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, 2026

LIFE AND ACCIDENT AND HEALTH

2026

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

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

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

Country of Domicile United States of America

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

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

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

Mail Address 285 Madison Avenue (Street and Number or P.O. Box) New York, NY 10017 (City or Town, State and Zip Code)

Primary Location of Books and Records 285 Madison Avenue (Street and Number)
New York, NY 10017 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

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

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

OFFICERS

Chairman of the Board, President and Chief Executive Officer	DAVID ALAN ROSENBAUM	Vice President and Secretary	ALLIE nmn LIN #
Vice President and Chief Financial Officer	RICHARD ANDREW COOK #	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

CRAIG ANTHONY MICHAUD
Appointed Actuary

DIRECTORS OR TRUSTEES

KENDALL KIRK ALLEY	EDWARD CLEMENT KOSNIK	MAYER nmn NAIMAN
DOUGLAS ADRIAN RAYVID	DAVID ALAN ROSENBAUM	ROBERT ANDREW SEMKE
	KEVIN DOUGLAS WHITE	

State of Florida
County of Pasco } SS

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

Signed by:
David A. Rosenbaum
1C1DECDA63754E4...
DAVID ALAN ROSENBAUM
Chairman of the Board, President and Chief Executive Officer

Signed by:
Janet Morgan
3188DCB72DF74CE...
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this

20th day of October, 2026.

Signed by:
Rachita Shook
B8048801B211419...
Notary for Rosenbaum & Morgan

RACHITA SHOOK
NOTARY PUBLIC
STATE OF FLORIDA
Commission #HH 508570
My Commission Expires 9/7/2027
ONLINE NOTARY

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	1,481,373,776	0	1,481,373,776	1,527,435,885
2.	Stocks:				
	2.1 Preferred stocks	1,406,429	0	1,406,429	1,406,429
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	142,776,960	0	142,776,960	161,071,010
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 154,889,736), cash equivalents ($ 92,492,585) and short-term investments ($ 1,954,024)	249,336,345	0	249,336,345	223,588,264
6.	Contract loans (including $ 0 premium notes)	186,891	0	186,891	138,284
7.	Derivatives	522,146,769	0	522,146,769	282,256,841
8.	Other invested assets	25,613,142	0	25,613,142	26,298,006
9.	Receivables for securities	14,440,356	0	14,440,356	14,590,432
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	193	0	193	6,596
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,437,280,861	0	2,437,280,861	2,236,791,747
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	13,999,607	0	13,999,607	12,494,454
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	594,575	201,938	392,637	251,572
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,341,767	0	1,341,767	1,378,920
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	38,413,714	0	38,413,714	40,534,659
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	398,564,952	0	398,564,952	460,096,077
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	173,467,706	151,441,120	22,026,586	11,061,240
19.	Guaranty funds receivable or on deposit	300,276	0	300,276	300,333
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	3,100,377	0	3,100,377	3,250,654
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	42,456,323	415,320	42,041,003	41,745,105
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,109,520,158	152,058,378	2,957,461,780	2,807,904,761
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,724,523,136	0	11,724,523,136	11,050,326,573
28.	Total (Lines 26 and 27)	14,834,043,294	152,058,378	14,681,984,916	13,858,231,334
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	193	0	193	6,596
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	193	0	193	6,596
2501.	Admitted Negative IMR	34,330,562	0	34,330,562	35,257,168
2502.	Premium Deposit Suspense	3,415,569	0	3,415,569	2,056,001
2503.	Receivable from third party administrator	1,553,271	0	1,553,271	1,485,960
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,156,921	415,320	2,741,601	2,945,976
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	42,456,323	415,320	42,041,003	41,745,105

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 850,907,171 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	850,907,171	846,486,511
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	927,875	469,387
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	13,841,142	14,853,364
4.	Contract claims:		
	4.1 Life	695,218	700,021
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	80,296	132,036
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 406,771,087 ceded	406,771,087	421,304,660
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,651,341 , accident and health $ 0 and deposit-type contract funds $ 0	2,651,341	2,567,714
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,441,309	1,877,643
13.	Transfers to Separate Accounts due or accrued (net) (including $ (27,323,510) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,575,630)	55,317,793
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	400,000	400,000
15.1	Current federal and foreign income taxes, including $ (2,662,229) on realized capital gains (losses)	36,633,216	33,462,613
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	15,791	4,807
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	7,632,231	9,576,460
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	66,625,172	58,885,894
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	283,400	294,057
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	25,970,869	26,243,921
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	359,336,548	378,263,048
	24.08 Derivatives	259,675,094	12,671,955
	24.09 Payable for securities	75,617,509	93,749,009
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	68,794,187	65,711,971
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,174,723,826	2,022,972,864
27.	From Separate Accounts Statement	11,724,280,375	11,050,293,317
28.	Total liabilities (Lines 26 and 27)	13,899,004,201	13,073,266,181
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	417,679,633	451,512,028
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	670,327,949	670,327,949
34.	Aggregate write-ins for special surplus funds	34,330,562	35,257,168
35.	Unassigned funds (surplus)	(341,357,429)	(374,131,992)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 242,761 in Separate Accounts Statement)	780,980,715	782,965,153
38.	Totals of Lines 29, 30 and 37	782,980,715	784,965,153
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,681,984,916	13,858,231,334
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	56,828,000	54,829,000
2502.	Miscellaneous	10,791,944	10,699,427
2503.	Derivative instruments expense payable	1,174,243	183,544
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)	68,794,187	65,711,971
3101.	Reinsurance deferred gain	417,679,633	451,512,028
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	417,679,633	451,512,028
3401.	Interest maintenance reserve reclassification from unassigned funds	34,330,562	35,257,168
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	34,330,562	35,257,168

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	108,646,042	107,171,989	143,617,440
2.	Considerations for supplementary contracts with life contingencies	4,119,146	7,101,496	14,085,074
3.	Net investment income	54,202,376	57,419,451	74,825,978
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,259,699)	(1,093,151)	(1,411,899)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(422,680,813)	(489,427,634)	(574,672,322)
6.	Commissions and expense allowances on reinsurance ceded	119,909,438	171,243,689	213,921,188
7.	Reserve adjustments on reinsurance ceded	134,683,063	284,727,687	287,641,688
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	78,980,008	79,922,081	106,263,367
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	17,122,731	17,233,191	23,314,436
9.	Totals (Lines 1 to 8.3)	93,722,292	234,298,799	287,584,950
10.	Death benefits	257,216	3,363,082	3,568,964
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	32,457,256	42,372,244	55,330,948
13.	Disability benefits and benefits under accident and health contracts	448,363	431,659	529,202
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	165,734,764	154,686,684	213,172,436
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,265,502	183,255	335,739
18.	Payments on supplementary contracts with life contingencies	7,355,399	6,723,417	8,799,961
19.	Increase in aggregate reserves for life and accident and health contracts	4,879,148	(55,419,155)	(117,205,709)
20.	Totals (Lines 10 to 19)	212,397,648	152,341,186	164,531,541
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	76,250,687	71,718,981	96,830,367
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	59,053,320	46,764,235	62,324,563
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(2,852,874)	(3,504,498)	(5,225,472)
25.	Increase in loading on deferred and uncollected premiums	60,759	22,485	30,077
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(229,771,944)	(125,471,824)	(187,038,800)
27.	Aggregate write-ins for deductions	11,929,234	14,879,174	19,386,917
28.	Totals (Lines 20 to 27)	127,066,830	156,749,739	150,839,193
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(33,344,538)	77,549,060	136,745,757
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(33,344,538)	77,549,060	136,745,757
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,832,832	26,982,820	32,658,207
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(39,177,370)	50,566,240	104,087,550
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,573,685) (excluding taxes of $ (88,544) transferred to the IMR)	42,118,300	(2,302,775)	5,873,474
35.	Net income (Line 33 plus Line 34)	2,940,930	48,263,465	109,961,024
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	784,965,153	699,080,327	699,080,327
37.	Net income (Line 35)	2,940,930	48,263,465	109,961,024
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,098,850	22,130,743	36,614,326	38,163,903
39.	Change in net unrealized foreign exchange capital gain (loss)	812,548	1,481,949	1,425,925
40.	Change in net deferred income tax	10,289,154	26,276,934	21,905,437
41.	Change in nonadmitted assets	6,723,108	(30,760,663)	(26,834,107)
42.	Change in liability for reinsurance in unauthorized and certified companies	10,657	85,668	95,192
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(7,739,278)	(3,597,999)	(4,708,964)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(425,000,000)	(491,382,378)	(576,382,378)
47.	Other changes in surplus in Separate Accounts Statement	422,890,318	489,097,486	573,623,150
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (stock dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (stock dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(35,042,618)	(36,539,262)	(51,364,356)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(1,984,438)	39,539,526	85,884,826
55.	Capital and surplus, as of statement date (Lines 36 + 54)	782,980,715	738,619,853	784,965,153
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	15,897,928	15,853,071	21,255,256
08.302.	Miscellaneous	1,224,803	1,380,120	2,059,180
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	17,122,731	17,233,191	23,314,436
2701.	Interest credited to reinsurers	11,702,153	11,115,977	15,019,597
2702.	Derivative loss on deferred premium	227,081	3,763,197	4,367,320
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,929,234	14,879,174	19,386,917
5301.	Aged suspense write-off	(1,210,223)	0	0
5302.	Amortization on reinsurance deferred gains	(33,832,395)	(36,460,702)	(50,891,177)
5303.	Miscellaneous	0	(259,945)	(654,564)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	181,385	181,385
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(35,042,618)	(36,539,262)	(51,364,356)

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	103,586,268	286,254,728	338,568,525
2.	Net investment income	50,840,371	56,280,342	75,527,061
3.	Miscellaneous income	275,879,198	(54,813,485)	229,972,446
4.	Total (Lines 1 to 3)	430,305,837	287,721,585	644,068,032
5.	Benefit and loss related payments	74,388,403	(53,389,240)	18,206,590
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	254,121,479	58,069,312	319,325,532
7.	Commissions, expenses paid and aggregate write-ins for deductions	144,998,162	149,371,898	193,559,184
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	2,821	(5,070,204)
10.	Total (Lines 5 through 9)	473,508,044	154,054,791	526,021,102
11.	Net cash from operations (Line 4 minus Line 10)	(43,202,207)	133,666,794	118,046,930
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	139,308,435	136,620,997	180,412,598
	12.2 Stocks	0	1,000,000	1,000,000
	12.3 Mortgage loans	16,235,453	22,887,509	24,487,331
	12.4 Real estate	0	0	0
	12.5 Other invested assets	21,037	1,018,073	1,018,072
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	43,675	4,649	4,651
	12.7 Miscellaneous proceeds	80,692,091	64,482,626	21,559,411
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	236,300,691	226,013,854	228,482,063
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	91,969,007	123,293,270	148,146,231
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	18,131,500	5,636,317	66,309,123
	13.7 Total investments acquired (Lines 13.1 to 13.6)	110,100,507	128,929,587	214,455,354
14.	Net increase/(decrease) in contract loans and premium notes	48,607	657	4,184
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	126,151,577	97,083,610	14,022,525
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,012,222)	1,537,924	1,871,587
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(56,189,067)	(17,908,404)	(72,874,185)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(57,201,289)	(16,370,480)	(71,002,598)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	25,748,081	214,379,924	61,066,857
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	223,588,264	162,521,407	162,521,407
	19.2 End of period (Line 18 plus Line 19.1)	249,336,345	376,901,331	223,588,264

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

20.0001. Security exchanges	3,621,064	8,976,800	15,091,895
20.0002. Reinsurance settlement to premiums ceded, asset in kind transfer out	0	119,010,002	119,010,002
20.0003. Bonds, asset in kind transfer out	0	99,121,210	99,121,210
20.0004. Surrenders benefits, asset in kind transfer out	0	80,543,900	80,543,900
20.0005. Modco, asset in kind transfer out	0	72,497,696	72,497,696
20.0006. Annuity Benefits, asset in kind transfer out	0	6,197,398	6,197,398
20.0007. Commissions, asset kind transfer in	0	3,863,726	3,863,726
20.0008. Intercompany Cash and Interest	0	1,418,098	1,418,098
20.0009. Transfer of bonds to preferred stocks	0	1,000,000	1,000,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	46,709,852	47,886,844	62,950,463
2.	Group life	0	0	0
3.	Individual annuities	998,420,397	957,387,583	1,290,683,496
4.	Group annuities	0	0	0
5.	Accident & health	678,835	419,576	559,071
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	1,045,809,084	1,005,694,003	1,354,193,030
9.	Deposit-type contracts	264,109	186,027	223,343
10.	Total (Lines 8 and 9)	1,046,073,193	1,005,880,030	1,354,416,373

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2026	For the Year Ended December 31, 2025
Net income, NY SAP				$ 2,940,930	$ 109,961,024
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51	3	1	34,537	(190,583)
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1	(53,323)	(2,640,289)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	44,869	2,168,178
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	24,641	(10,723,035)
State permitted practices: NONE				—	—
Net income, NAIC SAP				$ 2,991,654	$ 98,575,295

				September 30, 2026	December 31, 2025
Statutory capital and surplus, NY SAP				$ 782,980,715	$ 784,965,153
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	1,021,747	987,210
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1	393,665	446,988
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	375,870	331,001
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(1,432,478)	(1,457,119)
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 783,339,519	$ 785,273,233

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

B. No significant change.

C. Accounting Policy

(1) No significant change.

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

(3-5) No significant change.

(6) Asset-backed securities ("ABS"), included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive ABS, certain prepayment-sensitive bonds (e.g., interest-only securities) and securities that have experienced an other-than-temporary impairment ("OTTI"), the effective yield is recalculated on a prospective basis. For all other ABS, the effective yield is recalculated on a retrospective basis.

NOTES TO THE FINANCIAL STATEMENTS

For certain ABS, both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes. For ABS which are not modeled, the NAIC relies on NAIC Credit Rating Provider ("CRP") ratings to determine the NAIC designation.

(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

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1-4) No significant change.

(5) The Company's investment in impaired loans with or without allowance for credit losses, were as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2026							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 17,123,418	$ —	$ 17,123,418
2. No allowance for credit losses	—	—	—	—	4,500,000	—	4,500,000
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 21,623,418	$ —	$ 21,623,418
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ 21,623,418	$ —	$ 21,623,418
b. December 31, 2025							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	4,500,000	—	4,500,000
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000

NOTES TO THE FINANCIAL STATEMENTS

(6) The Company's investment in impaired and nonaccrual loans was as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2026							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 13,068,449	$ —	$ 13,068,449
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investment on nonaccrual status	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2025							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 900,000	$ —	$ 900,000
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investment on nonaccrual status	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7) The Company's allowance for credit losses, were as follows:

		September 30, 2026	December 31, 2025
a.	Balance at beginning of period	$ —	$ —
b.	Additions charged to operations	1,479,402	—
c.	Direct write-downs charged against the allowances	—	—
d.	Recoveries of amounts previously charged off	—	—
e.	Balance at end of period	$ 1,479,402	$ —

(8-9) No significant change.

B-C. No significant change.

D. Asset-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, 2026.

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, 2026.

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 asset-backed securities for which an OTTI has been recognized during the nine months ended September 30, 2026, 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	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
23332UDB7	$ 197,931	$ 186,348	$ 11,583	$ 186,348	$ 186,347	9/30/2026
23332UEL4	$ 89,568	$ 82,619	6,949	$ 82,619	$ 82,618	9/30/2026
Total			$ 18,532			

NOTES TO THE FINANCIAL STATEMENTS

(4) At September 30, 2026, the estimated fair value and gross unrealized losses for asset-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	5,746,978
2. 12 Months or Longer	$	18,965,160
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	178,984,897
2. 12 Months or Longer	$	179,715,442

(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 asset-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 asset-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, 2026.

J-K. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of September 30, 2026 was as follows:

		Gross Restricted						
		2026						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	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, 2026 (1 plus 3)	December 31, 2025	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—	—	—
i.	Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—
j.	On deposit with states	1,321,840	—	—	—	1,321,840	1,329,367	(7,527)
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—
l.	Pledged collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	55,714,883	679,000	—	—	55,714,883	25,396,427	30,318,456
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	56,828,000	—	—	—	56,828,000	54,829,000	1,999,000
p.	Assets held under modco reinsurance agreements	—	—	10,306,120,169	—	10,306,120,169	9,796,611,915	509,508,254
q.	Assets held under funds withheld ("FWH") reinsurance agreements	359,336,549	—	—	—	359,336,549	378,263,047	(18,926,498)
r.	Total restricted assets	$ 473,201,272	$ 679,000	$10,306,120,169	$ —	$10,779,321,441	$10,256,429,756	$ 522,891,685

(a) Subset of column 1.

(b) Subset of column 3.

		2026						
		Percentage						
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets [c]	Admitted Restricted to Total Admitted Assets [d]	Amount Reported in General Interrogatories	Difference from Note and GI	GI Reference
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b.	Collateral held under security lending agreements	—	—	—	—	—	—	25.04+25.05
c.	Subject to repurchase agreements	—	—	—	—	—	—	26.21
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	26.22
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	26.23
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	26.24
g.	Placed under option contracts	—	—	—	—	—	—	26.25
h.	Letter stock or securities restricted as to sale	—	—	—	—	—	—	26.26
i.	Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	26.27
j.	On deposit with states	—	1,321,840	0.01	0.01	—	—	26.28
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	26.29
l.	Pledged collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	26.31
m.	Pledged as collateral not captured in other categories	—	55,714,883	0.38	0.38	—	—	26.30
n.	Other restricted assets	—	—	—	—	—	—	26.32
o.	Collateral assets received and on balance sheet	—	56,828,000	0.38	0.39	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements	—	10,306,120,169	69.48	70.20	XXX	XXX	XXX
q.	Assets held under funds withheld ("FWH") reinsurance agreements	—	359,336,549	2.42	2.45	XXX	XXX	XXX
r.	Total restricted assets	$ —	$10,779,321,441	72.67 %	73.43 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28.

(d) Column 9 divided by Asset Page, Column 3, Line 28.

NOTES TO THE FINANCIAL STATEMENTS

GI Reference	Difference between Note and GI (Per Column 12 above)	Explanation
25.04+25.05	$ —	
26.21	$ —	
26.22	$ —	
26.23	$ —	
26.24	$ —	
26.25	$ —	
26.26	$ —	
26.27	$ —	
26.28	$ —	
26.29	$ —	
26.30	$ —	
26.31	$ —	
26.32	$ —	

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of September 30, were as follows:

	Gross Restricted								Percentage	
	2026									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[b]	September 30, 2026 (1 plus 3)	December 31, 2025	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 55,714,883	$ 679,000	$ —	$ —	$ 55,714,883	$ 25,396,427	$ 30,318,456	$ 55,714,883	0.38%	0.38%
Total[c]	$ 55,714,883	$ 679,000	$ —	$ —	$ 55,714,883	$ 25,396,427	$ 30,318,456	$ 55,714,883	0.38%	0.38%
Amount of Total pledged under derivative contracts	$ 55,714,883	$ 679,000	$ —	$ —	$ 55,714,883	$ 25,396,427	$ 30,318,456	$ 55,714,883	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	XXX	XXX

(a) Subset of column 1.

(b) Subset of column 3.

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7, respectively, and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11, respectively.

(3) The Company did not have any other restricted assets in 2026 and 2025.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and assets Held under Modco and FWH Reinsurance Agreements reflected as assets at September 30, 2026, were as follows:

	Assets	(1) BACV Collateral ***	(2) BACV Modco ****	(3) BACV FWH *****	(4) Fair Value Collateral	(5) Fair Value Modco	(6) Fair Value FWH	(7) % of BACV to Total Assets (Admitted and Nonadmitted)*	(8) % of BACV to Total Admitted Assets**
General Account:									
a.	Cash, Cash Equivalents, and Short-Term Investments	$ 56,828,000	$ —	$11,506,415	$ 56,828,000	$ —	$ 11,506,415	2.20 %	2.31 %
b.	Schedule D, Part 1, Section 1	—	—	242,660,034	—	—	206,249,594	7.80	8.21
c.	Schedule D, Part 1, Section 2	—	—	80,007,692	—	—	72,714,437	2.57	2.71
d.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f.	Schedule B	—	—	19,965,766	—	—	17,860,246	0.64	0.68
g.	Schedule A	—	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	—	—	5,196,642	—	—	3,191,336	0.17	0.18
i.	Schedule DL, Part 1	—	—	—	—	—	—	—	—
j.	Other	—	—	—	—	—	—	—	—
k.	Total Assets	$ 56,828,000	$ —	$359,336,549	$ 56,828,000	$ —	$ 311,522,028	13.38 %	14.09 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents, and Short-Term Investments	$ —	$ 177,385,664	$ —	$ —	$ 177,385,664	$ —	1.51 %	1.51 %
n.	Schedule D, Part 1, Section 1	—	3,793,201,535	—	—	3,562,139,900	—	32.35	32.35
o.	Schedule D, Part 1, Section 2	—	2,087,226,770	—	—	2,033,315,295	—	17.80	17.80
p.	Schedule D, Part 2, Section 1	—	8,149,420	—	—	8,129,520	—	0.07	0.07
q.	Schedule D, Part 2, Section 2	—	1,242	—	—	1,242	—	—	—
r.	Schedule B	—	924,250,691	—	—	815,079,988	—	7.88	7.88
s.	Schedule A	—	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	—	5,539,313	—	—	3,181,492	—	0.05	0.05
u.	Schedule DL, Part 1	—	—	—	—	—	—	—	—
v.	Other	—	3,310,365,534	—	—	3,310,061,806	—	28.23	28.23
w.	Total Assets	$ —	$10,306,120,169	$ —	$ —	$9,909,294,907	$ —	87.89 %	87.89 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)

** k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

NOTES TO THE FINANCIAL STATEMENTS

	Assets	(9) BACV	(10)	(11)	(12)	(13)	(14)	(15)
			Related Party Code					
		FWH including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents, and Short-Term Investments	$ 11,506,415	$ —	$ —	$ —	$ —	$ —	$ 11,506,415
b.	Schedule D, Part 1	242,660,034	—	—	—	—	—	242,660,034
c.	Schedule D, Part 1, Section 2	80,007,692	—	—	—	—	—	80,007,692
d.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f.	Schedule B	19,965,766	—	—	—	—	—	19,965,766
g.	Schedule A	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	5,196,642	—	—	—	—	—	5,196,642
i.	Schedule DL, Part 1	—	—	—	—	—	—	—
j.	Other	—	—	—	—	—	—	—
k.	Total Assets	$ 359,336,549	$ —	$ —	$ —	$ —	$ —	$ 359,336,549
l.	Percentage to Total FWH Assets (including Modco)	100.0 %	— %	— %	— %	— %	— %	100.0 %
Separate Account:								
m.	Cash, Cash Equivalents, and Short-Term Investments	$ 177,385,664	$ —	$ —	$ —	$ —	$ —	$ 177,385,664
n.	Schedule D, Part 1	3,793,201,535	—	—	—	—	—	3,793,201,535
o.	Schedule D, Part 1, Section 2	2,087,226,770	—	—	—	—	—	2,087,226,770
p.	Schedule D, Part 2, Section 1	8,149,420	—	—	—	—	—	8,149,420
q.	Schedule D, Part 2, Section 2	1,242	—	—	—	—	—	1,242
r.	Schedule B	924,250,691	—	—	—	—	—	924,250,691
s.	Schedule A	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	5,539,313	—	—	—	—	—	5,539,313
u.	Schedule DL, Part 1	—	—	—	—	—	—	—
v.	Other	3,310,365,534	—	—	—	—	—	3,310,365,534
w.	Total Assets	$ 10,306,120,169	$ —	$ —	$ —	$ —	$ —	$ 10,306,120,169
x.	Percentage to Total FWH Assets (including Modco)	100.0 %	— %	— %	— %	— %	— %	100.0 %

		(1) Amount	(2) % of Liability to total Liabilities*
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 56,828,000	2.6 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
aa.	Recognized Obligation for Modco assets (General Account)	$ —	— %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ 10,306,120,169	87.9 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 359,336,549	16.5 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$ —	— %

* y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) The Company does not have any assets subject to a modified coinsurance or funds withheld arrangement that were pledged as collateral for purposes unrelated to the reinsurance agreement.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of the nine months ended September 30, 2026.

