH REV	1,087,649	1,655,000	1,639,451	05/01/2051	
BANK OF AMERICA NA		Corporate	48305Q-AC-7	KAISER FOUNDATION HOSPITALS	2,656,135	2,834,000	2,690,544	05/01/2027	
WELLS FARGO BANK NA		Corporate	482480-AJ-9	KLA CORP	1,785,588	2,693,000	2,837,227	03/01/2050	
WELLS FARGO BANK NA	. KB1H1DSPRFMYMCUFXT09	Corporate	482480-AH-3	KLA CORP	2,181,548	2,500,000	2,755,656	03/15/2049	
BANK OF AMERICA NA		Corporate	482480-AG-5	KLA CORP	1,801,130	1,900,000	1,922,371	03/15/2029	IV
BNP PARIBAS		Corporate	460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC (THE)	2,364,451	2,767,000 .	2,899,640	10/01/2048	
BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	Corporate	460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC (THE)	1,527,878		1,873,710	10/01/2048	
WELLS FARGO BANK NA	. KB1H1DSPRFMYMCUFXT09	Corporate	458140-CE-8	INTEL CORPORATION	4,414,694	4,500,000	4,468,983	02/10/2028	IV
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	458140-BG-4	INTEL CORPORATION				12/08/2047	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	458140-BG-4	INTEL CORPORATION			110.888	12/08/2047	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	48305Q-AC-7	KAISER FOUNDATION HOSPITALS				05/01/2027	
BNP PARIBAS	. ROMUWSFPU8MPR08K5P83	Corporate	404121-AH-8	HCA INC		405,000	405,000	09/01/2026	
BANK OF AMERICA NA		US AGENCY - LOAN BACKED	3137A3-4X-4	FREDDIE MAC FHLMC 3763	1, 171, 619	945.000	1.189.984	11/15/2040	IV
CITIBANK NA		US AGENCY - LOAN BACKED	3136AP-VL-3	FNMA 15-59B	2.579.690			08/25/2045	IV
WELLS FARGO BANK NA		US AGENCY - LOAN BACKED	3136AF-5E-0	FANNIE MAE FNMA 13-84	4.346.655	5.000.000		08/25/2043	IV
WELLS FARGO BANK NA		US AGENCY - LOAN BACKED	3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE CORPORATION	2.732.438	3.145.000		09/01/2052	IV
MORGAN STANLEY CAPITAL SERVICES		US AGENCY - LOAN BACKED	3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE CORPORATION			299.468	09/01/2052	IV
CITIBANK NA		US AGENCY - LOAN BACKED	3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE CORPORATION	896.622	1.032.000	936.520	09/01/2052	IV
BANK OF AMERICA NA		US AGENCY - LOAN BACKED	3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE CORPORATION	2.926.185	3.368.000	3.056.393	09/01/2052	
BANK OF AMERICA NA		US AGENCY - LOAN BACKED	3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE CORPORATION	3.819.331	4.396.000	3.989.283	09/01/2052	IV
WELLS FARGO BANK NA	. KB1H1DSPRFMYMCUFXT09	US AGENCY - LOAN BACKED	3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE CORPORATION	6.770.483	8.074.000	7,357,201	08/01/2052	
BANK OF AMERICA NA		US AGENCY - LOAN BACKED	3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE CORPORATION	4.493.810	5.359.000	4.883.235	08/01/2052	
WELLS FARGO BANK NA		Corporate	29364W-BA-5	ENTERGY LOUISIANA LLC		1,545,000		03/15/2033	
BANK OF AMERICA NA		Corporate	29364W-BA-5	ENTERGY LOUISIANA LLC				03/15/2033	IV
BANK OF AMERICA NA		Corporate	29364W-BA-5	ENTERGY LOUISIANA LLC				03/15/2033	
WELLS FARGO BANK NA		US AGENCY - LOAN BACKED	29364W-BA-5 31394D-E4-8	FANNIE MAE FNMA 05-53			3,003,615	06/25/2035	1 V
		US AGENCY - LOAN BACKED	31396F-GZ-0	FREDDIE MAC FHLMC 3073	4.635.311				
	. KB1H1USPRFMYMCUFX109					22,544,462	4,620,485	11/15/2035	IV
		US AGENCY - LOAN BACKED	38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_05-93	82,819		80,239	12/20/2035	IV
WELLS FARGO BANK NA		US AGENCY - LOAN BACKED	38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	3,373,738	10,000,000	3,349,424	09/20/2033	IV
		Corporate	375558-BA-0	GILEAD SCIENCES INC	7,450,074	9,000,000	8,957,216	02/01/2045	
WELLS FARGO BANK NA	. KB1H1DSPRFMYMCUFXT09	Corporate	375558-AX-1	GILEAD SCIENCES INC	4,351,060	5,000,000	5,399,704	04/01/2044	
BARCLAYS BANK PLC		Corporate	343498-AC-5	FLOWERS FOODS INC	2,391,079	3,042,000 .	3,044,712	03/15/2031	
BARCLAYS BANK PLC		Corporate	337738-AR-9	FISERV INC	2,342,787	2,498,000 .	2,558,953	10/01/2028	
BNP PARIBAS		Corporate	521865-AZ-8	LEAR CORPORATION	1,480,113	1,831,000	2,209,654	05/15/2049	
MORGAN STANLEY & CO INTERNATIONAL PLC		Corporate	521865-AZ-8	LEAR CORPORATION	2,530,176	3,130,000	3,777,290	05/15/2049	IV
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	532457-BR-8	ELI LILLY AND COMPANY	2,874,156	3,531,000	3,607,458	05/15/2047	IV