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, 2026.

O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2026, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	1	24
Aggregate Amount of Investment Income	$ 917	$ 1,546,729

NOTES TO THE FINANCIAL STATEMENTS

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, 2026.

S. No significant change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $685,509 and $5,767,548 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2026 and the year ended December 31, 2025, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

A-B. No significant change.

C. The gross, nonadmitted amounts for interest income due and accrued as of September 30, 2026 were as follows:

Interest Income Due and Accrued:

1 Gross	$	13,999,607
2 Nonadmitted		—
3 Admitted	$	13,999,607

D-E. No significant change.

8. Derivative Instruments

As of September 30, 2026, there were no significant changes in the Company's derivative policy or investments other than those described below.

Credit Risk

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

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

	Securities [1]	
	September 30, 2026	**December 31, 2025**
Initial Margin:		
OTC-bilateral	$ 4,413,693	$ 20,274,866
Variation Margin:		
OTC-bilateral	41,336,543	4,079,908
Total OTC	$ 45,750,236	$ 24,354,774
Initial Margin:		
Futures	$ 9,964,648	$ 1,041,654

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Cash [1]		Securities [2]		Total	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 5,219,640	$ 22,357,237	$ 5,219,640	$ 22,357,237
Variation Margin:						
OTC-bilateral	56,828,000	54,829,000	190,632,100	154,031,354	247,460,100	208,860,354
Total OTC	$ 56,828,000	$ 54,829,000	$ 195,851,740	$ 176,388,591	$ 252,679,740	$ 231,217,591

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

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

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of September 30, 2026:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2026	$ 4,892,715
2027	15,158,420
2028	19,427,972
2029	15,681,155
Thereafter	13,596,136
Total	$ 68,756,398

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:

	September 30, 2026	December 31, 2025
Net undiscounted future premium payments (receipts)	$ 68,756,398	$ 86,658,109
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ 134,716,418	$ 108,646,167
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 197,182,905	$ 188,694,676

9. Income Taxes

No significant change.

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

No significant change.

11. Debt

A. No significant change.

B. The Company has not issued any debt to the Federal Home Loan Bank.

C. No significant change.

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

As of September 30, 2026, 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 $127,954,974 at September 30, 2026.

K-M. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

14. Contingencies

No significant change.

15. Leases

No significant change.

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

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

	Assets		Liabilities	
	September 30, 2026	**December 31, 2025**	**September 30, 2026**	**December 31, 2025**
Foreign Currency Swaps	$ 26,481,954	$ 36,074,746	$ 8,451,241	$ 12,065,319

(2) No significant change.

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's foreign currency swaps was $2,434,997 and $3,365,392 at September 30, 2026 and December 31, 2025, respectively.

(4) At September 30, 2026 and December 31, 2025, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $190,632,100 and $154,031,354, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $5,219,640 and $22,357,237 at September 30, 2026 and December 31, 2025, 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, 2026.

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, 2026.

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.

NOTES TO THE FINANCIAL STATEMENTS

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, 2026			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Issuer Credit Obligations	$ —	$ 588,750	$ —	$ 588,750
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	1,406,429	1,406,429
Derivative assets [1]				
Interest rate	—	11,332,519	—	11,332,519
Foreign currency exchange rate	—	1,675,682	—	1,675,682
Equity market	—	503,946,382	—	503,946,382
Total derivative assets	—	516,954,583	—	516,954,583
Separate Account assets [2]	—	3,879,092,516	—	3,879,092,516
Total assets	$ —	$ 4,396,635,849	$ 1,406,429	$ 4,398,042,278
Liabilities				
Derivative liabilities [1]				
Foreign currency exchange rate	—	27,004	—	27,004
Equity market	—	259,247,050	—	259,247,050
Total derivative liabilities	—	259,274,054	—	259,274,054
Total liabilities	$ —	$ 259,274,054	$ —	$ 259,274,054

(1) Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted with futures exchanges for initial margin plus unsettled variation margin.

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

Transfers between Levels 1 and 2

During the quarter ended September 30, 2026, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period

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

Rollforward Table – Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows:

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, June 30, 2026	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income	Total Gains and Losses included in Capital and Surplus	Purchases	Sales	Issuances	Settlements	Balance, September 30, 2026
Assets										
Perpetual preferred stocks - Industrial & miscellaneous	$ 1,406,429	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1,406,429
Total	$ 1,406,429	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1,406,429

(1) Bonds that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period, are reported within transfer into Level 3 column. Bonds that were measured at estimated fair value at the beginning of the period, as estimated fair value was less than amortized cost at the beginning of the period, but were measured at amortized cost at the end of the period, as estimated fair value was greater than amortized cost at the end of the period - are reported within transfer out of Level 3 column.

Transfers into or out of Level 3

During the nine months ended September 30, 2026, there were no transfers into or out of Level 3.

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

Determination of Fair Value

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

Separate Account Assets: For Separate Account assets classified as Level 2 assets (excluding derivatives), 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: The fair value for exchange-traded derivatives are determined using the quoted market prices and are classified as Level 1 assets or liabilities. 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 1, 5, 8, and 16.

C. Estimated Fair Value of All Financial Instruments

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

	September 30, 2026						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 886,998,582	$ 1,036,480,283	$ 10,991,727	$ 876,006,855	$ —	$ —	$ —
Asset-Backed Securities	421,499,607	444,893,493	—	421,499,607	—	—	—
Preferred stocks	1,406,429	1,406,429	—	—	1,406,429	—	—
Mortgage loans	132,844,143	142,776,960	—	—	132,844,143	—	—
Cash, cash equivalents and short-term investments	249,336,345	249,336,345	249,336,345	—	—	—	—
Contract loans	186,891	186,891	—	—	186,891	—	—
Derivative assets [1]	522,161,869	522,146,769	24,285	522,137,584	—	—	—
Other invested assets	13,033,590	19,422,586	—	13,033,590	—	—	—
Investment income due and accrued	13,999,607	13,999,607	—	13,999,607	—	—	—
Separate Account assets	11,247,478,650	11,661,501,932	675,288,084	9,684,805,853	887,384,713	—	—
Total assets	$ 13,488,945,713	$ 14,092,151,295	$ 935,640,441	$ 11,531,483,096	$ 1,021,822,176	$ —	$ —
Liabilities							
Investment contracts included in:							
Liability for deposit-type contracts	$ 13,841,142	$ 13,841,142	$ —	$ —	$ 13,841,142	$ —	$ —
Derivative liabilities [1]	258,206,547	259,675,094	168,365	258,038,182	—	—	—
Payable for collateral received	56,828,000	56,828,000	—	56,828,000	—	—	—
Separate Account liabilities	3,076,753	2,995,640	—	3,076,753	—	—	—
Total liabilities	$ 331,952,442	$ 333,339,876	$ 168,365	$ 317,942,935	$ 13,841,142	$ —	$ —

	December 31, 2025						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 991,758,996	$ 1,084,087,385	$ 31,308,344	$ 960,450,652	$ —	$ —	$ —
Asset-Backed Securities	434,253,953	443,348,500	—	434,253,953	—	—	—
Preferred stocks	1,406,429	1,406,429	—	—	1,406,429	—	—
Mortgage loans	152,428,974	161,071,010	—	—	152,428,974	—	—
Cash, cash equivalents and short-term investments	223,588,264	223,588,264	223,588,264	—	—	—	—
Contract loans	138,284	138,284	—	—	138,284	—	—
Derivative assets [1]	283,340,714	282,256,841	—	283,340,714	—	—	—
Other invested assets	14,594,553	19,440,963	—	14,594,553	—	—	—
Investment income due and accrued	12,494,454	12,494,454	—	12,494,454	—	—	—
Separate Account assets	10,780,725,868	10,993,610,948	355,362,461	9,499,631,465	925,731,942	—	—
Total assets	$ 12,894,730,489	$ 13,221,443,078	$ 610,259,069	$ 11,204,765,791	$ 1,079,705,629	$ —	$ —
Liabilities							
Investment contracts included in:							
Liability for deposit-type contracts	$ 14,853,364	$ 14,853,364	$ —	$ —	$ 14,853,364	$ —	$ —
Derivative liabilities [1]	10,784,441	12,671,955	69,519	10,714,922	—	—	—
Payable for collateral received	54,829,000	54,829,000	—	54,829,000	—	—	—
Separate Account liabilities	3,971,839	4,714,900	—	3,971,839	—	—	—
Total liabilities	$ 84,438,644	$ 87,069,219	$ 69,519	$ 69,515,761	$ 14,853,364	$ —	$ —

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

Assets and Liabilities

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

Bonds, Preferred Stock, and 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.*" The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1.

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 comprised of common stock, derivative assets, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets are comprised of exchange-traded interest rate derivatives (options-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

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

NOTES TO THE FINANCIAL STATEMENTS

For Separate Account assets classified as Level 3 (excluding derivatives), 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, 2026, the Company had no investments where it was not practicable to estimate fair value.

E. At September 30, 2026, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

A-B. No significant change.

C. Other Disclosures

On November 6, 2025, Brighthouse Financial, Inc. (“Brighthouse Financial”) entered into an Agreement and Plan of Merger (the “Merger Agreement”) with Aquarian Holdings VI L.P., a Delaware limited partnership (“Aquarian Parent”), Aquarian Beacon Merger Sub Inc., a Delaware corporation and an indirect wholly-owned subsidiary of Aquarian Parent (“Merger Sub”), and Aquarian Holdings LLC, a Delaware limited liability company, solely for the purpose of certain provisions, pursuant to which, at the closing of the transactions contemplated by the Merger Agreement, Merger Sub will merge with and into Brighthouse Financial, and the separate corporate existence of Merger Sub will cease, with Brighthouse Financial continuing as the surviving corporation and as a wholly-owned subsidiary of Aquarian Parent (the “Merger”).

Pursuant to the Merger Agreement, at the effective time of the Merger (the “Effective Time”), each share of the Company's common stock issued and outstanding immediately prior to the Effective Time will be converted into the right to receive $70.00 per share, net in cash, without interest and less any amounts that are required to be deducted or withheld under applicable law.

The Merger Agreement was adopted by Brighthouse Financial stockholders at the special meeting held on February 12, 2026, and the applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, expired on January 20, 2026. On May 19, 2026, the Financial Industry Regulatory Authority approved the change of control of Brighthouse Securities, LLC. In addition, on June 18, 2026, the Committee on Foreign Investment in the United States informed the parties that it had concluded its review and that there were no unresolved national security concerns.

The completion of the Merger remains subject to the receipt of insurance regulatory approvals in Delaware, New York and Massachusetts. All other conditions to the closing of the Merger have been satisfied or waived (other than those conditions that, by their terms, are to be satisfied at the closing and are capable of being satisfied at the closing). Pursuant to the terms of the Merger Agreement, on September 6, 2026, the Merger Agreement was automatically extended to December 6, 2026 (the “Outside Date”). The Company or Aquarian Parent may terminate the Merger Agreement if the closing has not occurred by the Outside Date.

The regulatory review process is ongoing, and the necessary regulatory approvals are not expected to be received in time to complete the Merger by the Outside Date. Accordingly, the Company and Aquarian Parent currently are in discussions regarding amending the Merger Agreement to extend the Outside Date and remain committed to the Merger, although there can be no assurance that the Company and Aquarian Parent will ultimately agree on an extension or that the Merger will be completed by any such new outside date (or at all).

B-I. No significant change.

J. Reporting Net Negative (Disallowed) IMR

(1) Net negative (disallowed) IMR

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR	$ (40,997,586)	$ (34,330,562)	$ —	$ (6,667,024)

(2) Negative (disallowed) IMR admitted

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR admitted	$ 40,997,586	$ 34,330,562	$ —	$ 6,667,024

(3) Calculated adjusted capital and surplus

	Total
Prior Period General Account Capital & Surplus From Prior Period SAP Financials:	$795,260,967
Net Positive Goodwill (admitted)	—
EDP Equipment & Operating System Software (admitted)	—
Net DTAs (admitted)	20,584,171
Net Negative (disallowed) IMR (admitted)	34,413,714
Adjusted Capital & Surplus	$740,263,082

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	5.54 %

(5) Allocated gains/losses to IMR from derivatives

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$ 111,093	$ —
Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	—	—
Fair Value Derivative Gains & Losses Amortized Over Current Period	15,030	—
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	$ 96,063	$ —

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2026, through November 12, 2026, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses during the nine months ended September 30, 2026.

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.

NOTES TO THE FINANCIAL STATEMENTS

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, 2026 and December 31, 2025, the Company's Separate Account Annual Statement included legally insulated assets of $3,879,092,516 and $4,057,846,430, respectively. The assets legally insulated from the General Account as of September 30, 2026, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Indexed Annuities	$ —	$ 7,845,430,620
Individual Variable Annuities	3,879,092,516	—
Total	$ 3,879,092,516	$ 7,845,430,620

(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)	$ 987,066,819
	b. Transfers from Separate Accounts (Page 4, Line 10)	1,216,838,763
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(229,771,944)
(2)	Reconciling Adjustments	—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (229,771,944)

36. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 09/29/2025

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

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 651,098

INVESTMENT

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

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

See Note 5L .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 6,190,556

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 0	$ 0
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 6,171,534	$ 6,190,556
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 6,171,534	$ 6,190,556
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

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

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	SEC	NO
107105	BlackRock Financial Management, Inc.	SEC	NO
	Brighthouse Services, LLC	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	SEC	NO
284788	Macquarie Asset Management Credit Advisors US, LLC	SEC	NO
142463	MetLife Investment Management, LLC	SEC	NO
104559	Pacific Investment Management Company LLC	SEC	NO
106494	Voya Investment Management Co. LLC	SEC	NO

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

17.2 If no, list exceptions:

.....

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	36,308,038
	1.12 Residential Mortgages	$	0
	1.13 Commercial Mortgages	$	101,968,922
	1.14 Total Mortgages in Good Standing	$	138,276,960
	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	$	4,500,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	4,500,000
	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)	$	142,776,960
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		64.200 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		0.000 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	0
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [ ] No [X]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [X]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

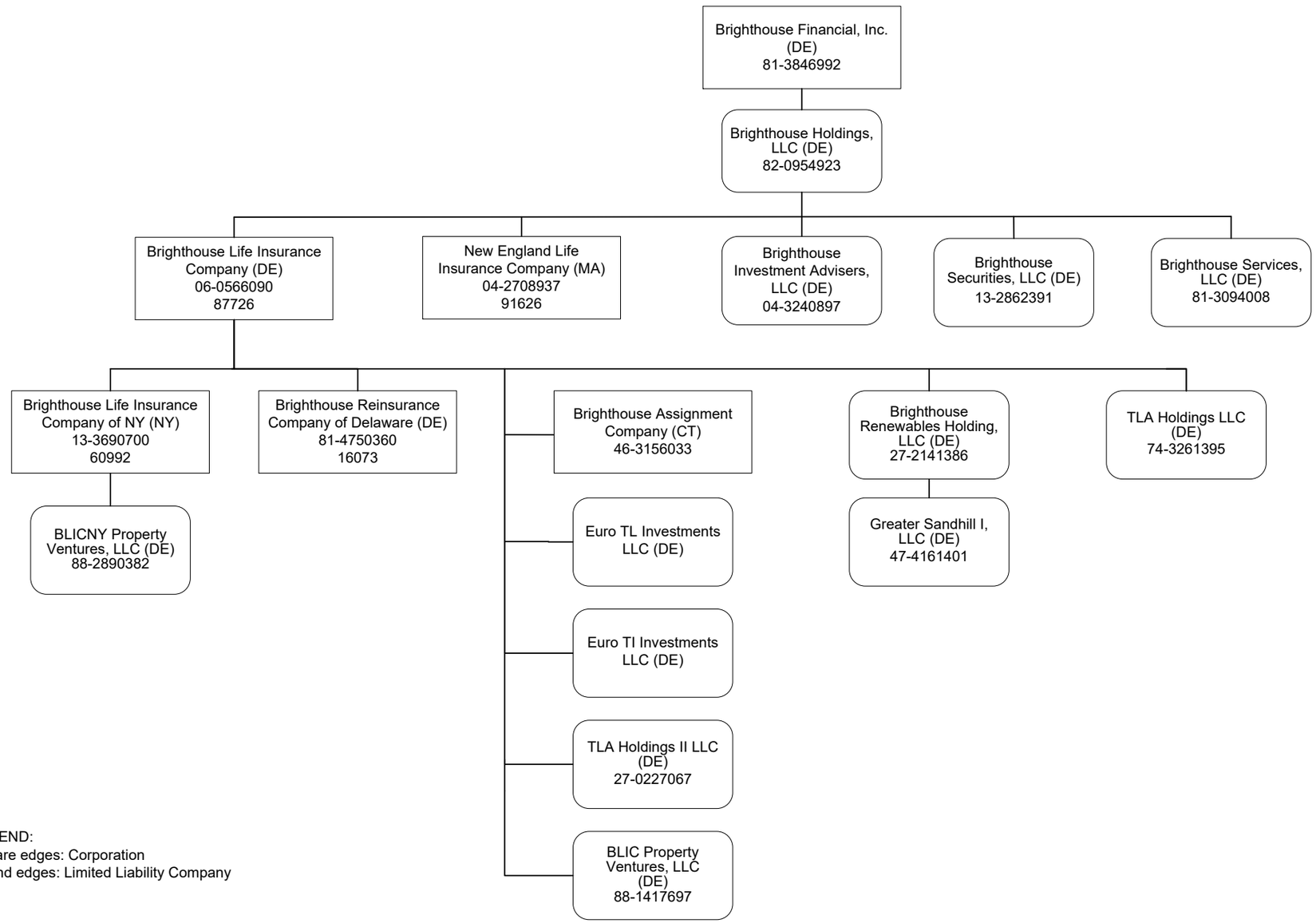
States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	N	8,687	0	0	0	8,687	0
2. Alaska AK	N	0	0	0	0	0	0
3. Arizona AZ	N	62,900	305,928	0	0	368,828	0
4. Arkansas AR	N	2,315	0	0	0	2,315	0
5. California CA	N	288,170	0	0	0	288,170	0
6. Colorado CO	N	44,243	0	0	0	44,243	0
7. Connecticut CT	N	542,331	553,306	0	0	1,095,637	0
8. Delaware DE	N	49,368	0	0	0	49,368	0
9. District of Columbia DC	N	12,254	0	0	0	12,254	0
10. Florida FL	N	1,226,829	1,540,122	0	0	2,766,951	0
11. Georgia GA	N	148,814	0	0	0	148,814	0
12. Hawaii HI	N	19,838	0	0	0	19,838	0
13. Idaho ID	N	8,835	0	0	0	8,835	0
14. Illinois IL	N	63,957	0	0	0	63,957	0
15. Indiana IN	N	21,603	0	0	0	21,603	0
16. Iowa IA	N	11,042	0	0	0	11,042	0
17. Kansas KS	N	3,926	0	0	0	3,926	0
18. Kentucky KY	N	18,328	0	0	0	18,328	0
19. Louisiana LA	N	7,007	0	0	0	7,007	0
20. Maine ME	N	14,946	0	0	0	14,946	0
21. Maryland MD	N	73,490	(25,000)	0	0	48,490	0
22. Massachusetts MA	N	135,325	0	0	0	135,325	0
23. Michigan MI	N	201,318	0	0	0	201,318	0
24. Minnesota MN	N	7,750	3,150	0	0	10,900	0
25. Mississippi MS	N	4,907	0	0	0	4,907	0
26. Missouri MO	N	14,358	0	0	0	14,358	0
27. Montana MT	N	711	0	0	0	711	0
28. Nebraska NE	N	469	0	0	0	469	0
29. Nevada NV	N	34,448	60,000	0	0	94,448	0
30. New Hampshire NH	N	26,432	0	0	0	26,432	0
31. New Jersey NJ	N	1,169,206	1,791,618	0	0	2,960,824	0
32. New Mexico NM	N	53,061	0	0	0	53,061	0
33. New York NY	L	39,329,611	989,751,042	678,835	0	1,029,759,488	264,109
34. North Carolina NC	N	278,895	1,350	0	0	280,245	0
35. North Dakota ND	N	0	0	0	0	0	0
36. Ohio OH	N	43,852	0	0	0	43,852	0
37. Oklahoma OK	N	9,188	0	0	0	9,188	0
38. Oregon OR	N	18,874	0	0	0	18,874	0
39. Pennsylvania PA	N	212,624	221,600	0	0	434,224	0
40. Rhode Island RI	N	17,318	8,600	0	0	25,918	0
41. South Carolina SC	N	195,419	416,334	0	0	611,753	0
42. South Dakota SD	N	3,076	0	0	0	3,076	0
43. Tennessee TN	N	70,935	0	0	0	70,935	0
44. Texas TX	N	190,435	0	0	0	190,435	0
45. Utah UT	N	11,626	0	0	0	11,626	0
46. Vermont VT	N	19,898	0	0	0	19,898	0
47. Virginia VA	N	166,070	0	0	0	166,070	0
48. Washington WA	N	31,262	0	0	0	31,262	0
49. West Virginia WV	N	5,374	0	0	0	5,374	0
50. Wisconsin WI	N	8,828	0	0	0	8,828	0
51. Wyoming WY	N	7,511	0	0	0	7,511	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	1,130	0	0	0	1,130	0
55. U.S. Virgin Islands VI	N	623	0	0	0	623	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	12,274	0	0	0	12,274	0
58. Aggregate other alien OT	XXX	147,283	0	0	0	147,283	0
59. Subtotal	XXX	45,058,974	994,628,050	678,835	0	1,040,365,859	264,109
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	10,483	0	0	0	10,483	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	461,557	0	0	0	461,557	0
94. Aggregate or other amounts not allocable by state	XXX	0	3,792,348	0	0	3,792,348	0
95. Totals (direct business)	XXX	45,531,014	998,420,398	678,835	0	1,044,630,247	264,109
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97 Totals (all business)	XXX	45,531,014	998,420,398	678,835	0	1,044,630,247	264,109
98. Less reinsurance ceded	XXX	28,364,241	916,758,024	0	0	945,122,265	0
99. Totals (all business) less reinsurance ceded	XXX	17,166,773	81,662,374	678,835	0	99,507,982	264,109
DETAILS OF WRITE-INS							
58001. Other alien	XXX	147,283	0	0	0	147,283	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	147,283	0	0	0	147,283	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	147,283	0	0	0	147,283	0
9401. Internal policy exchanges	XXX	0	3,792,348	0	0	3,792,348	0
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	3,792,348	0	0	3,792,348	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	3,792,348	0	0	3,792,348	0

(a) Active Status Counts:

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

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

PART 1 - ORGANIZATIONAL CHART



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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	UDP	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	91626	04-2708937				New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	27-2141386				Brighthouse Renewables Holding, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	47-4161401				Greater Sandhill I, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	46-3156033				Brighthouse Assignment Company	CT	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	YES	
4932	Brighthouse Holding Group	00000	27-0227067				TLA Holdings II LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware	DE	IA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	60992	13-3690700	3302479			Brighthouse Life Insurance Company of NY	NY	RE	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	NIA	Board of Directors	Board of Directors	0.000	Board of Directors	YES	
4932	Brighthouse Holding Group	00000	82-0954923				Brighthouse Holdings, LLC	DE	UIP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-1417697				BLIC Property Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-2890382				BLICNY Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company of NY	Ownership	100.000	Brighthouse Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

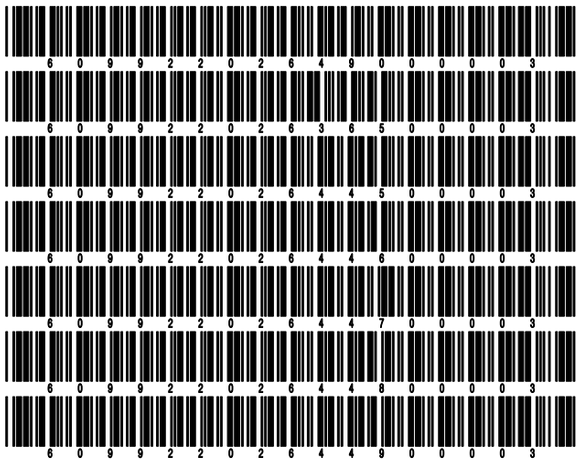
5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. 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 Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Advance ceded premiums	1,432,478	0	1,432,478	1,457,119
2505.	Miscellaneous	1,309,123	0	1,309,123	1,488,857
2506.	Receivable from reinsurer in liquidation	415,320	415,320	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,156,921	415,320	2,741,601	2,945,976

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Prior period adjustment	0	181,385	181,385
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	181,385	181,385

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	161,071,010	185,830,546
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	254	785
5.	Unrealized valuation increase/(decrease)	(1,479,402)	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	16,235,453	24,487,331
8.	Deduct amortization of premium and mortgage interest points and commitment fees	530,361	546,969
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(49,089)	273,979
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)	142,776,959	161,071,010
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	142,776,959	161,071,010
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	142,776,959	161,071,010

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	26,298,006	35,367,449
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	166	214
5.	Unrealized valuation increase/(decrease)	40,058	16,912
6.	Total gain (loss) on disposals	0	(2,276,873)
7.	Deduct amounts received on disposals	21,037	1,018,072
8.	Deduct amortization of premium, depreciation and proportional amortization	18,542	24,076
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	685,509	5,767,548
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	25,613,142	26,298,006
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	25,613,142	26,298,006

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,528,842,314	1,692,183,482
2.	Cost of bonds and stocks acquired	95,590,071	164,303,443
3.	Accrual of discount	4,191,924	4,687,696
4.	Unrealized valuation increase/(decrease)	(411,250)	0
5.	Total gain (loss) on disposals	(972,161)	(38,254,141)
6.	Deduct consideration for bonds and stocks disposed of	142,930,416	296,833,240
7.	Deduct amortization of premium	1,833,137	3,233,579
8.	Total foreign exchange change in book/adjusted carrying value	320,475	5,789,597
9.	Deduct current year's other than temporary impairment recognized	18,532	8,482
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	917	207,538
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,482,780,205	1,528,842,314
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,482,780,205	1,528,842,314

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	674,955,527	102,310,771	52,724,837	4,024,920	695,614,713	674,955,527	728,566,381	787,941,698
2. NAIC 2 (a)	389,473,601	1,301,250	8,131,519	(8,459,147)	390,219,108	389,473,601	374,184,185	386,082,257
3. NAIC 3 (a)	12,033,690	0	1,305,894	4,227,228	10,512,014	12,033,690	14,955,024	12,521,078
4. NAIC 4 (a)	9,338,151	0	0	1,001,689	9,336,518	9,338,151	10,339,840	8,334,977
5. NAIC 5 (a)	3,372,822	0	86,549	(993,562)	3,452,944	3,372,822	2,292,711	3,516,387
6. NAIC 6 (a)	0	0	0	588,750	0	0	588,750	0
7. Total ICO	1,089,173,791	103,612,021	62,248,799	389,878	1,109,135,297	1,089,173,791	1,130,926,891	1,198,396,397
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	441,558,203	6,425,900	13,519,544	25,854	453,906,342	441,558,203	434,490,413	432,314,164
9. NAIC 2	4,773,490	0	11,131	(6,338)	4,786,702	4,773,490	4,756,021	4,797,199
10. NAIC 3	5,729,220	0	41,585	(40,577)	5,907,477	5,729,220	5,647,058	6,237,137
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS	452,060,913	6,425,900	13,572,260	(21,061)	464,600,521	452,060,913	444,893,492	443,348,500
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	0	0	0	0	0	0	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	1,406,429	0	0	0	1,406,429	1,406,429	1,406,429	1,406,429
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	1,406,429	0	0	0	1,406,429	1,406,429	1,406,429	1,406,429
22. Total ICO, ABS & Preferred Stock	1,542,641,133	110,037,921	75,821,059	368,817	1,575,142,247	1,542,641,133	1,577,226,812	1,643,151,326

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

NAIC 1 $ 94,446,609 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,954,024	XXX	1,926,914	12,196	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	4,817,284	425,348
3.	Accrual of discount	46,548	4,652
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(3,876)	0
6.	Deduct consideration received on disposals	2,905,932	430,000
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)	1,954,024	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,954,024	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)	269,654,405
2.	Cost paid/(consideration received) on additions	(49,172,359)
3.	Unrealized valuation increase/(decrease)	30,654,260
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	31,385,687
6.	Considerations received/(paid) on terminations	20,220,319
7.	Amortization	(227,082)
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	541,161
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	262,615,754
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	262,615,754

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(69,519)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(74,560)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	(607,737)			
	3.14 Section 1, Column 18, prior year	(33,663)	(574,074)	(574,074)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(607,737)			
	3.24 Section 1, Column 19, prior year plus	(33,663)			
	3.25 SSAP No. 108 adjustments	0	(574,074)	(574,074)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			9,425,769	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	9,425,769			
	4.23 SSAP No. 108 adjustments	0	9,425,769		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(144,079)
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(144,079)

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	262,615,754	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(144,079)	
3.	Total (Line 1 plus Line 2)		262,471,675
4.	Part D, Section 1, Column 6	522,146,769	
5.	Part D, Section 1, Column 7	(259,675,094)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	264,099,401	
8.	Part B, Section 1, Column 13	(144,079)	
9.	Total (Line 7 plus Line 8)		263,955,322
10.	Part D, Section 1, Column 9	523,397,751	
11.	Part D, Section 1, Column 10	(259,442,428)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	14,026,409	
14.	Part B, Section 1, Column 20	2,464,503	
15.	Part D, Section 1, Column 12	16,490,912	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	114,309,012	6,484,694
2.	Cost of cash equivalents acquired	164,414,530	334,677,437
3.	Accrual of discount	744,049	1,346,564
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	1,005	2
6.	Deduct consideration received on disposals	186,976,011	228,199,685
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)	92,492,585	114,309,012
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	92,492,585	114,309,012

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
NONE								
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
197475	WHITE	IN		06/05/2015	07/07/2026	2,048,828	0	(18,202)	0	0	(18,202)	0	1,927,273	1,927,273	0	0	0
702522	SAN RAMON	CA		04/29/2013	07/03/2026	3,160,707	0	(82,300)	0	0	(82,300)	0	3,017,830	3,017,830	0	0	0
0199999. Mortgages closed by repayment						5,209,535	0	(100,502)	0	0	(100,502)	0	4,945,103	4,945,103	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	142,429	142,429	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	5,705,584	5,705,584	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	5,848,013	5,848,013	0	0	0
0599999 - Totals						5,209,535	0	(100,502)	0	0	(100,502)	0	10,793,116	10,793,116	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
				NONE								
8099999 - Totals												XXX