BANK OF AMERICA NA		Corporate	532457-BR-8	ELI LILLY AND COMPANY	343,499	422,000		05/15/2047	
BANK OF AMERICA NA		Corporate	896516-AA-9	TRINITY HEALTH CORP	1,547,694	1,977,000	2,250,131	12/01/2045	
WELLS FARGO BANK NA		Corporate	88579Y-BD-2	3M CO	3,741,450	5,000,000	5,076,602	09/14/2048	
BANK OF AMERICA NA		Corporate	882508-BM-5	TEXAS INSTRUMENTS INC	483,094	800,000	794,707	09/15/2051	
BANK OF AMERICA NA		Corporate	882508-BM-5	TEXAS INSTRUMENTS INC	78,503	130,000	129, 140	09/15/2051	IV
WELLS FARGO BANK NA		Corporate	87612E-BH-8	TARGET CORPORATION		726,000 .		04/15/2029	
BANK OF AMERICA NA		Corporate	87612E-BH-8	TARGET CORPORATION	1,625,564	1,774,000	1,792,327	04/15/2029	IV
WELLS FARGO BANK NA	. KB1H1DSPRFMYMCUFXT09	Corporate.	87612E-BA-3	TARGET CORPORATION	5.679.401	7.000.000	7.121.632	07/01/2042	
CITIBANK NA		Municipal Bond	873547-HP-1	TACOMA WASH WTR REV	1.054.438	1,100,000	1.100.000	12/01/2040	
WELLS FARGO BANK NA		Corporate	896516-AA-9	TRINITY HEALTH CORP	2.366.556	3.023.000		12/01/2045	IV
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate.	86944B-AH-6	SUTTER HEALTH	826.925	1.182.000	1.244.567	08/15/2040	
WELLS FARGO BANK NA	. KB1H1DSPRFMYMCUFXT09	Corporate	86944B-AE-3	SUTTER HEALTH	1.141.983	1,492,000	1.698.826	08/15/2048	
LLO I ANGO DANY IVA	. NO IITIDOFNFIIITINGUFXTU9	vui pui atc	OUS44D-ME-S	OUTER HEALTH			1,098,820	00/ 10/2048	

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1		2	3	4	5	6	7 Book/Adjusted	8	9 Type of
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	Margin (I, V or IV)
MORGAN STANLEY & CO INTERNATIONAL PLC		Corporate	86944B-AE-3 86944B-AE-3	Sutter health Sutter health				08/15/2048	IV
WELLS FARGO BANK NA		Corporate	863667-AN-1	STRYKER CORPORATION	1.530.929	1.605.000		03/15/2026	
WELLS FARGO BANK NA		Corporate	855244-AU-3	STARBUCKS CORPORATION	3.949.995	5.000.000	5.434.189	08/15/2049	
BANK OF AMERICA NA		Corporate	84859D-AA-5	SPIRE MISSOURI INC		1.300.000	1.403.748	06/01/2051	
MORGAN STANLEY & CO INTERNATIONAL PLC		Corporate	845011-AB-1	SOUTHWEST GAS CORP		1.105.000	1.104.483	06/01/2049	IV
GOLDMAN SACHS BANK USA		Corporate	845011-AB-1	SOUTHWEST GAS CORP	2.926.175	4.192.000	4.190.038	06/01/2049	1
BARCLAYS BANK PLC		Corporate	845011-AB-1	SOUTHWEST GAS CORP	2,178,577	3.121.000		06/01/2049	
BANK OF AMERICA NA		Corporate	842400-HF-3	SOUTHERN CALIFORNIA EDISON COMPANY				06/01/2051	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	86944B-AH-6	SUTTER HEALTH	33,581		50,541	08/15/2040	IV
BARCLAYS BANK PLC		Corporate	902494-AZ-6	TYSON FOODS INC	2,374,169	2,616,000	3,069,460	08/15/2034	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	907818-GB-8	UNION PACIFIC CORPORATION	2,281,602	2,450,000	2,442,269	01/20/2033	IV
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	907818-GB-8	UNION PACIFIC CORPORATION	1,108,207	1, 190,000	1, 186, 245	01/20/2033	
BANK OF AMERICA NA		Corporate	976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY		152,000	142,111	09/01/2032	
BANK OF AMERICA NA		Corporate	976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY	1,755,544	1,993,000	1,863,331	09/01/2032	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Corporate	976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	731,431	958,000	957,930	09/16/2031	
BANK OF AMERICA NA		Corporate	976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	1,617,852	2,119,000	2,118,845	09/16/2031	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	1,067,370	1,398,000	1,397,898	09/16/2031	IV
BANK OF AMERICA NA		Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL INC	1,696,497	2,220,000	2,212,424	12/01/2045	
WELLS FARGO BANK NA		Corporate	956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC	2,988,603	5, 156,000	4,874,157	06/01/2050	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC	1,648,485	2,844,000	2,688,538	06/01/2050	
WELLS FARGO BANK NA		Corporate	94106L-BK-4	WASTE MANAGEMENT INC	2, 115, 888	2,662,000	2,875,798	07/15/2049	
WELLS FARGO BANK NA		Corporate	94106L-BC-2	WASTE MANAGEMENT INC	552,905	700,000	714,951	03/01/2045	
BANK OF AMERICA NA		Corporate	93884P-DY-3	WASHINGTON GAS LIGHT COMPANY	245,010		334,974	09/15/2049	
BANK OF AMERICA NA		Corporate	93884P-DY-3	WASHINGTON GAS LIGHT COMPANY	966,614	1,440,000	1,321,543	09/15/2049	IV
BANK OF AMERICA NA		Corporate	93884P-DW-7	WASHINGTON GAS LIGHT COMPANY	554,923	800,000	923,693	09/15/2046	IV