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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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
				NONE															
8099999 - Totals																			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-QY-0	UNITED STATES TREASURY SENIOR GOVT_BND	07/27/2026	VARIOUS		9,960,368	10,000,000	29,144	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					9,960,368	10,000,000	29,144	XXX
81180L-AY-1	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/10/2026	TAX FREE EXCHANGE		1,301,250	1,500,000	24,609	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,301,250	1,500,000	24,609	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					11,261,618	11,500,000	53,753	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					11,261,618	11,500,000	53,753	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					11,261,618	11,500,000	53,753	XXX
3140W4-AC-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA3	07/23/2026	CITIGROUP GLOBAL MKT INC		3,474,596	3,500,026	12,299	1.A
31418F-ZK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA6	07/31/2026	CITIGROUP GLOBAL MKT INC		2,951,304	2,979,234	910	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					6,425,900	6,479,260	13,209	XXX
1889999999. Total - asset-backed securities (unaffiliated)					6,425,900	6,479,260	13,209	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					6,425,900	6,479,260	13,209	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					6,425,900	6,479,260	13,209	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					17,687,518	17,979,260	66,962	XXX
4509999997. 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
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					17,687,518	XXX	66,962	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	07/31/2026	REDEMPTION 100.0000		158,044	158,044	158,044	158,044	0	0	0	0	0	158,044	0	0	0	1,770	04/30/2032	1.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					158,044	158,044	158,044	158,044	0	0	0	0	0	158,044	0	0	0	1,770	XXX	XXX
..00003#-AD-5	A&E TELEVISION NETWORKS LLC SENIOR CORP_	09/28/2026	CALL 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	47,760	08/22/2027	1.G
..00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.000	09/30/2026	REDEMPTION 100.0000		86,549	86,549	78,640	82,749	0	3,800	0	3,800	0	86,549	0	0	0	1,327	03/26/2032	5.C
..12672#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2026	REDEMPTION 100.0000		25,096	25,096	25,096	25,096	0	0	0	0	0	25,096	0	0	0	197	09/10/2034	2.B
..12674#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2026	REDEMPTION 100.0000		5,951	5,951	5,951	5,951	0	0	0	0	0	5,951	0	0	0	40	08/10/2035	2.B
..14178I-BW-3	CARGILL INC SENIOR CORP_BND 144A 4.000	08/14/2026	J.P. MORGAN SECURITIES INC		9,571,676	10,039,000	9,230,921	9,384,329	0	52,639	0	52,639	0	9,436,969	0	134,707	134,707	53,687	06/22/2032	1.F FE
..22361I-A#-1	COWBOYS STADIUM LP SECURED CORP_BND 3.	09/30/2026	REDEMPTION 100.0000		291,394	291,394	291,394	291,394	0	0	0	0	0	291,394	0	0	0	5,755	03/31/2034	1.G PL
..22361I-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3.	09/30/2026	REDEMPTION 100.0000		137,279	137,279	137,279	137,279	0	0	0	0	0	137,279	0	0	0	2,375	03/31/2034	1.G PL
..49139J-AA-2	KENTUCKY POWER COST RECOVERY L SECURED C	09/01/2026	REDEMPTION 100.0000		23,691	23,691	23,686	23,687	0	4	0	4	0	23,691	0	0	0	627	09/01/2047	1.A FE
..58528#-FR-3	MEIJER INC SENIOR CORP_BND 3.760% 09/0	09/01/2026	REDEMPTION 100.0000		363,636	363,636	363,636	363,636	0	0	0	0	0	363,636	0	0	0	6,836	09/01/2035	1.F
..59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4.	09/30/2026	REDEMPTION 100.0000		27,297	27,297	27,297	27,297	0	0	0	0	0	27,297	0	0	0	317	12/31/2039	2.A PL
..68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	08/14/2026	CITIGROUP GLOBAL MKT INC		219,695	225,000	228,874	227,834	0	(240)	0	(240)	0	227,595	0	(7,900)	(7,900)	4,323	09/15/2032	1.F FE
..78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B	09/30/2026	REDEMPTION 100.0000		46,872	46,872	46,872	46,872	0	0	0	0	0	46,872	0	0	0	322	05/31/2029	1.D PL
..82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	07/31/2026	REDEMPTION 100.0000		39,511	39,511	39,511	39,511	0	0	0	0	0	39,511	0	0	0	687	04/30/2032	2.B FE
..88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C	08/01/2026	REDEMPTION 100.0000		77,290	77,290	77,289	77,289	0	1	0	1	0	77,290	0	0	0	1,648	08/01/2036	1.A FE
..90363@-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C	07/08/2026	REDEMPTION 100.0000		24,136	24,136	24,136	24,136	0	0	0	0	0	24,136	0	0	0	397	07/08/2036	1.G FE
..907818-GB-8	UNION PACIFIC CORPORATION SENIOR CORP_BN	08/14/2026	VARIOUS		4,607,899	4,684,000	4,668,121	4,672,250	0	868	0	868	0	4,673,118	0	(65,220)	(65,220)	116,227	01/20/2033	1.G FE
..97682G-BQ-9	WISCONSIN POWER AND LIGHT COMP SENIOR CO	08/14/2026	J.P. MORGAN SECURITIES INC		2,029,878	2,145,000	1,999,080	2,035,308	0	8,813	0	8,813	0	2,044,121	0	(14,243)	(14,243)	39,069	09/01/2032	2.A FE
..97806*-AG-7	WOLVERINE POWER SUPPLY COOPERA SECURED C	09/10/2026	REDEMPTION 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	479	09/10/2045	1.F
..72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C	09/13/2026	REDEMPTION 100.0000		9,874	9,874	11,810	10,603	0	(574)	0	(574)	887	9,874	(1,043)	0	(1,043)	87	03/13/2040	2.A FE
..89115A-2E-1	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	08/14/2026	NATWEST SECURITIES		931,001	955,000	955,000	955,000	0	0	0	0	0	955,000	0	(23,999)	(23,999)	8,156	06/08/2032	1.F FE
..81180L-AP-0	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/10/2026	TAX FREE EXCHANGE		1,301,250	1,500,000	1,273,125	1,288,945	0	16,950	0	16,950	0	1,305,894	0	(4,644)	(4,644)	24,609	07/15/2031	3.A FE
..G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT SEC CORP_	09/30/2026	REDEMPTION 100.0000		44,618	44,618	45,025	45,176	0	(150)	0	(150)	0	44,618	(407)	0	(407)	354	11/30/2027	2.B
..G3225*-AB-2	EVERSHOLT FUNDING PLC SECURED CORP_BND	08/26/2026	REDEMPTION 100.0000		5,435,400	5,435,400	6,441,639	5,380,200	0	0	0	0	1,061,439	5,435,400	(1,006,239)	0	(1,006,239)	61,458	12/19/2036	2.B
. 000000-00-0	SUMMARY ADJUSTMENT	09/30/2026	VARIOUS		(349)	0	0	0	0	0	0	0	0	(347)	(349)	(1)	(350)	0	10/01/2026	2.B Z
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					27,324,644	28,211,594	28,019,382	27,169,542	0	82,261	0	82,261	1,062,176	27,305,944	(1,008,038)	18,700	(989,338)	376,737	XXX	XXX
..53621@-AG-1	LION INDUSTRIAL PROPERTIES LP SENIOR COR	09/01/2026	MATURITY		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,350	09/01/2026	2.A
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,350	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					27,982,688	28,869,638	28,677,426	27,827,586	0	82,261	0	82,261	1,062,176	27,963,988	(1,008,038)	18,700	(989,338)	388,857	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					27,982,688	28,869,638	28,677,426	27,827,586	0	82,261	0	82,261	1,062,176	27,963,988	(1,008,038)	18,700	(989,338)	388,857	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					27,982,688	28,869,638	28,677,426	27,827,586	0	82,261	0	82,261	1,062,176	27,963,988	(1,008,038)	18,700	(989,338)	388,857	XXX	XXX
..38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		106,219	106,219	98,217	104,386	0	1,833	0	1,833	0	106,219	0	0	0	1,024	09/20/2033	1.A
..38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		69,981	69,981	62,136	67,766	0	2,215	0	2,215	0	69,981	0	0	0	627	12/20/2035	1.A
..38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		218,078	218,078	208,139	210,421	0	7,657	0	7,657	0	218,078	0	0	0	1,280	10/20/2048	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					394,278	394,278	368,492	382,573	0	11,705	0	11,705	0	394,278	0	0	0	2,931	XXX	XXX
..3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0	09/01/2026	PAYDOWN		11,181	11,181	12,336	12,219	0	(1,038)	0	(1,038)	0	11,181	0	0	0	70	07/01/2048	1.A
..3132DN-2W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2026	PAYDOWN		71,246	71,246	72,070	72,033	0	(787)	0	(787)	0	71,246	0	0	0	466	10/01/2052	1.A
..3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2026	PAYDOWN		100,725	100,725	97,833	97,947	0	2,778	0	2,778	0	100,725	0	0	0	674	08/01/2052	1.A
..3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2026	PAYDOWN		287,974	287,974	287,749	287,749	0	225	0	225	0	287,974	0	0	0	2,712	09/01/2052	1.A
..3132DV-7C-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		26,798	26,798	28,171	28,024	0	(1,226)	0	(1,226)	0	26,798	0	0	0	109	09/01/2050	1.A
..3132DW-NF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		72,362	72,362	70,531	70,544	0	1,819	0	1,819	0	72,362	0	0	0	512	01/01/2055	1.A
..3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QB0	09/01/2026	PAYDOWN		59,533	59,533	64,788	64,305	0	(4,773)	0	(4,773)	0	59,533	0	0	0	425	06/01/2050	1.A
..3133A7-PJ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1	09/01/2026	PAYDOWN		99,408	99,408	108,184	107,373	0	(7,965)	0	(7,965)	0	99,408	0	0	0	279	07/01/2050	1.A
..3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3	09/01/2026	PAYDOWN		30,968	30,968	32,427	32,339	0	(1,371)	0	(1,371)	0	30,968	0	0	0	155	12/01/2051	1.A
..31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		6,379	6,379	7,240	6,526	0	(147)	0	(147)	0	6,379	0	0	0	80	06/20/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B	09/01/2026	PAYDOWN		63,442	63,442	55,135	58,194	0	5,248	0	5,248	0	63,442	0	0	0	301	08/25/2045	1.A
3136BP-JF-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	09/25/2026	PAYDOWN		530,823	530,823	529,745	529,286	0	1,538	0	1,538	0	530,823	0	0	0	3,975	11/25/2052	1.A
3136BU-2D-1	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	09/25/2026	PAYDOWN		272,568	272,568	272,909	272,686	0	(118)	0	(118)	0	272,568	0	0	0	2,067	03/25/2055	1.A
3136BW-Y6-7	FEDERALNATIONALMORTGAGEASSO SENIOR AGENC	09/25/2026	PAYDOWN		454,885	454,885	459,576	0	0	(4,691)	0	(4,691)	0	454,885	0	0	0	3,578	08/25/2055	1.A
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		238,811	238,811	209,856	225,926	0	12,884	0	12,884	0	238,811	0	0	0	1,501	11/15/2040	1.A
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59 3	09/01/2026	PAYDOWN		40,728	40,728	39,601	40,133	0	595	0	595	0	40,728	0	0	0	194	08/15/2041	1.A
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _	09/01/2026	PAYDOWN		227,080	227,080	232,474	230,449	0	(3,369)	0	(3,369)	0	227,080	0	0	0	1,355	08/15/2047	1.A
3137FH-CM-1	FEDERALHOMELOANMORTGAGECOR SENIOR AGENCY	09/25/2026	PAYDOWN		536,497	536,497	540,521	0	0	(4,024)	0	(4,024)	0	536,497	0	0	0	4,069	11/25/2054	1.A
3137HJ-AU-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		404,688	404,688	406,458	406,128	0	(1,440)	0	(1,440)	0	404,688	0	0	0	3,464	10/25/2054	1.A
3137HK-GX-6	FREDDIE MAC REMICS FHR_5517 SENIOR AGENC	09/25/2026	PAYDOWN		486,933	486,933	487,542	487,144	0	(211)	0	(211)	0	486,933	0	0	0	3,829	03/25/2055	1.A
3137HK-XR-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		346,251	346,251	346,576	346,296	0	(45)	0	(45)	0	346,251	0	0	0	2,737	03/25/2055	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE	09/01/2026	PAYDOWN		3,843	3,843	4,428	4,545	0	(702)	0	(702)	0	3,843	0	0	0	51	09/25/2043	1.A
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		16,872	16,872	15,691	16,509	0	363	0	363	0	16,872	0	0	0	140	07/15/2033	1.A
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		113,033	113,033	109,677	111,668	0	1,365	0	1,365	0	113,033	0	0	0	1,077	06/25/2035	1.A
31394Y-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _	09/01/2026	PAYDOWN		35,921	35,921	36,394	35,973	0	(52)	0	(52)	0	35,921	0	0	0	368	02/25/2036	1.A
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		188,680	188,680	183,204	186,601	0	2,079	0	2,079	0	188,680	0	0	0	1,716	03/15/2035	1.A
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		36,900	36,900	35,910	36,513	0	387	0	387	0	36,900	0	0	0	340	03/15/2035	1.A
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG	09/01/2026	PAYDOWN		68,102	68,102	63,036	66,556	0	1,545	0	1,545	0	68,102	0	0	0	628	10/15/2035	1.A
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		84,161	84,161	81,893	83,332	0	829	0	829	0	84,161	0	0	0	782	10/15/2035	1.A
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		67,001	67,001	64,651	66,254	0	747	0	747	0	67,001	0	0	0	627	11/15/2035	1.A
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		101,461	101,461	98,405	100,349	0	1,112	0	1,112	0	101,461	0	0	0	931	11/15/2035	1.A
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5	09/01/2026	PAYDOWN		294,921	294,921	278,322	289,628	0	5,293	0	5,293	0	294,921	0	0	0	2,809	02/15/2036	1.A
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		25,322	25,322	21,871	23,706	0	1,616	0	1,616	0	25,322	0	0	0	190	01/25/2040	1.A
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	09/01/2026	PAYDOWN		9,337	9,337	10,159	10,082	0	(745)	0	(745)	0	9,337	0	0	0	62	09/01/2047	1.A
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	09/01/2026	PAYDOWN		1,513	1,513	1,637	1,626	0	(113)	0	(113)	0	1,513	0	0	0	8	11/01/2048	1.A
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9	09/01/2026	PAYDOWN		292,710	292,710	280,636	280,958	0	11,752	0	11,752	0	292,710	0	0	0	1,763	05/01/2052	1.A
3140W4-AC-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA3	09/01/2026	PAYDOWN		77,238	77,238	76,677	0	0	561	0	561	0	77,238	0	0	0	373	11/01/2055	1.A
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2026	PAYDOWN		9,986	9,986	10,894	10,811	0	(825)	0	(825)	0	9,986	0	0	0	55	10/01/2049	1.A
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2026	PAYDOWN		46,273	46,273	49,874	49,543	0	(3,270)	0	(3,270)	0	46,273	0	0	0	224	09/01/2050	1.A
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2026	PAYDOWN		64,968	64,968	67,760	67,469	0	(2,501)	0	(2,501)	0	64,968	0	0	0	238	11/01/2050	1.A
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		41,995	41,995	43,357	43,204	0	(1,209)	0	(1,209)	0	41,995	0	0	0	136	09/01/2050	1.A
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		26,485	26,485	27,789	27,651	0	(1,165)	0	(1,165)	0	26,485	0	0	0	108	09/01/2050	1.A
31418F-R8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		61,646	61,646	61,290	0	0	356	0	356	0	61,646	0	0	0	556	12/01/2055	1.A
31418F-ZK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA6	09/01/2026	PAYDOWN		29,173	29,173	28,900	0	0	274	0	274	0	29,173	0	0	0	134	07/01/2056	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		69,169	69,169	67,891	0	0	1,278	0	1,278	0	69,169	0	0	0	550	03/01/2056	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					6,135,990	6,135,990	6,082,068	4,888,279	0	12,857	0	12,857	0	6,135,990	0	0	0	46,418	XXX	XXX
03466F-AC-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026	PAYDOWN		12,785	12,785	12,785	12,785	0	0	0	0	0	12,785	0	0	0	131	10/25/2070	1.A
034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026	PAYDOWN		105,269	105,269	105,861	105,861	0	(592)	0	(592)	0	105,269	0	0	0	1,143	01/25/2069	1.A FE
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB	09/25/2026	PAYDOWN		694	694	466	466	0	229	0	229	0	694	0	0	0	2	11/25/2036	1.A FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB	09/25/2026	PAYDOWN		26,437	26,437	18,499	19,031	0	7,406	0	7,406	0	26,437	0	0	0	112	05/25/2037	1.A FM
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB	09/25/2026	PAYDOWN		16,153	16,153	13,630	15,787	0	367	0	367	0	16,153	0	0	0	71	02/25/2037	1.A FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	09/25/2026	PAYDOWN		4,483	4,476	3,966	4,297	0	186	0	186	0	4,483	0	0	0	35	08/25/2036	1.A FM
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	09/25/2026	PAYDOWN		9,548	9,548	7,996	8,458	0	1,090	0	1,090	0	9,548	0	0	0	31	12/25/2036	1.A FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	09/25/2026	PAYDOWN		46,434	46,434	38,258	44,681	0	1,753	0	1,753	0	46,434	0	0	0	332	02/25/2037	1.A FM
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026	PAYDOWN		11,531	11,531	11,531	11,531	0	0	0	0	0	11,531	0	0	0	65	11/25/2061	1.A
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026	PAYDOWN		7,431	7,431	7,425	7,431	0	0	0	0	0	7,431	0	0	0	47	09/25/2061	1.A
10569M-AC-7	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	09/01/2026	PAYDOWN		112,173	112,173	113,015	112,984	0	(810)	0	(810)	0	112,173	0	0	0	771	12/25/2064	1.A
105927-AC-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026	PAYDOWN		16,637	16,637	16,637	16,637	0	0	0	0	0	16,637	0	0	0	163	03/25/2065	1.A
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	09/01/2026	PAYDOWN		41,585	77,281	69,177	73,580	0	(31,995)	0	(31,995)	0	41,585	0	0	0	779	02/25/2037	3.A FM
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	09/01/2026	PAYDOWN		52,857	52,857	26,049	26,049	0	26,808	0	26,808	0	52,857	0	0	0	264	03/29/2038	1.A FM
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		38,614	38,614	38,614	38,614	0	0	0	0	0	38,614	0	0	0	252	02/01/2067	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		15,794	15,794	15,794	15,794	0	0	0	0	0	15,794	0	0	0	92	01/25/2067	1.A
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		35,963	35,963	35,782	35,963	0	0	0	0	0	35,963	0	0	0	302	05/25/2067	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		21,983	21,983	21,983	21,983	0	0	0	0	0	21,983	0	0	0	215	05/25/2067	1.A
..12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		22,945	22,945	20,658	14,731	0	8,214	0	8,214	0	22,945	0	0	0	209	01/25/2036	1.A FM
..126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	09/25/2026	PAYDOWN		2,689	2,689	2,156	2,336	0	353	0	353	0	2,689	0	0	0	12	04/25/2046	1.A FM
..16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C	09/25/2026	PAYDOWN		26,550	26,550	20,819	21,465	0	5,085	0	5,085	0	26,550	0	0	0	103	07/25/2037	1.A FM
..17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/01/2026	PAYDOWN		445	445	381	465	0	(20)	0	(20)	0	445	0	0	0	4	04/25/2037	1.A FM
..17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS	09/25/2026	PAYDOWN		8,462	8,462	7,494	8,193	0	269	0	269	0	8,462	0	0	0	45	05/25/2037	1.A FM
..19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		111,067	111,067	111,067	111,067	0	0	0	0	0	111,067	0	0	0	663	02/25/2067	1.A
..23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO	09/21/2026	PAYDOWN		6,172	6,172	4,792	4,792	0	1,380	0	1,380	0	6,172	0	0	0	28	03/19/2045	1.A FM
..23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO	09/21/2026	PAYDOWN		1,145	1,145	888	888	0	257	0	257	0	1,145	0	0	0	8	08/19/2045	1.A FM
..24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH	09/01/2026	PAYDOWN		7,014	7,014	7,005	7,014	0	0	0	0	0	7,014	0	0	0	52	03/25/2067	1.A
..362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/25/2026	PAYDOWN		39	39	23	13	0	26	0	26	0	39	0	0	0	0	03/25/2036	1.A FM
..36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH	09/01/2026	PAYDOWN		9,831	9,831	10,034	10,034	0	(202)	0	(202)	0	9,831	0	0	0	49	05/25/2062	1.A
..368310-AC-5	GCAT TRUST GCAT_25-NQM6 WHOLE_CMO _25-NQ	09/01/2026	PAYDOWN		21,205	21,205	21,204	21,204	0	0	0	0	0	21,205	0	0	0	148	10/25/2070	1.A
..41161P-ED-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	09/01/2026	PAYDOWN		13,237	13,237	13,197	13,500	0	(263)	0	(263)	0	13,237	0	0	0	109	05/19/2034	1.A FM
..41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/21/2026	PAYDOWN		2,224	2,220	1,611	1,085	0	1,139	0	1,139	0	2,224	0	0	0	20	03/19/2035	1.A FM
..41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/21/2026	PAYDOWN		1,893	1,859	1,233	919	0	975	0	975	0	1,893	0	0	0	15	06/19/2035	1.A FM
..465930-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		39,741	39,741	39,741	39,741	0	0	0	0	0	39,741	0	0	0	357	06/25/2065	1.A
..465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		4,282	4,282	4,204	4,209	0	73	0	73	0	4,282	0	0	0	22	07/25/2052	1.A
..46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2026	PAYDOWN		1,192	1,192	832	587	0	605	0	605	0	1,192	0	0	0	5	08/25/2036	1.A FM
..46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2026	PAYDOWN		2,088	2,088	1,677	324	0	1,764	0	1,764	0	2,088	0	0	0	10	10/25/2036	1.A FM
..46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2026	PAYDOWN		91	91	65	27	0	64	0	64	0	91	0	0	0	0	01/25/2037	1.A FM
..525221-HD-2	LEHMAN XS TRUST LXS_06-2N SUPSEN WHOLE_C	09/01/2026	PAYDOWN		2,368	2,365	1,731	1,873	0	495	0	495	0	2,368	0	0	0	14	02/25/2036	1.A FM
..525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_	09/25/2026	PAYDOWN		4,304	4,291	3,443	4,023	0	281	0	281	0	4,304	0	0	0	32	08/25/2046	1.A FM
..525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_	09/25/2026	PAYDOWN		1,087	1,084	844	1,137	0	(51)	0	(51)	0	1,087	0	0	0	9	06/25/2046	1.A FM
..52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_	09/25/2026	PAYDOWN		7,540	7,540	6,003	6,923	0	617	0	617	0	7,540	0	0	0	51	11/25/2046	1.A FM
..54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	09/25/2026	PAYDOWN		8,415	8,415	6,319	6,751	0	1,664	0	1,664	0	8,415	0	0	0	71	06/25/2036	1.A FM
..55283F-AA-6	MFRA TRUST MFRA_21-NQM1 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		18,352	18,352	18,352	18,352	0	0	0	0	0	18,352	0	0	0	46	04/25/2065	1.A
..61779Q-AA-1	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/01/2026	PAYDOWN		38,283	38,283	38,283	38,283	0	0	0	0	0	38,283	0	0	0	252	09/25/2070	1.A
..64831X-AC-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		24,397	24,397	24,397	24,397	0	0	0	0	0	24,397	0	0	0	205	04/25/2065	1.A
..64832K-AC-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		62,834	62,834	62,834	62,834	0	0	0	0	0	62,834	0	0	0	427	10/25/2065	1.A
..65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH	09/01/2026	PAYDOWN		9,452	9,452	8,905	8,294	0	1,159	0	1,159	0	9,452	0	0	0	94	07/25/2034	1.A FM
..66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	09/25/2026	PAYDOWN		2,706	2,706	2,075	2,223	0	483	0	483	0	2,706	0	0	0	15	06/25/2036	1.A FM
..751150-AA-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2026	PAYDOWN		5,789	5,422	4,097	4,201	0	1,588	0	1,588	0	5,789	0	0	0	64	09/25/2046	1.A FM
..751150-AD-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2026	PAYDOWN		75	62	47	59	0	16	0	16	0	75	0	0	0	1	09/25/2046	1.A FM
..75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	09/25/2026	PAYDOWN		1,110	1,115	821	968	0	142	0	142	0	1,110	0	0	0	10	12/26/2036	1.A FM
..76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB	09/25/2026	PAYDOWN		5,651	5,651	3,330	1,706	0	3,945	0	3,945	0	5,651	0	0	0	14	02/25/2036	1.A FM
..784330-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO	09/01/2026	PAYDOWN		24,961	24,961	24,961	24,961	0	0	0	0	0	24,961	0	0	0	131	03/25/2062	1.A FE
..85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO	09/01/2026	PAYDOWN		16,668	16,668	16,664	16,668	0	0	0	0	0	16,668	0	0	0	124	02/25/2067	1.A
..86359D-UT-2	LEHMAN XS TRUST LXS_05-5N SENIOR WHOLE_C	09/25/2026	PAYDOWN		333	333	258	315	0	18	0	18	0	333	0	0	0	2	11/25/2035	1.A FM
..86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/01/2026	PAYDOWN		3,256	3,256	2,687	2,289	0	967	0	967	0	3,256	0	0	0	24	03/25/2046	1.A FM
..86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2026	PAYDOWN		82	82	66	70	0	11	0	11	0	82	0	0	0	0	01/25/2037	1.A FM
..86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2026	PAYDOWN		973	973	769	826	0	147	0	147	0	973	0	0	0	8	02/25/2037	1.A FM
..86363H-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB	09/25/2026	PAYDOWN		2,258	2,258	1,739	2,176	0	82	0	82	0	2,258	0	0	0	11	05/25/2047	1.A FM
..92538F-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		14,777	14,777	14,777	14,777	0	0	0	0	0	14,777	0	0	0	26	02/25/2066	1.A
..92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		17,659	17,659	17,659	17,659	0	0	0	0	0	17,659	0	0	0	93	01/25/2067	1.A
..93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	09/25/2026	PAYDOWN		184	184	123	138	0	47	0	47	0	184	0	0	0	1	05/25/2037	1.A FM
..93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	09/25/2026	PAYDOWN		330	330	234	254	0	76	0	76	0	330	0	0	0	2	05/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,132,527	1,167,784	1,087,967	1,096,683	0	35,848	0	35,848	0	1,132,527	0	0	0	8,393	XXX	XXX
..00179C-AA-6	AMSR TRUST AMSR_24-SFR1 LCF SENIOR_CMBS	09/17/2026	PAYDOWN		2,500	2,500	2,366	2,401	0	99	0	99	0	2,500	0	0	0	27	07/17/2041	1.A FE
..05493W-AA-0	BAMLL_24-BHP LCF SENIOR_CMBS _24-BHP 144	09/15/2026	PAYDOWN		740,000	740,000	740,000	740,000	0	0	0	0	0	740,000	0	0	0	7,581	08/15/2039	1.A FE
..05594L-AA-2	BX TRUST BX_25-JDI LCF SENIOR_CMBS _25-J	08/15/2026	PAYDOWN		63,195	63,195	63,195	63,195	0	0	0	0	0	63,195	0	0	0	541	11/15/2042	1.A
..12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	09/15/2026	PAYDOWN		66,439	66,439	66,273	66,273	0	166	0	166	0	66,439	0	0	0	814	08/15/2039	1.A
..12576A-AA-4	CIP COMMERCIAL MORTGAGE TRUST LCF SENIOR	09/15/2026	PAYDOWN		34,138	34,138	34,138	34,138	0	0	0	0	0	34,138	0	0	0	329	10/15/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12594P-AV-3	CREDIT SUISSE MORTGAGE TRUST C LCF SENIO	09/01/2026	PAYDOWN		196,127	196,127	202,010	196,260	0	(133)	0	(133)	0	196,127	0	0	0	1,327	12/15/2049	1.A
..61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN	09/25/2026	PAYDOWN		16,468	16,468	9,344	11,192	0	5,277	0	5,277	0	16,468	0	0	0	91	10/26/2046	1.A FM
..64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		23,423	23,423	23,335	23,423	0	0	0	0	0	23,423	0	0	0	135	03/27/2062	1.A
..74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE	08/01/2026	PAYDOWN		4,375	4,375	4,373	4,373	0	2	0	2	0	4,375	0	0	0	32	05/17/2041	1.A FE
..872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-1 SENIOR WH	09/01/2026	PAYDOWN		47,257	47,257	47,153	47,158	0	100	0	100	0	47,257	0	0	0	200	02/25/2057	1.A
..89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 LCF SENIO	09/01/2026	PAYDOWN		9,442	9,442	9,102	9,182	0	260	0	260	0	9,442	0	0	0	62	08/17/2041	1.A FE
..91831U-AD-9	VNO MORTGAGE TRUST VNDO_16-350 SUB SUB_C	07/01/2026	PAYDOWN		2,000,000	2,000,000	2,048,779	2,005,686	0	(5,686)	0	(5,686)	0	2,000,000	0	0	0	6,504	01/10/2035	1.A
..92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		198,166	198,166	197,035	197,274	0	892	0	892	0	198,166	0	0	0	1,259	02/25/2052	1.A FE
..95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	09/01/2026	PAYDOWN		344	344	355	346	0	(3)	0	(3)	0	344	0	0	0	4	09/15/2061	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,401,874	3,401,874	3,447,458	3,400,901	0	974	0	974	0	3,401,874	0	0	0	18,906	XXX	XXX
..054977-AC-7	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A	09/17/2026	PAYDOWN		306,716	306,716	306,601	306,664	0	51	0	51	0	306,716	0	0	0	1,560	02/17/2035	1.B FE
..096924-AD-7	BMW VEHICLE OWNER TRUST BMWOT SENIOR ABS	09/25/2026	PAYDOWN		359,269	359,269	359,234	359,234	0	35	0	35	0	359,269	0	0	0	3,270	09/25/2029	1.A FE
..28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	07/20/2026	PAYDOWN		67,934	67,596	65,923	66,463	0	1,471	0	1,471	0	67,934	0	0	0	246	11/25/2040	1.A FE
..28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB	09/25/2026	PAYDOWN		30,930	30,930	30,929	30,929	0	1	0	1	0	30,930	0	0	0	232	08/26/2047	1.A FE
..35042T-AA-0	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		71,486	71,486	71,483	71,483	0	3	0	3	0	71,486	0	0	0	531	08/15/2052	1.A FE
..38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB	09/25/2026	PAYDOWN		18,384	18,384	18,183	18,183	0	201	0	201	0	18,384	0	0	0	132	06/25/2052	1.A FE
..38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2026	PAYDOWN		46,648	46,648	46,637	46,637	0	11	0	11	0	46,648	0	0	0	204	01/20/2049	1.F FE
..38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2026	PAYDOWN		6,131	6,131	6,050	6,074	0	57	0	57	0	6,131	0	0	0	41	04/20/2049	2.C FE
..53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 SENIOR AB	09/20/2026	PAYDOWN		31,597	31,597	31,547	31,569	0	28	0	28	0	31,597	0	0	0	115	03/20/2048	1.D FE
..61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	09/20/2026	PAYDOWN		10,408	10,408	11,046	10,897	0	(489)	0	(489)	0	10,408	0	0	0	48	09/20/2040	1.A FE
..61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	09/20/2026	PAYDOWN		15,289	15,289	16,450	15,953	0	(663)	0	(663)	0	15,289	0	0	0	100	06/22/2043	1.D FE
..61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	09/20/2026	PAYDOWN		23,179	23,179	22,322	22,474	0	705	0	705	0	23,179	0	0	0	98	01/20/2053	1.D FE
..63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	09/15/2026	PAYDOWN		41,816	41,816	36,865	37,353	0	4,464	0	4,464	0	41,816	0	0	0	67	12/16/2069	1.A FE
..64032B-AA-1	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	09/15/2026	PAYDOWN		199,382	199,382	199,332	199,335	0	47	0	47	0	199,382	0	0	0	1,564	05/15/2055	1.A FE
..68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	09/14/2026	PAYDOWN		208,366	208,366	208,330	208,343	0	22	0	22	0	208,366	0	0	0	1,386	05/14/2035	1.A FE
..75907D-AB-3	REGIONAL MANAGEMENT ISSUANCE T SUB ABS_A	08/15/2026	PAYDOWN		79,787	79,787	79,780	79,782	0	5	0	5	0	79,787	0	0	0	356	03/15/2032	1.A FE
..75907U-AA-7	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB	09/15/2026	PAYDOWN		152,146	152,146	152,135	152,140	0	7	0	7	0	152,146	0	0	0	600	08/15/2033	1.D FE
..78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB	09/15/2026	PAYDOWN		165,597	165,597	161,043	164,480	0	1,117	0	1,117	0	165,597	0	0	0	1,843	09/15/2033	1.A FE
..78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		88,258	88,258	88,257	88,257	0	2	0	2	0	88,258	0	0	0	672	05/16/2050	1.A FE
..78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	09/15/2026	PAYDOWN		13,608	13,608	13,603	13,605	0	4	0	4	0	13,608	0	0	0	89	11/16/2054	1.F FE
..83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		64,448	64,448	64,426	64,426	0	22	0	22	0	64,448	0	0	0	583	07/15/2053	1.A FE
..83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		47,769	47,769	47,768	47,768	0	1	0	1	0	47,769	0	0	0	397	03/16/2054	1.A FE
..85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A	09/25/2026	PAYDOWN		71,087	71,087	71,084	71,084	0	4	0	4	0	71,087	0	0	0	230	09/25/2037	1.A FE
..86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB	09/20/2026	PAYDOWN		20,023	20,023	19,713	19,800	0	223	0	223	0	20,023	0	0	0	94	02/20/2049	1.D FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					2,140,258	2,139,920	2,128,741	2,132,933	0	7,329	0	7,329	0	2,140,258	0	0	0	14,458	XXX	XXX
..36271V-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB	08/20/2026	PAYDOWN		362,330	362,330	362,329	362,329	0	0	0	0	0	362,330	0	0	0	1,814	05/20/2027	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					362,330	362,330	362,329	362,329	0	0	0	0	0	362,330	0	0	0	1,814	XXX	XXX
..233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS	08/20/2026	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	54	05/20/2049	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	54	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					13,572,257	13,607,176	13,482,055	12,268,698	0	68,713	0	68,713	0	13,572,257	0	0	0	92,974	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					13,572,257	13,607,176	13,482,055	12,268,698	0	68,713	0	68,713	0	13,572,257	0	0	0	92,974	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					13,572,257	13,607,176	13,482,055	12,268,698	0	68,713	0	68,713	0	13,572,257	0	0	0	92,974	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					41,554,945	42,476,814	42,159,481	40,096,284	0	150,974	0	150,974	1,062,176	41,536,245	(1,008,038)	18,700	(989,338)	481,831	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					41,554,945	XXX	42,159,481	40,096,284	0	150,974	0	150,974	1,062,176	41,536,245	(1,008,038)	18,700	(989,338)	481,831	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION AUG30SPXC@5600 BHF4H05Y3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	200	1,117,424	5600	303,349	0	0	634,741		634,741	163,575	0	0	0	0		0005
CALL OPTION SEP30SPXC@5600 09/20/2030 5600. CALL BHF4KFXL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	382	2,137,968	5600	640,346	0	0	1,224,106		1,224,106	314,753	0	0	0	0		0005
CALL OPTION SEP30SPXC@5800 09/20/2030 5800. CALL BHF4KSTX1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	251	1,457,482	5800	395,096	0	0	770,410		770,410	204,810	0	0	0	0		0005
CALL OPTION OCT30SPXC@5800 10/18/2030 5800. CALL BHF4LUCB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	404	2,342,678	5800	629,296	0	0	1,246,755		1,246,755	330,775	0	0	0	0		0005
CALL OPTION OCT30SPXC@6000 10/18/2030 6000. CALL BHF4MZLV5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	122	733,020	6000	194,049	0	0	360,198		360,198	98,823	0	0	0	0		0005
CALL OPTION NOV30SPXC@5800 11/15/2030 5800. CALL BHF4MZSH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	192	1,116,442	5800	328,866	0	0	598,143		598,143	158,369	0	0	0	0		0005
CALL OPTION NOV30SPXC@6000 11/15/2030 6000. CALL BHF4MZSJ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	235	1,410,300	6000	376,937	0	0	698,054		698,054	191,084	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PV0J1 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	327	1,962,180	6000	719,920	(17,581)	0	979,681	^	979,681	267,337	0	17,581	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PV0Q5 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	246	1,477,620	6000	592,647	(14,981)	0	745,102	^	745,101	202,686	0	14,982	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4R3XW6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	296	1,778,220	6000	523,872	(13,243)	0	894,398	^	894,397	243,519	0	13,243	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4R3ZU8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	140	811,536	5800	262,973	(6,647)	0	441,572	^	441,572	116,332	0	6,648	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RULH2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	01/17/2031	169	980,664	5800	344,883	(8,960)	0	537,603	^	537,603	141,222	0	8,960	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4RULJ8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	01/17/2031	128	769,800	6000	246,668	(6,409)	0	390,304	^	390,304	105,929	0	6,409	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SQ3R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	187	1,121,820	6000	371,456	0	0	564,343		564,343	153,585	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T4GN1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	131	783,120	6000	251,935	(6,545)	0	397,067	^	397,067	107,764	0	6,545	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNS55 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	193	1,155,720	6000	380,328	(10,189)	0	591,435	^	591,434	159,912	0	10,189	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4U7M70 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	131	815,176	6200	244,349	(6,349)	0	382,240	^	382,240	107,248	0	6,348	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX2P5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	202	1,213,980	6000	381,211	(10,213)	0	621,040	^	621,041	167,937	0	10,213	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX549 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	181	1,124,928	6200	308,897	(8,275)	0	532,334	^	532,333	148,790	0	8,276	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4UX8G9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	01/17/2031	101	232,024	2300	55,948	0	0	102,358		102,358	26,642	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4WR2RG4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	156	902,770	5800	237,673	(6,367)	0	498,107	^	498,107	130,494	0	6,367	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WRRA2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	299	1,676,360	5600	507,132	(13,919)	0	1,005,701	^	1,005,701	254,538	0	13,920	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WRRC8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	135	754,600	5600	227,342	(6,091)	0	449,911	^	449,911	114,149	0	6,091	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRZ88 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	139	804,692	5800	221,674	(6,084)	0	447,085	^	447,084	116,802	0	6,084	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X9630	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	192	1,076,600	5600	330,827	0	0	641,712		641,712	162,733	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4XY7P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	130	755,392	5800	197,435	0	0	417,034		417,034	109,176	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@5800 10/18/2030 5800. CALL BHF4YDH20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	267	1,549,354	5800	319,022	0	0	824,566		824,566	218,764	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 12/20/2030 6200. CALL BHF4YDHE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	129	801,970	6200	135,903	0	0	370,183		370,183	104,512	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4YDHF1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	118	246,855	2100	49,232	0	0	136,310		136,310	32,787	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YDHJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	310	1,738,744	5600	492,609	(13,521)	0	1,042,699	^	1,042,699	263,936	0	13,521	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YDHK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	04/18/2031	124	694,848	5600	146,145	(4,107)	0	418,588	^	418,588	105,749	0	4,106	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 01/17/2031 6000. CALL BHF4YDL58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	164	983,340	6000	188,651	0	0	494,689		494,689	134,629	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 02/21/2031 6000. CALL BHF4YDL66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	175	1,049,400	6000	204,201	0	0	532,696		532,696	144,437	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4YDL90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	177	1,028,630	5800	281,290	(7,721)	0	571,460	^	571,460	149,296	0	7,721	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL	Index Linked Annuities																					
BHF4YTMC7		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2025	03/21/2031	123	665,550	5400	189,106	(5,191)	0	430,724	^	430,724	105,590	0	5,191	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL	Index Linked Annuities																					
BHF4YTP18		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2025	04/18/2031	228	1,232,388	5400	352,561	(9,906)	0	802,142	^	802,141	196,209	0	9,906	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF4ZA406		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	162	872,208	5400	269,828	(7,582)	0	567,970	^	567,970	138,911	0	7,582	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF4ZA4V5		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	227	1,181,440	5200	403,725	(11,344)	0	830,827	^	830,827	196,870	0	11,344	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF4ZA4X1		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	127	633,400	5000	239,052	(6,717)	0	481,243	^	481,243	110,556	0	6,717	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL	Index Linked Annuities																					
BHF4ZPBD4		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	100	190,646	1900	64,953	0	0	130,387		130,387	29,018	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL	Index Linked Annuities																					
BHF4ZPCJ0		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	139	751,086	5400	239,927	(6,742)	0	489,198	^	489,199	119,639	0	6,741	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF50AXU0		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	275	1,537,592	5600	528,203	(14,842)	0	928,936	^	928,937	234,475	0	14,841	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF50B430		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	237	1,324,512	5600	460,623	(13,238)	0	805,134	^	805,133	202,724	0	13,239	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL	Index Linked Annuities																					
BHF519908		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	187	1,082,222	5800	339,347	(9,753)	0	609,763	^	609,763	158,403	0	9,753	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL	Index Linked Annuities																					
BHF519AY9		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	154	921,000	6000	262,455	(7,543)	0	480,953	^	480,952	128,943	0	7,543	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL	Index Linked Annuities																					
BHF52H7W8		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	109	229,383	2100	68,923	0	0	128,201		128,201	30,712	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL	Index Linked Annuities																					
BHF52H807		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	186	1,077,698	5800	334,268	0	0	602,725		602,725	156,947	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL	Index Linked Annuities																					
BHF52H8U1		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	188	1,129,860	6000	329,151	0	0	585,734		585,734	157,425	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL	Index Linked Annuities																					
BHF53G0V8		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	06/20/2031	182	1,092,840	6000	318,031	0	0	571,445		571,445	153,028	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL	Index Linked Annuities																					
BHF53T308		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	166	998,040	6000	280,680	0	0	521,850		521,850	139,747	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL	Index Linked Annuities																					
BHF53T4Z7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	143	856,860	6000	238,126	0	0	444,207		444,207	119,388	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF54FXM3		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	174	1,042,860	6000	321,569	0	0	545,292		545,292	146,025	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF553P29		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	101	211,911	2100	74,839	0	0	119,332		119,332	28,516	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6200 06/20/2031 6200. CALL	Index Linked Annuities																					
BHF553039		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	163	1,010,538	6200	290,257	0	0	490,103		490,103	135,504	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF56K3Y7		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	07/16/2025	07/18/2031	172	1,063,424	6200	325,922	0	0	519,529		519,529	143,190	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL	Index Linked Annuities																					
BHF578UK3		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	131	813,068	6200	260,427	0	0	397,223		397,223	109,481	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6400 07/18/2031 6400. CALL BHF57ZG06	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/18/2031	312	1,997,120	6400	580,943	0	0	905,496		905,496	257,587	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF58PNL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	08/15/2031	132	846,784	6400	244,922	0	0	386,912		386,912	109,696	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31RTYC@2200 07/18/2031 2200. CALL BHF59F0T9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/18/2031	113	248,314	2200	83,633	0	0	127,099		127,099	31,445	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL BHF59F0U6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	132	818,896	6200	266,459	0	0	400,073		400,073	110,266	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6400 07/18/2031 6400. CALL BHF59F0V4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	142	910,400	6400	271,090	0	0	412,776		412,776	117,422	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF59F0X0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	127	810,688	6400	243,957	0	0	370,413		370,413	105,018	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF5A1EU0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/15/2031	126	806,080	6400	228,516	0	0	368,299		368,299	104,418	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6200 08/15/2031 6200. CALL BHF5ARF24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	120	745,426	6200	233,062	0	0	366,796		366,796	100,781	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF5ARF32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	197	1,263,360	6400	376,293	0	0	577,261		577,261	163,662	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6600 08/15/2031 6600. CALL BHF5BEDA6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/04/2025	08/15/2031	151	997,524	6600	268,369	0	0	423,086		423,086	123,749	0	0	0	0		0005
CALL OPTION OCT31SPXC@6600 10/17/2031 6600. CALL BHF5FYVE0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	10/17/2031	121	800,382	6600	232,379	0	0	345,710		345,710	100,313	0	0	0	0		0005

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CALL OPTION OCT31SPXC@6800 10/17/2031 6800. CALL BHF5FYVF7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	10/17/2031	126	857,956	6800	228,554	0	0	344,275		344,275	102,971	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 6600 10/16/2026 6600. CALL BHF5GW4G8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/16/2026	133	880,638	6600	90,097	0	0	141,955		141,955	53,596	0	0	0	0		0005
CALL OPTION OCT31SPXC@6800 10/17/2031 6800. CALL BHF5K0GP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2025	10/17/2031	185	1,258,204	6800	369,160	0	0	504,883		504,883	151,007	0	0	0	0		0005
CALL OPTION NOV31SPXC@6800 11/21/2031 6800. CALL BHF5K0KU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2025	11/21/2031	193	1,312,060	6800	389,277	0	0	532,091		532,091	158,406	0	0	0	0		0005
CALL OPTION DEC31SPXC@6800 12/19/2031 6800. CALL BHF5M7C44	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2025	12/19/2031	126	856,800	6800	270,134	(9,066)	0	354,434	^	354,435	104,631	0	9,066	0	0		0005
CALL OPTION NOV31SPXC@6800 11/21/2031 6800. CALL BHF5MSEX2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	11/21/2031	154	1,049,376	6800	298,946	0	0	425,572		425,572	126,695	0	0	0	0		0005
CALL OPTION DEC31SPXC@6800 12/19/2031 6800. CALL BHF5MSEY0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/19/2031	137	929,016	6800	267,127	0	0	379,909		379,909	112,685	0	0	0	0		0005
CALL OPTION JAN27SPXC@6800 BHF5S5EW8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2026	01/15/2027	152	1,030,540	6800	0	91,998	0	148,567		148,567	56,569	0	0	0	0		0005
CALL OPTION FEB32SPXC@7000 BHF5SWXC2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2026	02/20/2032	154	1,075,480	7000	0	300,853	0	417,414		417,414	116,561	0	0	0	0		0005
CALL OPTION FEB27SPXC@6800 BHF5TZYD1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/19/2027	126	860,064	6800	0	83,375	0	129,981		129,981	46,606	0	0	0	0		0005
CALL OPTION FEB27RTYC@2600 BHF5VH5N8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/19/2027	113	294,684	2600	0	27,305	0	32,829		32,829	5,524	0	0	0	0		0005
CALL OPTION MAR32SPXC@6800 BHF5WI7P31	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2026	03/19/2032	168	1,143,420	6800	0	326,750	0	480,570		480,570	153,820	0	0	0	0		0005
CALL OPTION MAR27MXEAC@2200 BHF5WSVH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	03/19/2027	121	265,738	2200	0	88,886	0	116,286		116,286	27,400	0	0	0	0		0005
CALL OPTION NOV28RTYC@1800 BHF5WSVU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/17/2028	105	188,622	1800	0	93,788	0	122,753		122,753	28,965	0	0	0	0		0005
CALL OPTION DEC29SPXC@4600 BHF5WSWC7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/21/2029	573	2,637,226	4600	0	1,456,033	0	2,162,046		2,162,046	706,013	0	0	0	0		0005
CALL OPTION DEC26MXEAC@2800 BHF5WSXV4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	12/18/2026	107	298,424	2800	0	27,180	0	39,041		39,041	11,861	0	0	0	0		0005
CALL OPTION FEB27MXEAC@2200 BHF5WSYP6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/19/2027	116	255,156	2200	0	84,844	0	111,000		111,000	26,156	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27MXEAC@2300 BHF5IWSZH3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	04/16/2027	153	350,934	2300	0	99,202	0	132,639		132,639	33,437	0	0	0	0		0005
CALL OPTION MAY27MXEAC@2300 BHF5IWSZU4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/21/2027	150	344,747	2300	0	95,171	0	130,444		130,444	35,273	0	0	0	0		0005
CALL OPTION MAY27RTYC@2200 BHF5IWSZV2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	117	258,324	2200	0	56,142	0	79,013		79,013	22,871	0	0	0	0		0005
CALL OPTION JUL27RTYC@2200 BHF5IWT0D8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/16/2027	121	265,540	2200	0	59,850	0	83,778		83,778	23,928	0	0	0	0		0005
CALL OPTION OCT27MXEAC@2300 BHF5IWT196	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	10/15/2027	135	311,213	2300	0	90,387	0	122,544		122,544	32,157	0	0	0	0		0005
CALL OPTION DEC27MXEAC@2300 BHF5IWT1X3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	12/17/2027	100	230,621	2300	0	101,088	0	92,482		92,482	(8,606)	0	0	0	0		0005
CALL OPTION DEC27RTYC@2200 BHF5IWT1Y1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/17/2027	149	328,328	2200	0	80,821	0	111,768		111,768	30,947	0	0	0	0		0005
CALL OPTION FEB28RTYC@2000 BHF5IWT2E4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/18/2028	158	316,520	2000	0	109,811	0	148,099		148,099	38,288	0	0	0	0		0005
CALL OPTION MAY28RTYC@1800 BHF5IWT378	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	120	215,640	1800	0	102,829	0	135,398		135,398	32,569	0	0	0	0		0005
CALL OPTION JUN28RTYC@1700 BHF5IWT3J2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/16/2028	149	253,283	1700	0	139,835	0	182,109		182,109	42,274	0	0	0	0		0005
CALL OPTION JUL28RTYC@1800 BHF5IWT3W3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/21/2028	102	183,258	1800	0	88,674	0	116,563		116,563	27,889	0	0	0	0		0005
CALL OPTION AUG28RTYC@1900 BHF5IWT4B8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/18/2028	101	191,273	1900	0	81,062	0	107,545		107,545	26,483	0	0	0	0		0005
CALL OPTION OCT28RTYC@1700 BHF5IWT501	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/20/2028	137	233,614	1700	0	132,235	0	171,514		171,514	39,279	0	0	0	0		0005
CALL OPTION DEC28RTYC@1800 BHF5IWT596	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/15/2028	116	209,646	1800	0	104,837	0	137,148		137,148	32,311	0	0	0	0		0005
CALL OPTION FEB29RTYC@1900 BHF5IWT5W1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/16/2029	143	270,845	1900	0	120,108	0	158,642		158,642	38,534	0	0	0	0		0005
CALL OPTION MAR29RTYC@1800 BHF5IWT634	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/16/2029	125	225,432	1800	0	114,636	0	150,152		150,152	35,516	0	0	0	0		0005
CALL OPTION MAY29RTYC@1800 BHF5IWT6H3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/18/2029	135	242,802	1800	0	124,950	0	163,686		163,686	38,736	0	0	0	0		0005
CALL OPTION AUG29RTYC@1900 BHF5IWT717	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/17/2029	139	264,423	1900	0	121,667	0	161,145		161,145	39,478	0	0	0	0		0005
CALL OPTION SEP29RTYC@1800 BHF5IWT782	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/21/2029	151	272,682	1800	0	143,507	0	188,193		188,193	44,686	0	0	0	0		0005

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CALL OPTION OCT29RTYC@1700 BHF5WT7J8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/19/2029	121	206,516	1700	0	124,048	0	160,976		160,976	36,928	0	0	0	0		0005
CALL OPTION NOV29RTYC@1800 BHF5WT7T6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/16/2029	144	259,560	1800	0	138,011	0	180,960		180,960	42,949	0	0	0	0		0005
CALL OPTION DEC29RTYC@2000 BHF5WT824	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/21/2029	131	261,640	2000	0	108,947	0	145,905		145,905	36,958	0	0	0	0		0005
CALL OPTION JAN30RTYC@2000 BHF5WT899	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/18/2030	146	291,060	2000	0	121,996	0	163,312		163,312	41,316	0	0	0	0		0005
CALL OPTION FEB30RTYC@2000 BHF5WT8J7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/15/2030	109	217,200	2000	0	91,688	0	122,621		122,621	30,933	0	0	0	0		0005
CALL OPTION MAR30RTYC@2100 BHF5WT8R9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/15/2030	116	243,684	2100	0	91,418	0	123,682		123,682	32,264	0	0	0	0		0005
CALL OPTION JUN30RTYC@2000 BHF5WT9G2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/20/2030	137	274,180	2000	0	118,809	0	158,948		158,948	40,139	0	0	0	0		0005
CALL OPTION MAR32SPXC@6600 BHF5WWHJ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/19/2032	272	1,793,088	6600	0	533,242	0	808,844		808,844	275,602	0	0	0	0		0005
CALL OPTION MAR27SPXC@6400 BHF5WWHK7 Premium at Maturity 2027-03-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/26/2026	03/19/2027	177	1,133,824	6400	0	132,046	0	252,461	^	252,461	122,558	0	(2,143)	0	0		0005
CALL OPTION APR32SPXC@6600 04/16/2032 6600. CALL BHF5YP906	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2032	165	1,091,574	6600	0	391,530	0	496,192		496,192	104,662	0	0	0	0		0005
CALL OPTION APR32SPXC@7000 04/16/2032 7000. CALL BHF5ZHZA9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/16/2032	201	1,408,960	7000	0	441,449	0	556,520		556,520	115,071	0	0	0	0		0005
CALL OPTION APR27RTYC@2700 04/16/2027 2700. CALL BHF60HME1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2026	04/16/2027	110	298,215	2700	0	32,322	0	27,713		27,713	(4,609)	0	0	0	0		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL BHF60HVP6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/30/2026	04/16/2032	121	871,344	7200	0	257,565	0	320,768		320,768	63,203	0	0	0	0		0005
CALL OPTION MAY32SPXC@7200 05/21/2032 7200. CALL BHF619192	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	05/21/2032	146	1,048,104	7200	0	340,579	0	390,282		390,282	49,703	0	0	0	0		0005
CALL OPTION MAY27SPXC@7000 05/21/2027 7000. CALL BHF6191B7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	05/21/2027	135	945,350	7000	0	126,456	0	132,883		132,883	6,427	0	0	0	0		0005
CALL OPTION APR27SPXC@7200 04/16/2027 7200. CALL BHF624AF8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	04/16/2027	182	1,313,424	7200	0	155,812	0	140,649		140,649	(15,163)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN32SPXC@7600 06/17/2032 7600. CALL BHF65LW71	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	06/17/2032	124	943,464	7600	0	269,991	0	308,343		308,343	38,352	0	0	0	0		0005
CALL OPTION JUN27SPXC@7200 06/17/2027 7200. CALL BHF65PTA9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	06/17/2027	234	1,681,776	7200	0	183,175	0	201,660		201,660	18,485	0	0	0	0		0005
CALL OPTION MAY27 MXEA C @ 3000 05/21/2027 3000. CALL BHF66C4K2	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	05/21/2027	102	306,450	3000	0	35,662	0	27,761		27,761	(7,901)	0	0	0	0		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF66CCE7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2026	05/21/2032	149	1,105,708	7400	0	352,896	0	383,925		383,925	31,029	0	0	0	0		0005
CALL OPTION JUN27SPXC@7400 06/17/2027 7400. CALL BHF68LXE2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	06/17/2027	147	1,089,576	7400	0	104,504	0	104,969		104,969	465	0	0	0	0		0005
CALL OPTION JUN27SPXC@7400 06/17/2027 7400. CALL BHF69CEY8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	06/17/2027	146	1,082,916	7400	0	113,328	0	104,324		104,324	(9,004)	0	0	0	0		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL BHF6A5F38	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2026	07/16/2027	126	935,582	7400	0	90,888	0	95,660		95,660	4,772	0	0	0	0		0005
CALL OPTION AUG27 SPX C @ 7400 08/20/2027 7400. CALL BHF6BMLG4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	08/20/2027	138	1,020,312	7400	0	130,614	0	111,279		111,279	(19,335)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 7200 07/16/2027 7200. CALL BHF6BMLK5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/16/2027	134	963,576	7200	0	140,183	0	121,175		121,175	(19,008)	0	0	0	0		0005
CALL OPTION FEB32 SPX C @ 8400 02/20/2032 8400. CALL BHF6BRJS0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	02/20/2032	123	1,029,924	8400	0	239,324	0	239,997		239,997	673	0	0	0	0		0005
CALL OPTION MAR32 SPX C @ 8400 03/19/2032 8400. CALL BHF6BRJT8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	03/19/2032	125	1,053,024	8400	0	247,459	0	248,730		248,730	1,271	0	0	0	0		0005
CALL OPTION APR32 SPX C @ 8800 04/16/2032 8800. CALL BHF6BRJU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	04/16/2032	242	2,133,032	8800	0	453,261	0	440,585		440,585	(12,676)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 7600 07/16/2027 7600. CALL BHF6CL9Z7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2027	196	1,491,880	7600	0	148,524	0	121,041		121,041	(27,483)	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 3000 07/16/2027 3000. CALL BHF6CLA02	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2027	115	343,830	3000	0	38,609	0	15,941		15,941	(22,668)	0	0	0	0		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6EATZ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2027	143	1,087,864	7600	0	105,684	0	95,616		95,616	(10,068)	0	0	0	0		0005
CALL OPTION AUG27RTYC@2900 08/20/2027 2900. CALL BHF6F4FT9	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	08/20/2027	179	520,289	2900	0	56,184	0	36,629		36,629	(19,555)	0	0	0	0		0005

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CALL OPTION AUG27MXEAC@3200 08/20/2027 3200. CALL	Index Linked Annuities																					
BHF6F4GJ0		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	08/20/2027	114	364,608	3200	0	27,779	0	21,513		21,513	(6,266)	0	0	0	0		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL	Index Linked Annuities																					
BHF6FX228		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2026	09/17/2027	159	1,210,300	7600	0	116,597	0	112,646		112,646	(3,951)	0	0	0	0		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL	Index Linked Annuities																					
BHF6FX772		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2026	08/20/2032	151	1,147,448	7600	0	381,108	0	383,609		383,609	2,501	0	0	0	0		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL	Index Linked Annuities																					
BHF6GQZ83		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2026	08/20/2027	142	1,080,340	7600	0	92,087	0	94,957		94,957	2,870	0	0	0	0		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL	Index Linked Annuities																					
BHF6GREK7		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2032	131	998,488	7600	0	333,808	0	337,068		337,068	3,260	0	0	0	0		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL	Index Linked Annuities																					
BHF6GREM3		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2032	200	1,516,580	7600	0	507,019	0	511,971		511,971	4,952	0	0	0	0		0005
0159999999. Subtotal - purchased options - hedging other - call options and warrants										22,227,053	11,653,300	0	54,048,047	XXX	54,048,043	13,243,924	0	266,984	0	0	XXX	XXX
PUT OPTION NOV26MXEAP@1821 11/20/2026 1821. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6J21		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/20/2026	108	196,668	1821	0	2,699	0	5		5	(2,694)	0	0	0	0		0005
PUT OPTION DEC26MXEAP@1640 12/18/2026 1640. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6J47		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	12/18/2026	552	905,280	1640	0	7,640	0	189		189	(7,451)	0	0	0	0		0005
PUT OPTION FEB27MXEAP@1992 02/19/2027 1992. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6J70		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/19/2027	53	105,576	1992	0	2,672	0	145		145	(2,527)	0	0	0	0		0005
PUT OPTION MAY27MXEAP@1848 05/21/2027 1848. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6J96		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/21/2027	1,056	1,951,488	1848	0	35,334	0	4,994		4,994	(30,340)	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2017 05/21/2027 2017. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6JB1		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/21/2027	70	141,190	2017	0	4,102	0	523		523	(3,579)	0	0	0	0		0005
PUT OPTION AUG27MXEAP@2078 08/20/2027 2078. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6JF2		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/20/2027	60	124,680	2078	0	4,783	0	892		892	(3,891)	0	0	0	0		0005
PUT OPTION NOV27MXEAP@1937 11/19/2027 1937. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5X6JK1		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/19/2027	1,019	1,973,803	1937	0	56,310	0	14,413		14,413	(41,897)	0	0	0	0		0005