BANK OF AMERICA NA		Corporate	931142-CK-7	WALMART INC	2,209,054	2,000,000	1,870,474	08/15/2037	
BNP PARIBAS		Corporate	92345Y-AG-1	VERISK ANALYTICS INC		1, 165,000	1, 153, 796	05/15/2050	
GOLDMAN SACHS BANK USA		Treasury	912810-RN-0	United States Treasury	4,267,359	5,900,000	5,928,315	08/15/2045	IV
GOLDMAN SACHS BANK USA		Treasury	912803-DM-2	United States Treasury		734,000	377, 145	05/15/2040	IV
BANK OF AMERICA NA		Treasury	912803-DM-2	United States Treasury	515,595		586,785	05/15/2040	
DANK OF AMERICA NA		Corporate	911312-BQ-8	UNITED PARCEL SERVICE INC	1,209,935		1,548,715	03/15/2049	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .  KB1H1DSPRFMYMCUFXT09	Corporate	911312-BQ-8 907818-GB-8	UNITED PARCEL SERVICE INC	1,613,246	2,000,000 1.044.000	2,064,953 1.040.706	03/15/2049	IV
WELLS FARGO BANK NA WELLS FARGO BANK NA		Corporate	842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY		1,044,000	1,040,706	01/20/2033	
WELLS FARGO BANK NA BANK OF AMERICA NA		Corporate	842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY	790,892		1,436,876	04/01/2047	
BANK OF AMERICA NA		Corporate	842400-66-2 842400-FZ-1	SOUTHERN CALIFORNIA EDISON COMPANY	959.077	1,088,000	1,119,838	10/01/2047	
BANK OF AMERICA NA		Corporate	67066G-AF-1	NVIDIA CORPORATION	3.522.993			04/01/2030	
WELLS FARGO BANK NA		Corporate	666807-BJ-0	NORTHROP GRUMMAN CORP	3,322,993	4,045,000	4.276.883	04/01/2030	· · · · · · · · · · · · · · · · · · ·
BANK OF AMERICA NA		Corporate	662352-AB-9	NORTHWELL HEALTHCARE INC		1,000,000		11/01/2043	
WELLS FARGO BANK NA		Corporate	651639-AY-2	NEIMONT CORPORATION	873.925		1.083.982	10/01/2043	
WELLS FARGO BANK NA		Corporate	651639-AV-8	NEWWONT CORPORATION	1.735.895	1,100,000		06/09/2044	· · · · · · · · · · · · · · · · · · ·
MORGAN STANLEY & CO INTERNATIONAL PLC		Corporate	62952E-AC-1	NYU LANGONE HOSPITALS	1,767,270		2,304,739	07/01/2044	IV
BANK OF AMERICA NA		Corporate	62952E-AC-1	NYU LANGONE HOSPITALS	2.272.204	2.700.000	2,700,000	07/01/2044	IV
RNP PARIBAS	ROMUWSFPU8MPR08K5P83	Corporate	620076-BT-5	MOTOROLA SOLUTIONS INC	636.763			11/15/2030	1
BANK OF AMERICA NA		Corporate	594918-AJ-3	MICROSOFT CORPORATION	1,827,728	2,000,000	1,984,280	10/01/2040	
BANK OF AMERICA NA		Corporate	67066G-AF-1	NVIDIA CORPORATION		957.000		04/01/2030	
WELLS FARGO BANK NA		Corporate	58013M-FH-2	MCDONALDS CORPORATION	811.996	1,000,000	1.104.683	09/01/2048	
WELLS FARGO BANK NA		Corporate	58013M-EZ-3	MCDONALDS CORPORATION	911.305	1,000,000	1.184.815	12/09/2035	1
CITIBANK NA		Corporate	579780-AS-6	MCCORMICK & COMPANY INCORPORATED			822.643	02/15/2031	
BARCLAYS BANK PLC		Corporate	579780-AS-6	MCCORMICK & COMPANY INCORPORATED	2,381,331	3.128.000	2,992,124	02/15/2031	
WELLS FARGO BANK NA		Corporate	559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP				03/01/2050	
CITIBANK NA	E570DZWZ7FF32TWEFA76 .	Corporate	55336V-AJ-9	MPLX LP	281.505		286.442	06/01/2025	
CITIBANK NA		Municipal Bond	54627R-AM-2	LOUISIANA LOC GOVT ENVIRONMENT				02/01/2033	
WELLS FARGO BANK NA		Corporate	532457-BR-8	ELI LILLY AND COMPANY		637.000		05/15/2047	
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Corporate	532457-BR-8	ELI LILLY AND COMPANY		410.000	418.878	05/15/2047	IV
CITIBANK NA		Municipal Bond	592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON	710.925	740,000	740.000	07/01/2026	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	Corporate	67777J-AL-2	OHIOHEALTH CORP	1,700,051	2, 154,000	1,818,157	11/15/2031	
BANK OF AMERICA NA		Corporate	68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	11.949		13,211	09/15/2032	
BANK OF AMERICA NA		Corporate	68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	1,536,829	1,672,000	1,699,122	09/15/2032	
BANK OF AMERICA NA		Corporate	842400-FZ-1	SOUTHERN CALIFORNIA EDISON COMPANY	53.462			10/01/2043	IV
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	Corporate	833034-AM-3	SNAP-ON INCORPORATED				05/01/2050	

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1		2	1 2	4	5	6	7		
1		2	3	4	5	б	Book/Adjusted	8	9 Type of
Exchange, Counterparty			CUSIP				. ,	N 4 - 4 4	, ,,
or Central Clearinghouse		Type of Asset Diadred	Identification	Description	Fair Value	Dor Value	Carrying	Maturity Date	Margin
0	ROMUWSEPU8MPR08K5P83 .	Type of Asset Pledged		Description	Fair Value	Par Value	Value		(I, V or IV