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PUT OPTION NOV27MXEAP@2068 11/19/2027 2068. PUT BHF5X6JP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/19/2027	63	130,284	2068	0	5,364	0	1,197		1,197	(4,167)	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2136 02/18/2028 2136. PUT BHF5X6JS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/18/2028	79	168,744	2136	0	7,721	0	2,169		2,169	(5,552)	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2207 05/19/2028 2207. PUT BHF5X6JW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/19/2028	63	139,041	2207	0	7,655	0	2,411		2,411	(5,244)	0	0	0	0		0005
PUT OPTION MAY28MXEAP@1644 05/19/2028 1644. PUT BHF5X6JX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/19/2028	884	1,453,296	1644	0	36,863	0	10,958		10,958	(25,905)	0	0	0	0		0005
PUT OPTION AUG28MXEAP@2366 08/18/2028 2366. PUT BHF5X6JZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/18/2028	55	130,130	2366	0	8,887	0	3,226		3,226	(5,661)	0	0	0	0		0005
PUT OPTION NOV28MXEAP@1508 11/17/2028 1508. PUT BHF5X6K37	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/17/2028	674	1,016,392	1508	0	26,926	0	8,131		8,131	(18,795)	0	0	0	0		0005
PUT OPTION JUN29MXEAP@1684 06/15/2029 1684. PUT BHF5X6K78	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	06/15/2029	868	1,461,712	1684	0	53,642	0	22,224		22,224	(31,418)	0	0	0	0		0005
PUT OPTION NOV29MXEAP@1676 11/16/2029 1676. PUT BHF5X6K94	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/16/2029	639	1,070,964	1676	0	43,145	0	18,722		18,722	(24,423)	0	0	0	0		0005
PUT OPTION FEB30MXEAP@1876 02/15/2030 1876. PUT BHF5X6KB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/15/2030	529	992,404	1876	0	49,017	0	22,881		22,881	(26,136)	0	0	0	0		0005
PUT OPTION MAY30MXEAP@1877 05/17/2030 1877. PUT BHF5X6KF0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/17/2030	431	808,987	1877	0	42,117	0	19,914		19,914	(22,203)	0	0	0	0		0005
PUT OPTION AUG30MXEAP@1969 08/16/2030 1969. PUT BHF5X6KH6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/16/2030	340	669,460	1969	0	38,906	0	19,103		19,103	(19,803)	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1918 11/15/2030 1918. PUT BHF5X6KN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/15/2030	215	412,370	1918	0	24,192	0	11,779		11,779	(12,413)	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2025 02/21/2031 2025. PUT BHF5X6KP8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/21/2031	158	319,950	2025	0	20,986	0	10,549		10,549	(10,437)	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2085 05/16/2031 2085. PUT BHF5X6KS2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/16/2031	156	325,260	2085	0	22,926	0	11,664		11,664	(11,262)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION AUG31MXEAP@2204 08/15/2031 2204. PUT BHF5X6KX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/15/2031	91	200,564	2204	0	16,030	0	8,133		8,133	(7,897)	0	0	0	0		0005
PUT OPTION NOV26RTYP@1589 11/20/2026 1589. PUT BHF5X6LJ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/20/2026	315	500,535	1589	0	7,221	0	53		53	(7,168)	0	0	0	0		0005
PUT OPTION DEC26RTYP@1518 12/18/2026 1518. PUT BHF5X6LM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/18/2026	898	1,363,164	1518	0	19,320	0	355		355	(18,965)	0	0	0	0		0005
PUT OPTION FEB27RTYP@1776 02/19/2027 1776. PUT BHF5X6LR3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/19/2027	166	294,816	1776	0	8,083	0	581		581	(7,502)	0	0	0	0		0005
PUT OPTION MAY27RTYP@1767 05/21/2027 1767. PUT BHF5X6LT9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	308	544,236	1767	0	17,886	0	2,829		2,829	(15,057)	0	0	0	0		0005
PUT OPTION MAY27RTYP@1838 05/21/2027 1838. PUT BHF5X6LU6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	1,373	2,523,574	1838	0	93,242	0	15,457		15,457	(77,785)	0	0	0	0		0005
PUT OPTION AUG27RTYP@1884 08/20/2027 1884. PUT BHF5X6LX0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/20/2027	175	329,700	1884	0	15,021	0	3,701		3,701	(11,320)	0	0	0	0		0005
PUT OPTION NOV27RTYP@1865 11/19/2027 1865. PUT BHF5X6M01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	1,449	2,702,385	1865	0	133,647	0	40,031		40,031	(93,616)	0	0	0	0		0005
PUT OPTION NOV27RTYP@2008 11/19/2027 2008. PUT BHF5X6M27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	165	331,320	2008	0	19,903	0	6,237		6,237	(13,666)	0	0	0	0		0005
PUT OPTION FEB28RTYP@1897 02/18/2028 1897. PUT BHF5X6M84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/18/2028	185	350,945	1897	0	19,835	0	6,788		6,788	(13,047)	0	0	0	0		0005
PUT OPTION MAY28RTYP@1571 05/19/2028 1571. PUT BHF5X6M92	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	1,571	2,468,041	1571	0	99,829	0	34,645		34,645	(65,184)	0	0	0	0		0005
PUT OPTION MAY28RTYP@1775 05/19/2028 1775. PUT BHF5X6ME1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	151	268,025	1775	0	14,081	0	5,115		5,115	(8,966)	0	0	0	0		0005
PUT OPTION AUG28RTYP@2030 08/18/2028 2030. PUT BHF5X6MH4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/18/2028	129	261,870	2030	0	19,768	0	8,142		8,142	(11,626)	0	0	0	0		0005
PUT OPTION NOV28RTYP@1432 11/17/2028 1432. PUT BHF5X6MJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/17/2028	1,502	2,150,864	1432	0	86,740	0	32,579		32,579	(54,161)	0	0	0	0		0005

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PUT OPTION JUN29RTYP@1497 06/15/2029 1497. PUT BHF5X6MN1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/15/2029	1,885	2,821,845	1497	0	136,788	0	61,358		61,358	(75,430)	0	0	0	0		0005
PUT OPTION NOV29RTYP@1515 11/16/2029 1515. PUT BHF5X6MR2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/16/2029	1,420	2,151,300	1515	0	112,237	0	55,235		55,235	(57,002)	0	0	0	0		0005
PUT OPTION FEB30RTYP@1672 02/15/2030 1672. PUT BHF5X6MV3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/15/2030	1,035	1,730,520	1672	0	107,625	0	56,322		56,322	(51,303)	0	0	0	0		0005
PUT OPTION MAY30RTYP@1652 05/17/2030 1652. PUT BHF5X6MX9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/17/2030	1,070	1,767,640	1652	0	110,571	0	59,284		59,284	(51,287)	0	0	0	0		0005
PUT OPTION AUG30RTYP@1804 08/16/2030 1804. PUT BHF5X6N26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/16/2030	699	1,260,996	1804	0	92,238	0	51,572		51,572	(40,666)	0	0	0	0		0005
PUT OPTION NOV30RTYP@1950 11/15/2030 1950. PUT BHF5X6N42	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/15/2030	517	1,008,150	1950	0	84,648	0	48,606		48,606	(36,042)	0	0	0	0		0005
PUT OPTION FEB31RTYP@1821 02/21/2031 1821. PUT BHF5X6N75	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/21/2031	323	588,183	1821	0	44,942	0	26,141		26,141	(18,801)	0	0	0	0		0005
PUT OPTION MAY31RTYP@1731 05/16/2031 1731. PUT BHF5X6NA8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/16/2031	357	617,967	1731	0	44,398	0	25,989		25,989	(18,409)	0	0	0	0		0005
PUT OPTION AUG31RTYP@1933 08/15/2031 1933. PUT BHF5X6NC4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/15/2031	272	525,776	1933	0	44,933	0	26,885		26,885	(18,048)	0	0	0	0		0005
PUT OPTION OCT26SPXP@2664 10/16/2026 2664. PUT BHF5X6015	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/16/2026	3,186	8,487,504	2664	0	41,410	0	0		0	(41,410)	0	0	0	0		0005
PUT OPTION NOV26SPXP@3901 11/20/2026 3901. PUT BHF5X6049	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/20/2026	479	1,868,579	3901	0	19,815	0	316		316	(19,499)	0	0	0	0		0005
PUT OPTION JAN27SPXP@2927 01/15/2027 2927. PUT BHF5X6Q80	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/15/2027	3,505	10,259,135	2927	0	79,626	0	335		335	(79,291)	0	0	0	0		0005
PUT OPTION FEB27SPXP@4345 02/19/2027 4345. PUT BHF5X6QA5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/19/2027	351	1,525,095	4345	0	27,558	0	3,052		3,052	(24,506)	0	0	0	0		0005
PUT OPTION APR27SPXP@3156 04/16/2027 3156. PUT BHF5X6QG2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/16/2027	4,176	13,179,456	3156	0	146,807	0	6,375		6,375	(140,432)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION APR27SPXP@4448 04/16/2027 4448. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X60J6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/16/2027	154	684,992	4448	0	15,073	0	2,475		2,475	(12,598)	0	0	0	0		0005
PUT OPTION MAY27SPXP@4532 05/21/2027 4532. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X60K3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	128	580,096	4532	0	14,375	0	2,722		2,722	(11,653)	0	0	0	0		0005
PUT OPTION JUN27SPXP@4661 06/17/2027 4661. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X60N7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/17/2027	126	587,286	4661	0	16,481	0	3,412		3,412	(13,069)	0	0	0	0		0005
PUT OPTION JUL27SPXP@4751 07/16/2027 4751. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X60R8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/16/2027	124	589,124	4751	0	18,248	0	4,082		4,082	(14,166)	0	0	0	0		0005
PUT OPTION JUL27SPXP@3448 07/16/2027 3448. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X60S6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/16/2027	3,799	13,098,952	3448	0	201,586	0	27,291		27,291	(174,295)	0	0	0	0		0005
PUT OPTION AUG27SPXP@4741 08/20/2027 4741. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X60Y3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/20/2027	100	474,100	4741	0	15,386	0	3,750		3,750	(11,636)	0	0	0	0		0005
PUT OPTION SEP27SPXP@4865 09/17/2027 4865. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6R06		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/17/2027	109	530,285	4865	0	19,189	0	4,936		4,936	(14,253)	0	0	0	0		0005
PUT OPTION OCT27SPXP@3710 10/15/2027 3710. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6R30		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/15/2027	3,296	12,228,160	3710	0	248,683	0	62,088		62,088	(186,595)	0	0	0	0		0005
PUT OPTION OCT27SPXP@5061 10/15/2027 5061. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6R63		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/15/2027	108	546,588	5061	0	22,824	0	6,080		6,080	(16,744)	0	0	0	0		0005
PUT OPTION NOV27SPXP@5214 11/19/2027 5214. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6R89		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	81	422,334	5214	0	19,906	0	5,542		5,542	(14,364)	0	0	0	0		0005
PUT OPTION DEC27SPXP@5248 12/17/2027 5248. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RB2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/17/2027	74	388,352	5248	0	19,167	0	5,537		5,537	(13,630)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5268 01/21/2028 5268. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RH9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/21/2028	129	679,572	5268	0	34,974	0	10,546		10,546	(24,428)	0	0	0	0		0005
PUT OPTION JAN28SPXP@3809 01/21/2028 3809. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RK2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/21/2028	3,057	11,644,113	3809	0	285,417	0	90,081		90,081	(195,336)	0	0	0	0		0005
PUT OPTION FEB28SPXP@5280 02/18/2028 5280. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RL0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/18/2028	116	612,480	5280	0	32,509	0	10,101		10,101	(22,408)	0	0	0	0		0005

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PUT OPTION MAR28SPXP@4966 03/17/2028 4966. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6R09		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/17/2028	187	928,642	4966	0	43,343	0	13,966		13,966	(29,377)	0	0	0	0		0005
PUT OPTION APR28SPXP@4643 04/21/2028 4643. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RS5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/21/2028	140	650,020	4643	0	26,734	0	8,901		8,901	(17,833)	0	0	0	0		0005
PUT OPTION APR28SPXP@3480 04/21/2028 3480. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RU0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/21/2028	3,899	13,568,520	3480	0	318,626	0	78,223		78,223	(240,403)	0	0	0	0		0005
PUT OPTION MAY28SPXP@5106 05/19/2028 5106. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6RX4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	129	658,674	5106	0	34,661	0	11,759		11,759	(22,902)	0	0	0	0		0005
PUT OPTION JUN28SPXP@5259 06/16/2028 5259. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6S39		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/16/2028	98	515,382	5259	0	29,708	0	10,258		10,258	(19,450)	0	0	0	0		0005
PUT OPTION JUL28SPXP@5511 07/21/2028 5511. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6S54		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/21/2028	105	578,655	5511	0	38,109	0	13,610		13,610	(24,499)	0	0	0	0		0005
PUT OPTION JUL28SPXP@3210 07/21/2028 3210. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6S70		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/21/2028	3,832	12,300,720	3210	0	282,724	0	54,812		54,812	(227,912)	0	0	0	0		0005
PUT OPTION AUG28SPXP@5559 08/18/2028 5559. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SC9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/18/2028	91	505,869	5559	0	34,543	0	12,617		12,617	(21,926)	0	0	0	0		0005
PUT OPTION SEP28SPXP@5702 09/15/2028 5702. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SF2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/15/2028	79	450,458	5702	0	33,124	0	12,404		12,404	(20,720)	0	0	0	0		0005
PUT OPTION OCT28SPXP@2985 10/20/2028 2985. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SM7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/20/2028	3,656	10,913,160	2985	0	249,158	0	38,228		38,228	(210,930)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3073 01/19/2029 3073. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SQ8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/19/2029	2,918	8,967,014	3073	0	230,409	0	44,271		44,271	(186,138)	0	0	0	0		0005
PUT OPTION APR29SPXP@3148 04/20/2029 3148. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SS4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/20/2029	3,708	11,672,784	3148	0	326,242	0	80,043		80,043	(246,199)	0	0	0	0		0005
PUT OPTION JUL29SPXP@3429 07/20/2029 3429. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SW5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/20/2029	3,610	12,378,690	3429	0	410,742	0	143,956		143,956	(266,786)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3465 11/16/2029 3465. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5X6SY1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/16/2029	5,131	17,778,915	3465	0	637,632	0	244,844		244,844	(392,788)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION FEB30SPXP@3888 02/15/2030 3888. PUT BHF5X6T04	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/15/2030	4,010	15,590,880	3888	0	693,716	0	343,882		343,882	(349,834)	0	0	0	0		0005
PUT OPTION APR30SPXP@3993 04/18/2030 3993. PUT BHF5X6T38	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/18/2030	1,441	5,753,913	3993	0	274,293	0	138,167		138,167	(136,126)	0	0	0	0		0005
PUT OPTION MAY30SPXP@4098 05/17/2030 4098. PUT BHF5X6T79	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/17/2030	1,316	5,392,968	4098	0	271,036	0	137,287		137,287	(133,749)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4287 06/20/2030 4287. PUT BHF5X6T95	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/20/2030	1,211	5,191,557	4287	0	284,348	0	144,269		144,269	(140,079)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4372 07/19/2030 4372. PUT BHF5X6TD6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/19/2030	1,263	5,521,836	4372	0	315,068	0	160,514		160,514	(154,554)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4280 08/16/2030 4280. PUT BHF5X6TH7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/16/2030	983	4,207,240	4280	0	234,059	0	120,469		120,469	(113,590)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4581 09/20/2030 4581. PUT BHF5X6TL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/20/2030	454	2,079,774	4581	0	130,610	0	66,740		66,740	(63,870)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4744 10/18/2030 4744. PUT BHF5X6TP9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/18/2030	401	1,902,344	4744	0	127,448	0	65,430		65,430	(62,018)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4758 11/15/2030 4758. PUT BHF5X6TS3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/15/2030	509	2,421,822	4758	0	164,216	0	84,758		84,758	(79,458)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4885 12/20/2030 4885. PUT BHF5X6TU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/20/2030	434	2,120,090	4885	0	151,408	0	78,490		78,490	(72,918)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4991 01/17/2031 4991. PUT BHF5X6TY0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/17/2031	337	1,681,967	4991	0	125,599	0	65,199		65,199	(60,400)	0	0	0	0		0005
PUT OPTION FEB31SPXP@4923 02/21/2031 4923. PUT BHF5X6TZ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/21/2031	335	1,649,205	4923	0	122,037	0	63,588		63,588	(58,449)	0	0	0	0		0005
PUT OPTION MAR31SPXP@4595 03/21/2031 4595. PUT BHF5X6U28	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/21/2031	405	1,860,975	4595	0	124,928	0	65,381		65,381	(59,547)	0	0	0	0		0005
PUT OPTION APR31SPXP@4309 04/18/2031 4309. PUT BHF5X6U51	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/18/2031	451	1,943,359	4309	0	119,641	0	63,502		63,502	(56,139)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION MAY31SPXP@4758 05/16/2031 4758. PUT BHF5X6U93	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/16/2031	462	2,198,196	4758	0	158,811	0	83,410		83,410	(75,401)	0	0	0	0		0005
PUT OPTION JUN31SPXP@4885 06/20/2031 4885. PUT BHF5X6UA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/20/2031	476	2,325,260	4885	0	176,908	0	93,010		93,010	(83,898)	0	0	0	0		0005
PUT OPTION JUL31SPXP@5049 07/18/2031 5049. PUT BHF5X6UE2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/18/2031	412	2,080,188	5049	0	167,635	0	88,185		88,185	(79,450)	0	0	0	0		0005
PUT OPTION AUG31SPXP@5203 08/15/2031 5203. PUT BHF5X6UK8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/15/2031	340	1,769,020	5203	0	150,114	0	79,009		79,009	(71,105)	0	0	0	0		0005
PUT OPTION SEP31SPXP@5397 09/19/2031 5397. PUT BHF5X6UM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/19/2031	299	1,613,703	5397	0	145,719	0	76,769		76,769	(68,950)	0	0	0	0		0005
0169999999. Subtotal - purchased options - hedging other - put options										0	9,763,256	0	3,796,799	XXX	3,796,799	(5,966,457)	0	0	0	0	XXX	XXX
Interest Rate Swap With DMGSW RCV SR10Y PAY 5.00 02/05/2028 BME2HCYG5	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2018	02/05/2028	0	250,000,000	0.048	3,317,500	0	37,299	1,289,887		1,289,887	922,528	0	0	0	0		0004
Interest Rate Swap With JPMORGAN CHASE BK RCV SR10Y PAY 5.00 02/05/2028 BME2HCYJ9	Asset Portfolio	D 1	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/01/2018	02/05/2028	0	150,000,000	0.048	2,160,000	0	2,275	772,565		772,565	552,524	0	0	0	0		0004
Interest Rate Swap With PARSW RCV SR10Y PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2018	02/06/2028	0	200,000,000	0.048	3,111,000	0	29,561	1,014,473		1,014,473	726,290	0	0	0	0		0004
Interest Rate Swap With PARSW RCV SR10Y PAY 5.00 02/08/2028 BME2HLAA4	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2018	02/08/2028	0	200,000,000	0.048	2,960,000	0	29,561	1,013,025		1,013,025	723,395	0	0	0	0		0004
0179999999. Subtotal - purchased options - hedging other - caps										11,548,500	0	98,696	4,089,950	XXX	4,089,950	2,924,737	0	0	0	0	XXX	XXX
EQUITY OPTION COLLAR SPX @7158 04/21/2028 BHF3WS7R7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/21/2028	3,899	27,907,093	4251 / 10064	4,580,162	23,786	0	14,154,061	^	14,154,061	2,772,469	0	(23,786)	0	174,219		0005
EQUITY OPTION COLLAR SPX @7890 10/20/2028 BHF3WS7W6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2028	3,656	28,844,012	3812 / 11967	5,650,905	(10,139)	0	15,237,335	^	15,237,335	2,850,728	0	10,138	0	206,871		0005
EQUITY OPTION COLLAR SPX @5986 10/16/2026 BHF3WS839	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/16/2026	3,186	19,069,803	3458 / 8513	4,723,312	124,018	0	13,364,400	^	13,364,400	2,358,975	0	(124,019)	0	19,963		0005
EQUITY OPTION COLLAR SPX @6399 04/16/2027 BHF3WS854	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/16/2027	4,176	26,720,136	4071 / 8726	4,654,274	96,514	0	15,131,811	^	15,131,811	2,965,715	0	(96,514)	0	98,400		0005
EQUITY OPTION COLLAR SPX @6519 07/16/2027 BHF3WS8A3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/16/2027	3,799	24,763,782	4338 / 8699	3,733,121	63,666	0	12,716,971	^	12,716,972	2,525,506	0	(63,667)	0	110,177		0005
EQUITY OPTION COLLAR SPX @7091 10/15/2027 BHF3WS8C9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/15/2027	3,296	23,371,936	4507 / 9675	3,059,296	40,084	0	10,943,084	^	10,943,083	2,310,630	0	(40,083)	0	119,237		0005

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EQUITY OPTION COLLAR SPX @6538 01/15/2027 BHF3IWS8U9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/15/2027	3,505	22,913,938	3786 / 9289	4,478,684	106,710	0	13,661,243	^	13,661,243	2,522,392	0	(106,710)	0	62,032		0005
EQUITY OPTION COLLAR SPX @7541 01/21/2028 BHF3IWS8Z8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/21/2028	3,057	23,052,837	4554 / 10528	2,912,488	26,039	0	10,254,383	^	10,254,383	2,192,123	0	(26,040)	0	131,905		0005
EQUITY OPTION COLLAR SPX @9103 07/20/2029 BHF3IWS953	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/20/2029	3,610	32,861,830	4441 / 13765	4,631,834	(51,433)	0	13,687,227	^	13,687,227	2,886,818	0	51,432	0	275,211		0005
EQUITY OPTION COLLAR SPX @8912 04/20/2029 BHF3IWS9A2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/20/2029	3,708	33,043,842	4080 / 13743	5,402,243	(44,051)	0	15,006,339	^	15,006,339	2,988,370	0	44,051	0	264,153		0005
EQUITY OPTION COLLAR SPX @8408 01/19/2029 BHF3IWS9E4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2029	2,918	24,533,085	3976 / 12839	4,318,621	(21,814)	0	11,903,027	^	11,903,028	2,311,482	0	21,814	0	186,308		0005
EQUITY OPTION COLLAR SPX @7249 07/21/2028 BHF3IWS9S3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/21/2028	3,832	27,776,252	3984 / 10513	5,316,115	8,587	0	15,042,707	^	15,042,706	2,814,205	0	(8,586)	0	186,754		0005
EQUITY OPTION COLLAR RTY @2833 11/19/2027 BHF3IWS9U8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,449	4,105,017	2198 / 3468	336,184	3,899	0	985,461	^	985,462	295,566	0	(3,899)	0	21,886		0005
EQUITY OPTION COLLAR RTY @2882 05/21/2027 BHF3IWSAW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,373	3,956,986	2240 / 3524	261,822	5,074	0	857,166	^	857,166	278,127	0	(5,074)	0	15,808		0005
EQUITY OPTION COLLAR RTY @3008 11/17/2028 BHF3IWSBA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	1,502	4,517,265	1804 / 4211	756,635	(2,127)	0	1,678,196	^	1,678,197	381,657	0	2,127	0	32,996		0005
EQUITY OPTION COLLAR RTY @2449 12/18/2026 BHF3IWSBF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	898	2,198,753	1886 / 3011	279,410	6,900	0	803,998	^	803,998	239,505	0	(6,900)	0	5,115		0005
EQUITY OPTION COLLAR RTY @2619 06/15/2029 BHF3IWSBL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	1,885	4,936,815	1838 / 3400	894,180	(8,959)	0	1,745,487	^	1,745,487	330,425	0	8,959	0	40,632		0005
EQUITY OPTION COLLAR RTY @2777 05/19/2028 BHF3IWSBV3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	1,571	4,361,882	1884 / 3669	664,198	2,705	0	1,542,050	^	1,542,051	374,214	0	(2,706)	0	27,892		0005
EQUITY OPTION COLLAR GDDUEAFE @4021 11/19/2027 BHF3IWSC67	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,019	4,096,890	2303 / 5738	248,058	2,876	0	929,906	^	929,907	216,236	0	(2,877)	0	21,842		0005
EQUITY OPTION COLLAR GDDUEAFE @3689 05/21/2027 BHF3IWSCJ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,056	3,895,056	2291 / 5086	227,296	4,405	0	927,772	^	927,773	215,876	0	(4,405)	0	15,560		0005
EQUITY OPTION COLLAR GDDUEAFE @3664 06/15/2029 BHF3IWSCS9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	868	3,180,352	2110 / 5218	376,442	(3,772)	0	1,015,259	^	1,015,259	207,301	0	3,772	0	26,176		0005
EQUITY OPTION COLLAR GDDUEAFE @3371 12/18/2026 BHF3IWSCY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	552	1,860,792	2066 / 4676	171,934	4,246	0	593,429	^	593,429	119,227	0	(4,246)	0	4,328		0005
EQUITY OPTION COLLAR GDDUEAFE @4415 11/17/2028 BHF3IWSD17	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	674	2,975,373	1898 / 6931	357,618	(1,005)	0	896,878	^	896,878	169,439	0	1,005	0	21,734		0005
EQUITY OPTION COLLAR GDDUEAFE @3825 05/19/2028 BHF3IWSD66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	884	3,380,858	1978 / 5671	392,131	1,598	0	1,084,727	^	1,084,727	211,875	0	(1,598)	0	21,619		0005
EQUITY OPTION COLLAR SPX @5975 11/20/2026 BHF44IW060	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/20/2026	160	956,000	3451 / 8499	313,569	0	0	673,895		673,895	119,605	0	0	0	1,787		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @9458 11/16/2029 BHF44WG8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/16/2029	4,607	43,570,703	4280 / 14635	8,177,585	0	0	18,334,244		18,334,244	3,763,157	0	0	0	385,515		0005
EQUITY OPTION COLLAR RTY @2217 11/20/2026 BHF44WL7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	176	390,192	1651 / 2783	88,629	0	0	185,941		185,941	47,272	0	0	0	729		0005
EQUITY OPTION COLLAR RTY @2595 11/16/2029 BHF44WM5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	1,195	3,100,428	1751 / 3438	737,926	0	0	1,178,972		1,178,972	200,917	0	0	0	27,433		0005
EQUITY OPTION COLLAR GDDUEAFE @3511 11/16/2029 BHF44WQZ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	454	1,593,767	1827 / 5194	321,065	0	0	642,411		642,411	114,890	0	0	0	14,102		0005
EQUITY OPTION COLLAR GDDUEAFE @2662 11/20/2026 BHF44W128	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	34	90,508	1597 / 3727	26,088	0	0	52,196		52,196	8,166	0	0	0	169		0005
EQUITY OPTION COLLAR RTY @2398 02/19/2027 BHF47UD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/19/2027	74	177,452	1716 / 3080	36,129	0	0	78,473		78,473	20,296	0	0	0	553		0005
EQUITY OPTION COLLAR RTY @2762 02/15/2030 BHF47UT06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/15/2030	814	2,248,268	1866 / 3658	440,365	0	0	784,327		784,327	145,578	0	0	0	20,669		0005
EQUITY OPTION COLLAR SPX @6511 02/19/2027 BHF47UW3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/19/2027	124	807,302	3937 / 9084	203,126	0	0	466,768		466,768	89,600	0	0	0	2,518		0005
EQUITY OPTION COLLAR SPX @9803 02/15/2030 BHF47UZ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/15/2030	3,130	30,683,390	4238 / 15368	5,825,196	0	0	12,716,677		12,716,677	2,589,101	0	0	0	282,088		0005
EQUITY OPTION COLLAR GDDUEAFE @2921 02/19/2027 BHF47UQ35	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/19/2027	16	46,728	1681 / 4160	11,755	0	0	23,415		23,415	3,909	0	0	0	146		0005
EQUITY OPTION COLLAR GDDUEAFE @3949 02/15/2030 BHF47UU84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/15/2030	289	1,141,117	1649 / 6248	245,240	0	0	458,368		458,368	77,458	0	0	0	10,491		0005
EQUITY OPTION COLLAR SPX @6031 04/16/2027 BHF4B1YA4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/16/2027	154	928,697	5093 / 6968	132,220	0	0	265,394		265,394	44,294	0	0	0	3,420		0005
EQUITY OPTION COLLAR SPX @9002 04/18/2030 BHF4B1YJ5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/18/2030	1,441	12,971,162	5107 / 12896	2,259,113	0	0	4,793,232		4,793,232	1,073,227	0	0	0	122,209		0005
EQUITY OPTION COLLAR SPX @9552 05/17/2030 BHF4C20D2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2024	05/17/2030	1,316	12,569,774	5232 / 13871	2,093,228	0	0	4,339,026		4,339,026	1,011,758	0	0	0	119,745		0005
EQUITY OPTION COLLAR SPX @6257 05/21/2027 BHF4C20G5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/21/2027	128	800,832	5230 / 7283	117,839	0	0	233,001		233,001	42,504	0	0	0	3,199		0005
EQUITY OPTION COLLAR GDDUEAFE @2635 05/21/2027 BHF4E9E32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/21/2027	70	184,450	2310 / 2960	18,088	0	0	39,221		39,221	6,610	0	0	0	737		0005
EQUITY OPTION COLLAR GDDUEAFE @3535 05/17/2030 BHF4E9E40	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/17/2030	431	1,523,370	2325 / 4744	208,893	0	0	439,934		439,934	97,737	0	0	0	14,512		0005
EQUITY OPTION COLLAR RTY @2311 05/21/2027 BHF4E9EJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/21/2027	308	711,634	2024 / 2597	85,316	0	0	150,319		150,319	35,894	0	0	0	2,843		0005
EQUITY OPTION COLLAR RTY @2765 05/17/2030 BHF4E9EK4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/17/2030	1,070	2,958,550	2031 / 3499	610,572	0	0	844,462		844,462	155,606	0	0	0	28,185		0005

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EQUITY OPTION COLLAR SPX @9657 06/20/2030 BHF4E9EV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2030	1,211	11,694,627	5420 / 13894	1,935,844	0	0	3,842,892		3,842,892	920,687	0	0	0	112,829		0005
EQUITY OPTION COLLAR SPX @6411 06/17/2027 BHF4E9EW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/17/2027	126	807,723	5413 / 7408	111,300	0	0	217,098		217,098	41,581	0	0	0	3,409		0005
EQUITY OPTION COLLAR SPX @6843 07/16/2027 BHF4GH9K0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/16/2027	124	848,470	5529 / 8156	117,081	0	0	254,172		254,172	59,437	0	0	0	3,775		0005
EQUITY OPTION COLLAR SPX @9597 07/19/2030 BHF4GH9S3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/19/2030	1,263	12,120,380	5539 / 13654	1,883,221	0	0	3,897,854		3,897,854	942,900	0	0	0	118,177		0005
EQUITY OPTION COLLAR SPX @9079 08/16/2030 BHF4J5Y41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/16/2030	983	8,924,166	5453 / 12704	1,573,424	0	0	3,034,184		3,034,184	697,272	0	0	0	87,887		0005
EQUITY OPTION COLLAR SPX @6120 08/20/2027 BHF4J5Y58	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/20/2027	100	612,000	5452 / 6788	72,608	0	0	116,837		116,837	18,261	0	0	0	2,883		0005
EQUITY OPTION COLLAR GDDUEAFE @2860 08/20/2027 BHF4LG5R5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2024	08/20/2027	60	171,600	2369 / 3351	19,097	0	0	42,602		42,602	9,156	0	0	0	808		0005
EQUITY OPTION COLLAR GDDUEAFE @3413 08/16/2030 BHF4LG5W4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2024	08/16/2030	340	1,160,420	2385 / 4441	159,416	0	0	320,933		320,933	68,719	0	0	0	11,428		0005
EQUITY OPTION COLLAR RTY @2797 08/16/2030 BHF4LG686	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	08/16/2030	699	1,955,103	2161 / 3433	327,929	0	0	470,209		470,209	86,944	0	0	0	19,254		0005
EQUITY OPTION COLLAR RTY @2534 08/20/2027 BHF4LG6B9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	08/20/2027	175	443,450	2158 / 2910	53,303	0	0	95,241		95,241	26,939	0	0	0	2,089		0005
EQUITY OPTION COLLAR SPX @9182 09/20/2030 BHF4LG6K9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	09/20/2030	454	4,168,401	5642 / 12721	765,621	0	0	1,344,908		1,344,908	316,754	0	0	0	41,555		0005
EQUITY OPTION COLLAR SPX @6468 09/17/2027 BHF4LG6R4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	09/17/2027	109	704,958	5606 / 7329	93,949	0	0	156,314		156,314	28,055	0	0	0	3,461		0005
EQUITY OPTION COLLAR SPX @7678 10/18/2030 BHF4NA513	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/18/2030	401	3,078,878	5794 / 9562	593,806	0	0	856,413		856,413	137,632	0	0	0	30,988		0005
EQUITY OPTION COLLAR SPX @6151 10/15/2027 BHF4NA521	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/15/2027	108	664,308	5800 / 6502	45,207	0	0	65,110		65,110	9,910	0	0	0	3,389		0005
EQUITY OPTION COLLAR SPX @7552 11/15/2030 BHF4PKF59	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/15/2030	509	3,843,968	5934 / 9170	693,090	0	0	951,823		951,823	144,598	0	0	0	39,054		0005
EQUITY OPTION COLLAR SPX @7059 11/19/2027 BHF4PKF67	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/19/2027	81	571,779	5935 / 8183	78,813	0	0	133,475		133,475	30,156	0	0	0	3,048		0005
Interest Rate Swap With NOMURA GLOBAL FINANCIAL RCV SOFR PAY 5.00 01/03/2032 BHF403Z62	Asset Portfolio	D 1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	12/19/2024	01/03/2032	0	300,000,000	0.05	5,992,746	(8,855)	0	7,242,569	^	7,242,569	3,834,958	0	8,855	0	3,441,189		0004
EQUITY OPTION COLLAR GDDUEAFE @2520 11/19/2027 BHF4S2V74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	63	158,760	2343 / 2697	10,362	0	0	18,777		18,777	2,135	0	0	0	846		0005

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EQUITY OPTION COLLAR GDDUEAFE @2884 11/15/2030 BHF4S2V90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	215	619,953	2308 / 3459	85,769	0	0	148,643		148,643	18,088	0	0	0	6,299		0005
EQUITY OPTION COLLAR RTY @2828 11/15/2030 BHF4S2X15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	517	1,461,818	2291 / 3364	235,230	0	0	288,792		288,792	53,656	0	0	0	14,852		0005
EQUITY OPTION COLLAR RTY @2500 11/19/2027 BHF4S2X49	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	165	412,418	2271 / 2728	34,933	0	0	54,993		54,993	14,218	0	0	0	2,199		0005
EQUITY OPTION COLLAR SPX @7250 12/20/2030 BHF4S2XD9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	434	3,146,500	8507 / 5993	480,827	0	0	654,530		654,530	86,231	0	0	0	32,337		0005
EQUITY OPTION COLLAR SPX @7389 12/17/2027 BHF4S2XL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/17/2027	74	546,786	6006 / 8772	76,456	0	0	134,679		134,679	34,164	0	0	0	3,012		0005
EQUITY OPTION COLLAR SPX @7003 01/17/2031 BHF4TD743	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/17/2031	337	2,360,011	6004 / 8002	320,538	0	0	414,364		414,364	48,433	0	0	0	24,473		0005
EQUITY OPTION COLLAR SPX @6926 01/21/2028 BHF4TD7A9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/21/2028	129	893,454	5987 / 7865	111,056	0	0	181,211		181,211	36,423	0	0	0	5,112		0005
EQUITY OPTION COLLAR SPX @6793 02/18/2028 BHF4VY652	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/18/2028	116	787,988	6014 / 7572	68,005	0	0	137,776		137,776	25,109	0	0	0	4,639		0005
EQUITY OPTION COLLAR SPX @6937 02/21/2031 BHF4VY6G8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/21/2031	335	2,323,728	6037 / 7836	249,391	0	0	371,546		371,546	41,391	0	0	0	24,364		0005
EQUITY OPTION COLLAR GDDUEAFE @2773 02/21/2031 BHF4Y3PM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/21/2031	158	438,134	2423 / 3123	40,490	0	0	68,503		68,503	6,486	0	0	0	4,594		0005
EQUITY OPTION COLLAR GDDUEAFE @2668 02/18/2028 BHF4Y3PX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/18/2028	79	210,733	2420 / 2915	13,039	0	0	30,563		30,563	4,169	0	0	0	1,241		0005
EQUITY OPTION COLLAR RTY @2434 02/18/2028 BHF4Y3048	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/18/2028	185	450,198	2165 / 2702	24,746	0	0	72,765		72,765	16,369	0	0	0	2,650		0005
EQUITY OPTION COLLAR RTY @2550 02/21/2031 BHF4Y3071	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/21/2031	323	823,650	2160 / 2940	91,852	0	0	145,214		145,214	20,288	0	0	0	8,636		0005
EQUITY OPTION COLLAR SPX @6342 03/17/2028 BHF4Y3QD8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/17/2028	187	1,185,954	5694 / 6990	82,201	0	0	194,642		194,642	28,338	0	0	0	7,172		0005
EQUITY OPTION COLLAR SPX @6531 03/21/2031 BHF4Y3QL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/21/2031	405	2,645,055	5694 / 7368	287,158	0	0	432,425		432,425	39,427	0	0	0	27,974		0005
EQUITY OPTION COLLAR SPX @6150 04/18/2031 BHF50HCF1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/18/2031	451	2,773,425	5404 / 6895	347,446	0	0	440,240		440,240	32,749	0	0	0	29,582		0005
EQUITY OPTION COLLAR SPX @5950 04/21/2028 BHF50HCJ3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/21/2028	140	832,930	5312 / 6587	105,647	0	0	147,259		147,259	17,457	0	0	0	5,200		0005
EQUITY OPTION COLLAR SPX @6489 05/19/2028 BHF538AN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/19/2028	129	837,081	5831 / 7147	90,181	0	0	132,079		132,079	19,573	0	0	0	5,353		0005
EQUITY OPTION COLLAR SPX @6660 05/16/2031 BHF538A06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/16/2031	462	3,076,689	5795 / 7524	386,412	0	0	499,068		499,068	46,803	0	0	0	33,092		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6814 06/16/2028 BHF56M6W4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/16/2028	98	667,772	6003 / 7625	83,648	0	0	117,671		117,671	20,362	0	0	0	4,369		0005
EQUITY OPTION COLLAR RTY @2296 05/19/2028 BHF56M6Z7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/19/2028	151	346,696	2029 / 2563	41,597	0	0	60,939		60,939	11,126	0	0	0	2,217		0005
EQUITY OPTION COLLAR SPX @6882 06/20/2031 BHF56M745	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/20/2031	476	3,275,594	6045 / 7718	394,685	0	0	484,772		484,772	49,534	0	0	0	35,594		0005
EQUITY OPTION COLLAR RTY @2398 05/16/2031 BHF56M7D5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/16/2031	357	855,908	2061 / 2734	117,628	0	0	143,844		143,844	16,347	0	0	0	9,206		0005
EQUITY OPTION COLLAR GDDUEAFE @2827 05/19/2028 BHF56M7N3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/19/2028	63	178,101	2526 / 3128	17,530	0	0	26,965		26,965	4,561	0	0	0	1,139		0005
EQUITY OPTION COLLAR GDDUEAFE @2824 05/16/2031 BHF56M706	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/16/2031	156	440,544	2549 / 3099	41,459	0	0	51,807		51,807	5,050	0	0	0	4,738		0005
EQUITY OPTION COLLAR SPX @7088 07/21/2028 BHF59ASR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/21/2028	105	744,188	6293 / 7882	85,279	0	0	117,658		117,658	22,673	0	0	0	5,004		0005
EQUITY OPTION COLLAR SPX @7261 07/18/2031 BHF59AST0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	412	2,991,326	6318 / 8203	378,484	0	0	453,242		453,242	53,497	0	0	0	32,768		0005
EQUITY OPTION COLLAR SPX @7411 08/15/2031 BHF5C3666	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/15/2031	340	2,519,570	6427 / 8394	326,733	0	0	382,717		382,717	47,565	0	0	0	27,820		0005
EQUITY OPTION COLLAR SPX @7228 08/18/2028 BHF5C36C3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/18/2028	91	657,748	6414 / 8042	78,487	0	0	101,500		101,500	20,323	0	0	0	4,515		0005
EQUITY OPTION COLLAR SPX @7592 09/19/2031 BHF5FLAE1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/19/2031	299	2,269,859	6601 / 8582	285,431	0	0	330,657		330,657	43,143	0	0	0	25,308		0005
EQUITY OPTION COLLAR SPX @7315 09/15/2028 BHF5FLAJ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/15/2028	79	577,885	6583 / 8047	60,293	0	0	77,812		77,812	15,683	0	0	0	4,047		0005
EQUITY OPTION COLLAR GDDUEAFE @3039 08/15/2031 BHF5FLAW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/15/2031	91	276,504	2719 / 3358	24,269	0	0	32,343		32,343	4,278	0	0	0	3,053		0005
EQUITY OPTION COLLAR GDDUEAFE @3019 08/18/2028 BHF5FLAY7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/18/2028	55	166,045	2712 / 3326	13,893	0	0	21,231		21,231	4,616	0	0	0	1,140		0005
EQUITY OPTION COLLAR RTY @2758 08/15/2031 BHF5FLB00	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/15/2031	272	750,040	2332 / 3183	103,110	0	0	121,593		121,593	19,050	0	0	0	8,282		0005
EQUITY OPTION COLLAR RTY @2661 08/18/2028 BHF5FLB83	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/18/2028	129	343,269	2323 / 2999	39,680	0	0	53,930		53,930	13,358	0	0	0	2,356		0005
EQUITY OPTION COLLAR SPX @8040 08/15/2031 BHF5FYB28	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	153	1,232,449	.6400 / 12400 / 5600 ..6400 / 6600 / 6800 / 11600 / 12400 / 4800 / 5000 / 5600 / 5800	315,806	0	0	471,345		471,345	145,143	0	0	0	13,608		0005
EQUITY OPTION COLLAR SPX @6969 09/19/2031 BHF5FYF73	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	09/19/2031	265	1,849,685		1,671,947	0	0	2,656,077		2,656,077	897,138	0	0	0	20,623		0005

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EQUITY OPTION COLLAR SPX @7086 10/17/2031 BHF5GW4K9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/17/2031	195	1,384,843	.6600 / 11600 / 5600 / 5000	309,710	0	0	458,891		458,891	179,633	0	0	0	15,559		0005
EQUITY OPTION COLLAR SPX @9175 10/17/2031 BHF5HJYE8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2025	10/17/2031	178	1,629,413	.6800 / 15200 / 5800	381,650	0	0	516,936		516,936	181,396	0	0	0	18,307		0005
EQUITY OPTION COLLAR SPX @6652 10/16/2026 BHF5KN036	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	10/16/2026	485	3,222,814	..6567 / 6708 / 6883 / 7627 / 6037 / 6056	87,613	0	0	534,760		534,760	341,845	0	0	0	3,374		0005
EQUITY OPTION COLLAR SPX @6923 10/17/2031 BHF5KN044	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	10/17/2031	377	2,610,097	..6752 / 8673 / 5345	183,109	0	0	302,173		302,173	101,035	0	0	0	29,325		0005
EQUITY OPTION COLLAR SPX @6975 10/20/2028 BHF5KN0C6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	10/20/2028	67	467,347	..6726 / 8359 / 5841	33,422	0	0	58,115		58,115	27,145	0	0	0	3,352		0005
EQUITY OPTION COLLAR SPX @6782 11/21/2031 BHF5LQJX2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/04/2025	11/21/2031	209	1,419,638	..6600 / 6800 / 11600 / 5000 / 5600 / 5800	869,255	(28,646)	0	1,308,610	^	1,308,611	473,158	0	28,645	0	16,101		0005
EQUITY OPTION COLLAR SPX @7124 12/19/2031 BHF5NZHB0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/08/2026	12/19/2031	221	1,572,929	..7000 / 6800 / 11600 / 5800 / 5200 / 6200	0	698,999	0	1,072,098		1,072,098	373,099	0	0	0	17,972		0005
EQUITY OPTION COLLAR SPX @6920 01/16/2032 BHF5PVE04	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/15/2026	01/16/2032	167	1,154,672	.... 7000 / 6800	0	685,478	0	912,320		912,320	226,842	0	0	0	13,290		0005
EQUITY OPTION COLLAR SPX @8186 01/16/2032 BHF5RDKW5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/29/2026	01/16/2032	157	1,281,849	..7000 / 6800 / 11600 / 14000 / 6000 / 6200 / 5800	0	477,002	0	706,803		706,803	229,801	0	0	0	14,753		0005
EQUITY OPTION COLLAR SPX @8472 01/16/2032 BHF5SWXB4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2026	01/16/2032	134	1,133,836	.7000 / 13600 / 5200	0	203,604	0	292,058		292,058	88,454	0	0	0	13,050		0005
EQUITY OPTION COLLAR SPX @6389 02/20/2032 BHF5TLUJ3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/20/2032	146	935,830	.....6800 / 5800	0	292,342	0	450,475		450,475	158,133	0	0	0	10,868		0005
EQUITY OPTION COLLAR SPX @9540 02/20/2032 BHF5TZYF6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/20/2032	159	1,521,523	..7000 / 6800 / 14000 / 11600 / 13600 / 5200	0	515,890	0	636,505		636,505	120,615	0	0	0	17,670		0005
EQUITY OPTION COLLAR SPX @6515 02/20/2032 BHF5VH6W7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/12/2026	02/20/2032	137	890,020	.....6800 / 6200	0	196,664	0	357,619		357,619	160,955	0	0	0	10,336		0005
EQUITY OPTION COLLAR RTY @2305 10/16/2026 BHF5IWSU39	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/16/2026	228	526,193	.....2400 / 2200	0	41,003	0	95,967		95,967	54,964	0	0	0	551		0005
EQUITY OPTION COLLAR SPX @4961 03/17/2028 BHF5IWSU88	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/17/2028	206	1,021,383	.. 4400 / 4600 / 4200 / 8000 / 7800 / 6800 / 3900 / 3800 / 4000	0	2,312,212	0	3,321,169		3,321,169	1,008,957	0	0	0	6,177		0005
EQUITY OPTION COLLAR SPX @5555 01/19/2029 BHF5IWSVY0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/19/2029	244	1,356,036	.. 4000 / 3800 / 3900 / 11200 / 10800 / 2900 / 3100 / 3000	0	2,155,138	0	3,082,589		3,082,589	927,451	0	0	0	10,298		0005
EQUITY OPTION COLLAR SPX @6465 07/19/2030 BHF5IWSWP8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/19/2030	314	2,032,906	.. 5600 / 5400 / 10800 / 11200 / 4000 / 4800 / 4200	0	1,540,763	0	2,468,307		2,468,307	927,544	0	0	0	19,821		0005