BNP PARIBAS		Corporate Corporate	832696-AT-5 81728X-AA-6	J M SMUCKER CO		1,690,000	1,847,167 4,171,000	03/15/2050	
GOLDMAN SACHS BANK USA		Municipal Bond	79765R-TK-5	SAN FRANCISCO CA CITY & CNTY WTR	2,169,746	2.140.000	2.141.363	11/01/2040	
CITIBANK NA		Municipal Bond	79765R-TK-5	SAN FRANCISCO CA CITY & CNTY WTR	1 059 526	1.045.000	1.045.665	11/01/2040	
BANK OF AMERICA NA		Corporate	78409V-BF-0	S&P GLOBAL INC	4.873.395	5.000.000	4,962,280	08/01/2028	
WELLS FARGO BANK NA		Corporate	774341-AK-7	ROCKWELL COLLINS INC	9,213,180	10,000,000	9,738,736	03/15/2027	
BANK OF AMERICA NA		Corporate	747525-BJ-1	QUALCOMM INCORPORATED	1,568,749	2,284,000	2,267,077 .	05/20/2050	
WELLS FARGO BANK NA		. Corporate	743756-AB-4	PROVIDENCE HEALTH AND SERVICES	3,434,660	3,769,000	3,699,363	10/01/2026	
BANK OF AMERICA NA		Corporate	743756-AB-4	PROVIDENCE HEALTH AND SERVICES	1,121,800	1,231,000	1,208,256	10/01/2026	IV
WELLS FARGO BANK NA		Corporate	741503-BC-9	BOOKING HOLDINGS INC	4, 194, 720	4,514,000 .	4,339,534 .	03/15/2028	
BANK OF AMERICA NA BANK OF AMERICA NA		Corporate	741503-BC-9 72014T-AE-9	BOOKING HOLDINGS INC PIEDMONT HEALTHCARE INC				03/15/2028	IV
BANK OF AMERICA NA WELLS FARGO BANK NA		Corporate Corporate	720141-AE-9 718546-AK-0	PHILLIPS 66		3,090,000	3,004,5713,966.433	01/01/2052	
WELLS FARGO BANK NA		Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC	3,033,250	3,445,000	3,966,4333,430,482	08/15/2029	
BANK OF AMERICA NA		Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC	1.369.145	1.555.000	1.548.447	08/15/2029	IV
BANK OF AMERICA NA		Corporate	717081-EW-9	PFIZER INC	2.217.212	2.595.000	2,377,180	04/01/2030	1
BANK OF AMERICA NA		Corporate	717081-EW-9	PFIZER INC	2,054,873	2,405,000	2,203,128	04/01/2030	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	70450Y-AJ-2	PAYPAL HOLDINGS INC	1,047,366	1,595,000	1,651,891	06/01/2050	
WELLS FARGO BANK NA		Corporate	701094-AN-4	PARKER HANNIFIN CORPORATION	1,119,088	1,260,000	1,257,596	06/14/2029	
BANK OF AMERICA NA		Corporate	842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY	1,828,938	2,516,000	2,589,671	04/01/2047	IV
WELLS FARGO BANK NA		. Corporate	032654-AV-7	ANALOG DEVICES INC	648,511	822,000	818, 155	10/01/2031	
BANK OF AMERICA NA		Corporate	032654-AV-7	ANALOG DEVICES INC	625,632	793,000		10/01/2031	IV
BANK OF AMERICA NA		Corporate	032654-AK-1	ANALOG DEVICES INC	711,444			12/15/2045	IV
WELLS FARGO BANK NA WELLS FARGO BANK NA		. Corporate	032095-AL-5 031162-CF-5	AMPHENOL CORPORATION  AMGEN INC	1,593,625 325,276	2,035,000400.000	2,028,945 . 519.326 .	09/15/2031	
WELLS FARGO BANK NA		Corporate	031162-UF-5	AMGEN INC			3,678,991	06/15/2051	
MORGAN STANLEY & CO INTERNATIONAL PLC		Corporate	031162-CD-0	AMGEN INC				06/15/2048	
GOLDMAN SACHS BANK USA	KD3XIN7C6T14HNAVI IIO2	Corporate	031162-CD-0	AMGEN INC	408 834	510.000	513.629	06/15/2048	IV
BANK OF AMERICA NA		Corporate	048303-CH-2	ATLANTIC CITY ELECTRIC CO	1.761.225	1.881.000	1.879.979	10/15/2028	IV
CITIBANK NA		Corporate	04352E-AB-1	ASCENSION HEALTH		1,048,000	1,048,000	11/15/2039	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	04352E-AB-1	ASCENSION HEALTH		270,000	270,000 .	11/15/2039	
BANK OF AMERICA NA		Corporate	04352E-AB-1	ASCENSION HEALTH				11/15/2039	IV
BANK OF AMERICA NA		Corporate	039483-BH-4	ARCHER DANIELS MIDLAND CO	1,244,989	1,600,000	1,483,761	04/16/2043	IV
WELLS FARGO BANK NA		. Corporate	038222-AM-7	APPLIED MATERIALS INC	574,587			04/01/2047	
WELLS FARGO BANK NA		. Corporate	038222-AM-7	APPLIED MATERIALS INC	3,644,113	4,319,000	4,495,638 .	04/01/2047	
WELLS FARGO BANK NA BANK OF AMERICA NA		Corporate	037833-DD-9	APPLE INC			473,525 .	09/12/2047	1V
WELLS FARGO BANK NA		Corporate	037833-DD-9 037833-BH-2	APPLE INC				09/12/2047	
BANK OF AMERICA NA		Corporate	037833-BH-2	APPLE INC	977 258	1.130.000	1.207.665	05/13/2045	
WELLS FARGO BANK NA		Corporate	035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	942.846	1,119,000	1,217,510	04/15/2048	
BANK OF AMERICA NA		Corporate	035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			958.558	04/15/2048	
WELLS FARGO BANK NA		Corporate	048303-CH-2	ATLANTIC CITY ELECTRIC CO	1.984.071	2.119.000	2.117.850	10/15/2028	IV
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			343,843	05/15/2050	IV
WELLS FARGO BANK NA		Corporate	00846U-AN-1	AGILENT TECHNOLOGIES INC	1,291,711	1,630,000	1,597,909	03/12/2031	
CITIBANK NA		Corporate	00846U-AN-1	AGILENT TECHNOLOGIES INC	1,074,577	1,356,000	1,329,304	03/12/2031	
BANK OF AMERICA NA		Corporate	007903-BG-1	ADVANCED MICRO DEVICES INC	891, 184			06/01/2052	IV
WELLS FARGO BANK NA		. Corporate	00287Y-AM-1	ABBVIE INC	7,374,257	8,934,530	9,369,495	11/06/2042	
GOLDMAN SACHS BANK USA		Corporate	00287Y-AM-1	ABBVIE INC	817, 112	990,000	1,038,197	11/06/2042	
WELLS FARGO BANK NA WELLS FARGO BANK NA		Corporate	002824-BH-2 002824-BH-2	ABBOTT LABORATORIES				11/30/2046	
GOLDMAN SACHS BANK USA		Corporate	002824-BH-2	ABBOTT LABORATORIES	1,716,173	1,879,000		11/30/2046	
BANK OF AMERICA NA		Corporate	002824-BH-2	ABBOTT LABORATORIES		1,360,000	1,423,274	11/30/2046	IV
BANK OF AMERICA NA		Corporate	002824-BG-4	ABBOTT LABORATORIES			3.247.208	11/30/2036	IV
WELLS FARGO BANK NA		Corporate	008685-AB-5	AHOLD FINANCE USA LLC	8.616.161		8.217.615	05/01/2029	
CITIBANK NA		Municipal Bond	052414-NR-6	AUSTIN TEX ELEC UTIL SYS REV	1,046,504	1,130,000	1,130,000	11/15/2027	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09 .	. Corporate	219350-BK-0	CORNING INC	861,722	965,000	1,290,492	11/15/2048	
BANK OF AMERICA NA		Corporate	210518-DE-3	CONSUMERS ENERGY COMPANY	1,807,406	2,490,000	2,463,230	02/15/2050	IV
BANK OF AMERICA NA		Corporate	23745Q-AA-2	DARTMOUTH-HITCHCOCK HEALTH	1,026,912	1,435,000	1,585,249	08/01/2048	IV
BANK OF AMERICA NA		Corporate	26875P-AT-8	EOG RESOURCES INC	576,311	650,000		04/15/2050	
WELLS FARGO BANK NA		Corporate	26875P-AQ-4	EOG RESOURCES INC	711,932		909,901	01/15/2036	
BANK OF AMERICA NA		Corporate	26875P-AQ-4	EOG RESOURCES INC	1,575,706	1,733,000	2,013,868 .	01/15/2036	
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	Corporate	26875P-AQ-4	EOG RESOURCES INC	8,183	9,000	10,459	01/15/2036	IV

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I. V or IV)
WELLS FARGO BANK NA KB1H1DSPRFNYMCUFXTO9	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS LLC	1.883.576	1.880.000	1.881.262	04/15/2038	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Corporate.	26442C-AE-4	DUKE ENERGY CAROLINAS LLC	2,772,263	2.767.000	2.768.858	04/15/2038	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate.	26442C-AE-4	DUKE ENERGY CAROLINAS LLC	4.970.436	4.961.000	4.964.331	04/15/2038	IV
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	Corporate	26138E-AT-6	KEURIG DR PEPPER INC	3.801.822	4.755.000	5,407,495	11/15/2045	
MORGAN STANLEY & CO INTERNATIONAL PLC	Corporate	25470D-BC-2	DISCOVERY COMMUNICATIONS LLC	1,866,626	1,929,000	1,932,974	11/15/2024	IV
BNP PARIBAS ROMUWSFPU8MPR08K5P83	Corporate	25470D-BC-2	DISCOVERY COMMUNICATIONS LLC	1,739,862	1,798,000	1,801,704	11/15/2024	
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	Corporate	25470D-BC-2	DISCOVERY COMMUNICATIONS LLC	2, 199, 503	2,273,000	2,277,683	11/15/2024	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL MEDICAL CENTER	2,526,946	3,090,000	3,327,785	05/15/2044	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO	778,021		801,983	02/01/2025	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO	8,340,928	8,598,000	8,597,819	02/01/2025	IV
BNP PARIBAS ROMUWSFPUBMPRO8K5P83	Corporate	075887-CK-3	BECTON DICKINSON AND COMPANY			402,000	05/20/2050	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	05723K-AF-7	BAKER HUGHES HOLDINGS LLC	1,315,505	1,764,000	1,627,665	12/15/2047	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate		BAKER HUGHES HOLDINGS LLC		1,139,000	1,050,970	12/15/2047	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate		BAKER HUGHES HOLDINGS LLC	508,663	566,000 .	616,991	09/15/2040	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate		BAKER HUGHES HOLDINGS LLC	2, 187, 431	2,434,000 .	2,653,278	09/15/2040	IV
WELLS FARGO BANK NA	Corporate	052769-AH-9	AUTODESK INC	3,764,747	4,780,000	4,768,330	12/15/2031	
BARCLAYS BANK PLC	Corporate	071813-CS-6	BAXTER INTERNATIONAL INC		270,000 .	230,310	02/01/2032	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	110122-CP-1	BRISTOL-MYERS SQUIBB CO	3, 137, 573	3,464,000 .	3,328,329	07/26/2029	IV
WELLS FARGO BANK NA	Corporate	110122-CP-1	BRISTOL-MYERS SQUIBB CO	609,581	673,000 .	646,641	07/26/2029	
WELLS FARGO BANK NA	Corporate	166764-CA-6	CHEVRON CORP	58,051	87,000	87,000	05/11/2050	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	166764-CA-6	CHEVRON CORP		648,000 .	648,000	05/11/2050	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CORPORATION	2,129,545	2,200,000 .	2, 167, 470	08/12/2025	
BANK OF AMERICA NA BATYDEB6GKMZ0031MB27	. Corporate	136375-CK-6	CANADIAN NATIONAL RAILWAY COMPANY	519,966	777,000 .	648,764	08/02/2046	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	126408-GY-3	CSX CORP	781,792	1,000,000 .	1,002,093	03/15/2044	
BNP PARIBAS	Corporate	125896-BN-9	CMS ENERGY CORPORATION	2,018,132	2,358,000 .	2,216,967	03/01/2044	
GOLDMAN SACHS BANK USA	Corporate	125523-AH-3	CIGNA GROUP	3,407,842	3,598,000 .	3,828,247	10/15/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	Corporate	117043-AT-6	BRUNSWICK CORP	2,053,999	2,781,000	2,690,614	08/18/2031	IV
BNP PARIBAS	Corporate		BRUNSWICK CORP		2,529,000 .	2,446,804	08/18/2031	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO		1,050,000	1,051,281	11/15/2047	IV
0199999999 - Total				371.890.066	482.805.992	446,654,349	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCU	KT09 Corporate	589331-AQ-0	MERCK & CO INC	6,809,000	6,809,000	XXX	06/30/2039	
WELLS FARGO BANK, NA	KTO9 Corporate	478160-BA-1	JOHNSON & JOHNSON	7,050,000	7,500,000	XXX	05/15/2041	
MORGAN STANLEY CAPITAL SERVICES LLC	XV54	517534-XP-3	LAS CRUCES N MEX SCH DIST NO 002	5, 100	5,000	XXX	08/01/2024	
WELLS FARGO BANK, NA	KTO9 Corporate	68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	5,721,300	7,335,000	XXX	11/15/2048	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ003	MB27 . Corporate	68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	11,960	13,000	XXX	09/15/2032	
DEUTSCHE BANK AG	1K86 . Corporate	666807-BH-4	NORTHROP GRUMMAN CORP	1,221,838	1,401,000	XXX	06/01/2043	۱۷
BANK OF AMERICA, N.A. B4TYDEB6GKMZ003	MB27 . Corporate	595620-AR-6	MIDAMERICAN ENERGY COMPANY	5,250,000	7,000,000	XXX	08/01/2047	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ003	MB27 . Corporate	62952E-AA-5	NYU LANGONE HOSPITALS	116,200	140,000	XXX		
BANK OF AMERICA, N.A. B4TYDEB6GKMZ003	MB27 . Corporate	62952E-AC-1	NYU LANGONE HOSPITALS	2,268,000	2,700,000	XXX	07/01/2044	
DEUTSCHE BANK AG	1K86 . Corporate	665789-AW-3	NORTHERN STATES POWER CO (WISCONSIN)	428,458		XXX	09/01/2038	IV
MORGAN STANLEY CAPITAL SERVICES LLC	XV54 Corporate	29278G-AL-2	ENEL FINANCE INTERNATIONAL NV	242,500	250,000 .	XXX	09/10/2024	
DEUTSCHE BANK AG	1K86 . Corporate	30231G-AN-2	EXXON MOBIL CORP	118,414	161,000	XXX	03/06/2045	IV
WELLS FARGO BANK, NA	KTO9 Corporate	244199-AZ-8	DEERE & CO	2,415,460	2,047,000	XXX	05/15/2030	
MORGAN STANLEY CAPITAL SERVICES LLC	XV54 Corporate	247109-BT-7	DELMARVA POWER & LIGHT COMPANY	25,840	34,000 .	XXX		
BANK OF AMERICA, N.A. B4TYDEB6GKMZ003	MB27 . Corporate	26442U-AB-0	DUKE ENERGY PROGRESS LLC	1,925,000	2,500,000 .	XXX	08/15/2045	

#### Collateral Pledged to Reporting Entity

	1	2	3	4	5	6	7	8	9
	·	_		·	· ·		Book/Adjusted		Type of
	ge, Counterparty		CUSIP				Carrying	Maturity	Margin
or Centr	ral Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL INC		430,000	XXX	08/15/2029	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	Corporate	458140-AK-6	INTEL CORPORATION	434,811	505,000	XXX	10/01/2041	IV
BANK OF AMERICA, N.A	D-11 IDEDUCTINEED INDE	Corporate	. 69351U-AT-0	PPL ELECTRIC UTILITIES CORPORATION	6,628,100	8,390,000	XXX	10/01/2045	
WELLS FARGO BANK, NA		Equities	. 369604-30-1	GENERAL ELECTRIC CO COMMON STOCK USD 0.01		97,761	XXX		
MORGAN STANLEY CAPITAL SERVICES LLC		Equities	. 902252-10-5	TYLER TECHNOLOGIES INC COMMON STOCK USD 0.01	181, 155		XXX		
BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27 .	Corporate	. 906548-CS-9	UNION ELECTRIC CO	2,986,800	5,240,000	XXX	03/15/2051	
BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27 .	Corporate	. 911312-CA-2	UNITED PARCEL SERVICE INC	6, 120, 760	6,653,000	XXX	03/03/2053	
TELEG I ALIGO DATES, NAS	KB1H1DSPRFMYMCUFXT09	Corporate	. 896516-AA-9	TRINITY HEALTH CORP	2,418,400	3,023,000	XXX	12/01/2045	······
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	. 976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY		8,750,000	XXX	07/01/2029	
BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27 .	Corporate	. 91324P-BE-1	UNITEDHEALTH GROUP INC	4,482,180	4,038,000	XXXXXX	11/15/2037	
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	. 91324P-BU-5	UNITEDHEALTH GROUP INC	7,837,280	8,906,000	XXX	11/15/2041	
WELLS FARGO BANK NA		Equities	. 931142-10-3 744448-BZ-3	WALMART INC COMMON STOCK USD 0.1  PUBLIC SERVICE COMPANY OF COLORADO		8.511.000	XXX	09/01/2037	
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	Corporate	. 744448-BZ-3 . 744448-CS-8	PUBLIC SERVICE COMPANY OF COLORADO		9.526.000	XXX	09/01/203/	
MORGAN STANLEY CAPITAL SERVICES LLC		Corporate	. 744448-US-8 744538-AE-9	PUBLIC SERVICE COMPANY OF COLORADO  PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		9,526,000	XXX	03/01/2050	
BANK OF AMERICA. N.A.		Corporate	. 744538-AE-9 74460D-AH-2	PUBLIC STORAGE OPERATING CO	4,250,000	5,000	XXX	11/09/2028	
		Corporate	. 74460D-AH-2 . 74531E-AA-0	PUGET SOUND ENERGY INC	4,250,000	5,000,000	XXX	11/09/2028	
DELITSCHE BANK AG	7LTWFZY1CNSX8D621K86	Corporate	718546-AK-0	PHILLIPS 66			XXX	11/15/2034	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Corporate	713448-BS-6	PEPSICO INC	7.371.050	7.759.000	XXX	11/01/2040	
BANK OF AMERICA N A	B4TYDEB6GKMZ0031MB27 .	Corporate	713448-CZ-9	PEPSICO INC	2.580.000	3.000.000	XXX	07/17/2045	
MORGAN STANLEY CAPITAL SERVICES LLC		Corporate	. 716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE LTD	2,380,000		XXX	05/19/2043	
WELLS FARGO BANK. NA	KB1H1DSPRFMYMCUFXT09	Corporate	717081-ED-1	PFIZER INC	4.100.000	5.000.000	XXX	12/15/2046	
DEUTSCHE BANK AG	7LTWFZY1CNSX8D621K86	Corporate	. 717081-ED-1	PFIZER INC			XXX	09/15/2028	IV
WELLS FARGO BANK. NA	KB1H1DSPRFMYMCUFXT09	Corporate	745332-BW-5	PUGET SOUND ENERGY INC	6.375.000	6.250.000	XXX	06/15/2036	1
WELLS FARGO BANK. NA	KB1H1DSPRFMYMCUFXT09	Corporate	842434-CJ-9	SOUTHERN CALIFORNIA GAS COMPANY	2.985.060	3.354.000	XXX	11/15/2040	1
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Corporate	86964W-AF-9	SUZANO AUSTRIA GMBH		227.000	XXX	11/ 10/ 20-10	1
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Corporate	694308-JP-3	PACIFIC GAS AND ELECTRIC COMPANY	19.280		XXX		
BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	Equities	. 756109-10-4	REALTY INCOME CORP REIT USD 1	50	1	XXX		
CITIBANK NA	E570DZWZ7FF32TWEFA76 .	Government Bond	000001-24-C	KINGDOM OF SPAIN BOND FIXED 5.15% 31/OCT/2028 EUR 1000	1.607.691	1.448.370	XXX	10/31/2028	
CITIBANK NA		Government Bond	001037-14-0	FRENCH REPUBLIC BOND FIXED 4% 25/OCT/2038 EUR 1		542	XXX	10/25/2038	
CITIBANK NA	E570DZWZ7FF32TWEFA76	Government Bond	001315-40-4	FRENCH REPUBLIC BOND FIXED 1.25% 25/MAY/2036 EUR 1		741	XXX	05/25/2036	
BNP PARIBAS	ROMUWSFPU8MPR08K5P83	Government Bond	. 001091-69-2	FRENCH REPUBLIC BOND FIXED 3.5% 25/APR/2026 EUR 1	9,364,018	9,271,305	XXX	04/25/2026	
CITIBANK NA	E570DZWZ7FF32TWEFA76 .	Government Bond	. 0000A1-85-T	REPUBLIC OF AUSTRIA BOND FIXED 1.65% 21/OCT/2024 EUR 1000	3, 176	3, 176	XXX	10/21/2024	
CITIBANK NA	E570DZWZ7FF32TWEFA76 .	Government Bond	. 0000A2-69-M	REPUBLIC OF AUSTRIA BOND FIXED 0.5% 20/FEB/2029 EUR 1000	58,030		XXX	02/20/2029	
BARCLAYS BANK PLC		Equities	. 00BD6K-45-7	COMPASS GROUP PLC COMMON STOCK GBp 11.05	588, 161	29,335	XXX		
BARCLAYS BANK PLC		Equities	. 00BH4H-KS-3	VODAFONE GROUP PLC COMMON STOCK GBp 0.2095238	2,307,048	2,957,754	XXX		
BARCLAYS BANK PLC		Equities	. 00BMJ6-DW-5	INFORMA PLC COMMON STOCK GBp 0.1	2,300,072		XXX		
BARCLAYS BANK PLC		Equities	. 00B1WY-23-3	SMITHS GROUP PLC COMMON STOCK GBp 37.5	2,298,793	141,813	XXX		
BARCLAYS BANK PLC		Equities	. 000237-40-0	DIAGEO PLC COMMON STOCK GBp 28.93518	2,299,869	75,703	XXX		
BARCLAYS BANK PLC		Equities	. 000263-49-4	BAE SYSTEMS PLC	2,299,507		XXX		
BARCLAYS BANK PLC			. 000677-60-8	PEARSON PLC	2,299,467		XXX		1
BARCLAYS BANK PLC		Receivable	. 000692-86-1	UNITE GROUP PLC/THE REIT GBp 25	1,349,521	153,007	XXX		1
BARCLAYS BANK PLC		Equities	. 003174-30-0	BURBERRY GROUP PLC COMMON STOCK GBp 0.05	2,299,452		XXX		1
of mondrie of those brush 14.71.		Cash		Cash	244, 167,000		XXX		IV
MIZUHO CAPITAL MARKETS LLC		Cash		Cash	270,000	270,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50 .	Cash		Cash	250,000	250,000	XXX		IV
CREDIT AGRICOLE CIB		Cash		Cash	61,457	61,457	XXX		IV
CREDIT AGRICOLE CIB		Cash		Cash	2, 188, 543	2, 188, 543	XXX		IV
BNP PARIBAS		Cash		Cash		18,970,000	XXX		IV
BARCLAYS BANK PLC		Cash		Cash	1,485,000	1,485,000	XXX		IV
DEUTSCHE BANK AG		Corporate	. 149123-BJ-9	CATERPILLAR INC	133,243	118,000	XXX	05/01/2031	IV
DEUTSCHE BANK AG		Corporate	. 149123-BN-0	CATERPILLAR INC		160,000	XXX	08/15/2036	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Corporate	. 166764-BL-3	CHEVRON CORP	6,586,560	6,861,000	XXX	05/16/2026	
		Corporate	. 166764-BY-5	CHEVRON CORP	805,633	958,000	XXX	05/11/2030	IV
BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27 .	Corporate	. 10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC	4,760,760	4,908,000	XXX	11/06/2028	
DEUTSCHE BANK AG	7LTWFZY1CNSX8D621K86 .	Corporate	207597-DV-4	CONNECTICUT LIGHT AND POWER COMPANY (THE)		704,000	XXX	06/01/2036	IV

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
WELLS FARGO BANK, NA	Corporate	210518-DA-1	CONSUMERS ENERGY COMPANY	3, 190, 480	4, 198,000	XXX	07/15/2047	
WELLS FARGO BANK, NA	Corporate	210518-DE-3	CONSUMERS ENERGY COMPANY	5,475,000	7,500,000	XXX	02/15/2050	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 .	Corporate	202795-JJ-0	COMMONWEALTH EDISON COMPANY	3,550,000	5,000,000	XXX	06/15/2046	
WELLS FARGO BANK, NA	Corporate	20030N-AF-8	COMCAST CORPORATION	400,000	400,000	XXX	06/15/2035	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 .	Corporate	20030N-AY-7	COMCAST CORPORATION	5,300,000	5,000,000	XXX	07/01/2039	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 .	Corporate	039483-BQ-4	ARCHER DANIELS MIDLAND CO	6,048,000	7,200,000	XXX	03/15/2049	
BNP PARIBAS	Government Bond	174171-1P-7	JAPAN BILL ZERO CPN 23/0CT/2023 JPY 50000	335	335	XXX	10/23/2023	
BARCLAYS BANK PLC	Equities		NXP SEMICONDUCTORS NV COMMON STOCK USD	401	2	XXX		
			UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BOND FIXED 0.125%			1004		
			22/MAR/2026 GBP 0.01			XXX	03/22/2026	
CITIBANK NA E570DZWZ7FF32TWEFA76 .			STATE OF ISRAEL BOND FIXED 3.75% 31/MAR/2024 ILS 1	1,618,185		XXX	03/31/2024	
BNP PARIBAS	Government Bond	110371-1P-7	JAPAN BOND FIXED 0.4% 20/JUN/2033 JPY 50000	2,256,562	2,326,353	XXX	06/20/2033	
WELLS FARGO BANK, NA	Corporate	032654-AN-5	ANALOG DEVICES INC	10,922,880	11,378,000	XXX	12/05/2026	
			UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BILL ZERO CPN 16/OCT/2023					
		00Di E1 111 4	GBP 0.01	8,055,630	8,055,630	XXX	10/16/2023	
WELLS FARGO BANK, NA	Equities	00971T-10-1	AKAMAI TECHNOLOGIES INC COMMON STOCK USD 0.01	107	1	XXX		
			ALABAMA POWER COMPANY	636,570		XXX	03/01/2039	
		010392-FG-8	ALABAMA POWER COMPANY	1,155,000	1,500,000	XXX	01/15/2042	
BARCLAYS BANK PLC	Equities	022098-10-3	ALTRIA GROUP INC COMMON STOCK USD 0.333		3	XXX		
029999999 - Total	·			493,041,410	492,353,701	XXX	XXX	XXX

## Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

#### **SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			
			Amount of	Amount of	,		8	
			Interest Received	Interest Accrued	•			
		Rate of	During Current	at Current				
Depository		Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA Charlotte, NC		0.000	0	0	(10,362,412)	(7,743,914)	(6,338,321)	XXX.
JPMorgan Chase Bank, NA New York, NY		0.000	0	0	603,725,994	494,777,562	438,065,525	XXX.
US Bank Minneapolis, MN		0.000	0	0	8,786,386	3,973,899	2,844,582	XXX.
Wells Fargo Bank Raleigh, NC			0		748,338			XXX.
0199998. Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX	0	0	(55,218)	(121,030)	(54,634)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	602,843,088	491,625,866	435,250,207	XXX
0299998. Deposits in 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	xxx	0	0	0	0	0	xxx
	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories			0		,	,	405 050 007	_
0399999. Total Cash on Deposit	XXX	XXX	0	0	602,843,088	491,625,866	435,250,207	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
				•••••				
						•		
0599999. Total - Cash	XXX	XXX	0	0	602,843,088	491,625,866	435,250,207	XXX

8609999999 - Total Cash Equivalents

#### STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Brighthouse Life Insurance Company of NY

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

Show Investments Owned End of Current Quarter											
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received			
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year			
							•				
						•	•				
		/ <sub> </sub>									
						•	•				