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EQUITY OPTION COLLAR SPX @4995 09/20/2030 BHF5IWSWT0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/20/2030	181	902,160	5600 / 4200	0	380,581	0	639,229		639,229	258,648	0	0	0	8,994		0005
EQUITY OPTION COLLAR SPX @7042 02/20/2032 BHF5IWSWY9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/20/2032	164	1,157,212	6800 / 8400 / 5200	0	4,892	0	12,858		12,858	7,966	0	0	0	13,439		0005
EQUITY OPTION COLLAR SPX @5594 10/16/2026 BHF5IWSX02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/16/2026	339	1,895,023	3300 / 7400 / 2500 / 2600 / 6000 / 6200 / 3500 / 6600 / 3400 / 7000 / 7600 / 8000 / 7800 / 6800	0	2,746,408	0	4,181,096		4,181,096	1,434,688	0	0	0	1,984		0005
EQUITY OPTION COLLAR RTY @2268 11/20/2026 BHF5IWSXA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/20/2026	141	320,629	1800 / 2300 / 2400 / 2600 / 2200	0	119,510	0	202,348		202,348	82,838	0	0	0	599		0005
EQUITY OPTION COLLAR SPX @5468 11/20/2026 BHF5IWSXF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/20/2026	355	1,940,613	3500 / 6200 / 2600 / 6000 / 2800 / 3700 / 3600 / 6600 / 7000 / 8400 / 7800 / 8000 / 2700	0	2,936,650	0	4,527,533		4,527,533	1,590,883	0	0	0	3,627		0005
EQUITY OPTION COLLAR RTY @2485 12/18/2026 BHF5IWSXU6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/18/2026	285	709,246	2500 / 2600 / 2300	0	9,551	0	56,891		56,891	47,340	0	0	0	1,650		0005
EQUITY OPTION COLLAR SPX @5785 12/18/2026 BHF5IWSXZ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/18/2026	476	2,752,684	3600 / 6200 / 6800 / 3700 / 8400 / 8000 / 7000 / 2700 / 2800 / 6000	0	2,441,267	0	3,849,123		3,849,123	1,407,856	0	0	0	6,403		0005
EQUITY OPTION COLLAR SPX @5946 01/15/2027 BHF5IWSYC5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/15/2027	477	2,836,939	3800 / 6200 / 2900 / 3900 / 6800 / 3700 / 8400 / 8800 / 7000 / 6400 / 2800	0	2,658,559	0	4,239,993		4,239,993	1,581,434	0	0	0	7,680		0005
EQUITY OPTION COLLAR SPX @5868 02/19/2027 BHF5IWSYW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/19/2027	501	2,941,551	6600 / 3000 / 2800 / 2900 / 6200 / 6800 / 3900 / 3800 / 4000 / 7400 / 8400 / 8800 / 7000	0	3,224,645	0	4,989,070		4,989,070	1,764,425	0	0	0	9,174		0005
EQUITY OPTION COLLAR RTY @2306 03/19/2027 BHF5IWSZ42	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	110	253,246	2200 / 2400	0	85,335	0	121,587		121,587	36,252	0	0	0	864		0005
EQUITY OPTION COLLAR SPX @5237 03/19/2027 BHF5IWSZ83	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	304	1,590,937	4000 / 2900 / 6200 / 6000 / 6600 / 3800 / 3900 / 7000 / 8400 / 7600 / 7400 / 3000	0	2,620,155	0	3,852,132		3,852,132	1,231,977	0	0	0	5,429		0005
EQUITY OPTION COLLAR RTY @1928 04/16/2027 BHF5IWSZJ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/16/2027	120	231,619	2200 / 1700	0	44,986	0	71,575		71,575	26,589	0	0	0	853		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @4765 04/16/2027 BHF5IWSZL4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/16/2027	409	1,950,969	4000 / 4200 / 8000 / 7800 / 3000 / 3200 / 3500 / 3100	0	3,107,196	0	4,436,450		4,436,450	1,329,254	0	0	0	7,185		0005
EQUITY OPTION COLLAR SPX @4803 05/21/2027 BHF5IWSZW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	407	1,954,482	3500 / 4000 / 4200 / 7400 / 7200 / 8000 / 7800 / 3200 / 3600 / 3100	0	3,482,884	0	4,886,361		4,886,361	1,403,477	0	0	0	7,808		0005
EQUITY OPTION COLLAR SPX @4981 06/17/2027 BHF5IWT055	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/17/2027	336	1,672,291	4200 / 4400 / 10000 / 7400 / 8000 / 3200 / 3100 / 3600	0	2,483,617	0	3,550,691		3,550,691	1,067,074	0	0	0	7,057		0005
EQUITY OPTION COLLAR SPX @4836 07/16/2027 BHF5IWT0F3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/16/2027	341	1,648,415	4400 / 4200 / 6800 / 8400 / 7600 / 3300 / 3200 / 3700	0	2,405,219	0	3,421,983		3,421,983	1,016,764	0	0	0	7,334		0005
EQUITY OPTION COLLAR RTY @2081 08/20/2027 BHF5IWT0N6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/20/2027	133	276,657	2200 / 1900	0	72,197	0	111,373		111,373	39,176	0	0	0	1,303		0005
EQUITY OPTION COLLAR SPX @5081 08/20/2027 BHF5IWT0Q9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/20/2027	312	1,587,593	4400 / 4600 / 6800 / 7000 / 8400 / 3800 / 3400 / 3300	0	2,016,460	0	2,859,132		2,859,132	842,672	0	0	0	7,479		0005
EQUITY OPTION COLLAR RTY @2242 09/17/2027 BHF5IWT0Y2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/17/2027	119	266,376	2200 / 2300	0	116,026	0	162,078		162,078	46,052	0	0	0	1,308		0005
EQUITY OPTION COLLAR SPX @4639 09/17/2027 BHF5IWT113	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/17/2027	247	1,146,413	4600 / 4400 / 8400 / 7000 / 3800 / 3400 / 3700 / 3300 / 4000	0	2,063,685	0	3,067,994		3,067,994	1,004,309	0	0	0	5,629		0005
EQUITY OPTION COLLAR RTY @2174 10/15/2027 BHF5IWT1B1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/15/2027	141	306,225	2300 / 2200 / 2000	0	126,790	0	193,619		193,619	66,829	0	0	0	1,562		0005
EQUITY OPTION COLLAR SPX @4973 10/15/2027 BHF5IWT1E5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/15/2027	233	1,158,351	4600 / 3900 / 4400 / 8000 / 8400 / 6600 / 4000 / 3800 / 3700 / 3300	0	1,981,487	0	2,896,726		2,896,726	915,239	0	0	0	5,910		0005
EQUITY OPTION COLLAR SPX @5131 11/19/2027 BHF5IWT1P0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	270	1,385,266	4600 / 4800 / 8400 / 6800 / 3900 / 3500 / 4000 / 4200	0	1,629,937	0	2,427,358		2,427,358	797,421	0	0	0	7,386		0005
EQUITY OPTION COLLAR SPX @5085 12/17/2027 BHF5IWT204	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/17/2027	276	1,406,047	4800 / 4600 / 8400 / 6800 / 4000 / 3900 / 3500 / 4200	0	1,763,895	0	2,649,352		2,649,352	885,457	0	0	0	7,745		0005
EQUITY OPTION COLLAR SPX @5156 01/21/2028 BHF5IWT279	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/21/2028	239	1,234,220	4600 / 4800 / 4400 / 8000 / 8400 / 4200 / 4000	0	2,058,649	0	3,056,200		3,056,200	997,551	0	0	0	7,062		0005
EQUITY OPTION COLLAR SPX @5076 02/18/2028 BHF5IWT2G9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/18/2028	240	1,219,444	4400 / 4600 / 4200 / 8000 / 7800 / 3800 / 3700	0	2,094,915	0	2,999,510		2,999,510	904,595	0	0	0	7,179		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @1967 03/17/2028 BHF5IIT2M6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	03/17/2028	124	244,031	2000 / 2100 / 1800	0	160,956	0	228,939		228,939	67,983	0	0	0	1,476		0005
EQUITY OPTION COLLAR RTY @1962 04/21/2028 BHF5IIT2X2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	04/21/2028	133	260,712	1900 / 2000	0	195,385	0	262,013		262,013	66,628	0	0	0	1,628		0005
EQUITY OPTION COLLAR SPX @4670 04/21/2028 BHF5IIT303	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	04/21/2028	215	1,002,949	4200 / 3700 / 4400 / 4600 / 4000 / 7800 / 10400 / 3800 / 3300 / 3400	0	2,983,315	0	4,400,093		4,400,093	1,416,778	0	0	0	6,261		0005
EQUITY OPTION COLLAR SPX @4352 05/19/2028 BHF5IIT3B9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	05/19/2028	254	1,106,048	4200 / 4000 / 3900 / 7000 / 10000 / 3000 / 3400 / 3100 / 3500	0	3,051,624	0	4,373,641		4,373,641	1,322,017	0	0	0	7,073		0005
EQUITY OPTION COLLAR SPX @4760 06/16/2028 BHF5IIT3N3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	06/16/2028	205	975,316	4000 / 2800 / 3500 / 3100 / 3200 / 3300 / 2900 / 3900 / 3700 / 4200 / 3800 / 10800 / 11200 / 7000 / 7200	0	3,353,507	0	4,677,583		4,677,583	1,324,076	0	0	0	6,381		0005
EQUITY OPTION COLLAR SPX @4673 07/21/2028 BHF5IIT402	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	07/21/2028	204	955,079	4200 / 3500 / 3000 / 3400 / 3100 / 3300 / 3900 / 4000 / 3800 / 8000 / 11200 / 10800 / 7200 / 2900	0	3,350,263	0	4,738,131		4,738,131	1,387,868	0	0	0	6,421		0005
EQUITY OPTION COLLAR SPX @4268 08/18/2028 BHF5IIT4C6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	08/18/2028	253	1,080,140	4000 / 4200 / 8400 / 3100 / 3500 / 3000 / 3200	0	2,291,364	0	3,296,787		3,296,787	1,005,423	0	0	0	7,415		0005
EQUITY OPTION COLLAR RTY @1754 09/15/2028 BHF5IIT4K8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	09/15/2028	123	215,938	1700 / 1800	0	225,499	0	294,474		294,474	68,975	0	0	0	1,512		0005
EQUITY OPTION COLLAR SPX @4898 09/15/2028 BHF5IIT4M4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	09/15/2028	230	1,125,247	3600 / 2800 / 3000 / 3100 / 2700 / 2900 / 4000 / 3700 / 3900 / 3800 / 8800 / 9200 / 8000 / 8400	0	3,409,564	0	4,569,418		4,569,418	1,159,854	0	0	0	7,880		0005
EQUITY OPTION COLLAR SPX @4792 10/20/2028 BHF5IIT543	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	10/20/2028	284	1,362,137	3900 / 2700 / 2800 / 3800 / 3700 / 3600 / 8000 / 8800 / 8400 / 2900 / 3200	0	3,449,031	0	4,551,599		4,551,599	1,102,568	0	0	0	9,769		0005
EQUITY OPTION COLLAR SPX @4922 11/17/2028 BHF5IIT5B7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/27/2026	11/17/2028	254	1,249,165	4000 / 3800 / 8800 / 10000 / 3000 / 2900	0	2,304,743	0	3,192,992		3,192,992	888,249	0	0	0	9,125		0005

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EQUITY OPTION COLLAR SPX @5106 12/15/2028 BHF5IWT5K7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/15/2028	263	1,341,105	4000 / 3900 / 3800 / 10400 / 10800 / 3000 / 2900	0	2,483,029	0	3,533,071		3,533,071	1,050,042	0	0	0	9,971		0005
EQUITY OPTION COLLAR SPX @5732 02/16/2029 BHF5IWT5Y7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/16/2029	368	2,111,205	4200 / 4000 / 11200 / 10800 / 3000 / 3100	0	2,384,494	0	3,440,514		3,440,514	1,056,020	0	0	0	16,297		0005
EQUITY OPTION COLLAR SPX @4213 03/16/2029 BHF5IWT667	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/16/2029	312	1,315,650	4200 / 4000 / 3900 / 10800 / 3100 / 3000 / 2900	0	2,979,996	0	4,318,818		4,318,818	1,338,822	0	0	0	10,318		0005
EQUITY OPTION COLLAR RTY @1605 04/20/2029 BHF5IWT6A8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/20/2029	155	248,610	1800 / 1300	0	168,262	0	226,228		226,228	57,966	0	0	0	1,987		0005
EQUITY OPTION COLLAR SPX @4951 04/20/2029 BHF5IWT6C4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/20/2029	502	2,483,007	4000 / 4200 / 12400 / 3100 / 3000	0	3,259,145	0	4,778,487		4,778,487	1,519,342	0	0	0	19,849		0005
EQUITY OPTION COLLAR SPX @6168 05/18/2029 BHF5IWT6J9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/18/2029	416	2,567,617	4000 / 4200 / 12800 / 12400 / 3100 / 3200	0	2,705,222	0	3,967,990		3,967,990	1,262,768	0	0	0	20,831		0005
EQUITY OPTION COLLAR RTY @1686 06/15/2029 BHF5IWT603	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/15/2029	117	197,358	1900 / 1400	0	109,299	0	150,247		150,247	40,948	0	0	0	1,624		0005
EQUITY OPTION COLLAR SPX @6659 06/15/2029 BHF5IWT6T7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/15/2029	432	2,873,557	4400 / 4200 / 12800 / 13200 / 3200 / 3300	0	2,576,543	0	3,843,243		3,843,243	1,266,700	0	0	0	23,651		0005
EQUITY OPTION COLLAR RTY @1940 07/20/2029 BHF5IWT6V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/20/2029	126	243,644	1900 / 2000	0	211,617	0	281,397		281,397	69,780	0	0	0	2,040		0005
EQUITY OPTION COLLAR SPX @6858 07/20/2029 BHF5IWT6X8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/20/2029	453	3,106,872	4600 / 4400 / 13200 / 13600 / 3400 / 3300	0	2,648,012	0	4,003,516		4,003,516	1,355,504	0	0	0	26,019		0005
EQUITY OPTION COLLAR SPX @6879 08/17/2029 BHF5IWT709	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/17/2029	512	3,524,056	4400 / 4600 / 13200 / 13600 / 3400 / 3300	0	2,912,241	0	4,388,531		4,388,531	1,476,290	0	0	0	29,914		0005
EQUITY OPTION COLLAR SPX @6813 09/21/2029 BHF5IWT7B5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/21/2029	348	2,371,359	4600 / 4400 / 4200 / 13200 / 13600 / 12800 / 3300 / 3200 / 3400	0	2,962,708	0	4,431,883		4,431,883	1,469,175	0	0	0	20,461		0005
EQUITY OPTION COLLAR SPX @6692 10/19/2029 BHF5IWT7K5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/19/2029	359	2,404,641	4200 / 4400 / 12400 / 12800 / 13200 / 3200 / 3100 / 3300	0	2,729,109	0	4,037,951		4,037,951	1,308,842	0	0	0	21,014		0005
EQUITY OPTION COLLAR SPX @6487 11/16/2029 BHF5IWT7V1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/16/2029	364	2,359,267	4600 / 4400 / 4200 / 13200 / 13600 / 3500 / 3300 / 3400	0	3,156,816	0	4,740,094		4,740,094	1,583,278	0	0	0	20,875		0005
EQUITY OPTION COLLAR SPX @7881 12/21/2029 BHF5IWT832	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/21/2029	338	2,661,483	4800 / 14400 / 13600 / 14000 / 3600 / 3500 / 3400	0	1,122,032	0	1,795,820		1,795,820	673,788	0	0	0	23,907		0005
EQUITY OPTION COLLAR SPX @6662 01/18/2030 BHF5IWT8C2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/18/2030	313	2,087,206	5000 / 4600 / 4800 / 14400 / 14000 / 3600 / 3500 / 3700	0	2,386,516	0	3,705,341		3,705,341	1,318,825	0	0	0	18,970		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6168 02/15/2030 BHF5WT8K4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/15/2030	382	2,355,270	..5200 / 4800 / 5000 / 11200 / 11600 / 3800 / 3700	0	2,462,773	0	3,778,520		3,778,520	1,315,747	0	0	0	21,653		0005
EQUITY OPTION COLLAR SPX @6429 03/15/2030 BHF5WT8Q1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/15/2030	442	2,844,277	..5000 / 5200 / 12000 / 11600 / 3900 / 4400 / 3800	0	2,435,057	0	3,833,271		3,833,271	1,398,214	0	0	0	26,444		0005
EQUITY OPTION COLLAR RTY @2170 04/18/2030 BHF5WT8Y4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/18/2030	162	351,708	..2000 / 3500 / 1500	0	139,326	0	193,415		193,415	54,089	0	0	0	3,314		0005
EQUITY OPTION COLLAR SPX @6426 04/18/2030 BHF5WT8Z1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/18/2030	403	2,587,736	..5000 / 5200 / 11600 / 11200 / 3800 / 4400 / 3700 / 3900	0	2,485,331	0	3,848,350		3,848,350	1,363,019	0	0	0	24,381		0005
EQUITY OPTION COLLAR RTY @2057 05/17/2030 BHF5WT964	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/17/2030	137	282,166	....2100 / 2000	0	226,688	0	304,832		304,832	78,144	0	0	0	2,688		0005
EQUITY OPTION COLLAR SPX @6641 05/17/2030 BHF5WT9A5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/17/2030	349	2,319,129	..5400 / 5000 / 5200 / 11600 / 12000 / 3800 / 4000 / 3900	0	2,340,563	0	3,657,201		3,657,201	1,316,638	0	0	0	22,093		0005
EQUITY OPTION COLLAR SPX @6697 06/20/2030 BHF5WT9H0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/20/2030	277	1,853,775	..5200 / 4600 / 5400 / 5600 / 11200 / 12000 / 10800 / 12400 / 4000 / 4200	0	2,029,331	0	3,244,925		3,244,925	1,215,594	0	0	0	17,885		0005
EQUITY OPTION COLLAR SPX @6542 08/16/2030 BHF5WT9X5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/16/2030	249	1,626,758	..5200 / 5600 / 5400 / 11200 / 10800 / 4000 / 4200	0	1,428,819	0	2,222,992		2,222,992	794,173	0	0	0	16,021		0005
EQUITY OPTION COLLAR SPX @7304 03/19/2032 BHF5WTA39	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2032	129	944,881	.. 6600 / 8000	0	81,182	0	97,911		97,911	16,729	0	0	0	11,051		0005
CALL OPTION MAR27 RTY C @ 2400 03/19/2027 2400. CALL BHF5XLEZ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/19/2027	107	245,667	....2400 / 2200	0	25,000	0	46,144		46,144	21,144	0	0	0	838		0005
CALL OPTION MAR27 SPX C @ 6200 03/19/2027 6200. CALL BHF5XLF14	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2027	135	858,093	..6200 / 7200 / 5800	0	58,404	0	132,739		132,739	74,335	0	0	0	2,928		0005
CALL OPTION MAR32 SPX C @ 6600 03/19/2032 6600. CALL BHF5YQ058	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	139	1,183,022	.6600 / 13600 / 5800	0	282,939	0	386,712		386,712	103,773	0	0	0	13,836		0005
CALL OPTION APR27 RTY C @ 2500 04/16/2027 2500. CALL BHF5Y3647	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2027	182	463,419	....2500 / 2600	0	10,054	0	12,392		12,392	2,338	0	0	0	1,707		0005
CALL OPTION APR27SPXC@6800 04/16/2027 6800. CALL BHF5ZHZT8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/23/2026	04/16/2027	166	1,158,306	..6800 / 7000 / 7600 / 7200 / 6200	0	61,671	0	101,876	^	101,876	40,999	0	(794)	0	4,266		0005
CALL OPTION APR32SPXC@7000 04/16/2032 7000. CALL BHF5ZHZW1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/23/2026	04/16/2032	149	1,177,922	.... 7000 / 8800	0	136,349	0	153,407	^	153,407	12,044	0	5,014	0	13,872		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27SPXC@7000 04/16/2027 7000. CALL BHF60HKY9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/30/2026	04/16/2027	233	1,601,158	.7000 / 7200 / 6400	0	26,336	0	74,401		74,401	48,065	0	0	0	5,896		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL BHF60HUE2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/30/2026	04/16/2032	168	1,253,048	.7200 / 12800 / 5200 / 5400 / 6000	0	320,104	0	436,568		436,568	116,464	0	0	0	14,757		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL BHF619101	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	04/16/2032	124	1,170,851	.7200 / 14800 / 6400	0	207,946	0	244,280		244,280	36,334	0	0	0	13,789		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF624LX7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/21/2032	136	882,735	.7400 / 5400	0	299,099	0	341,881		341,881	42,782	0	0	0	10,485		0005
CALL OPTION MAY27SPXC@7200 05/21/2027 7200. CALL BHF624M73	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/21/2027	154	1,069,737	.7200 / 6600	0	133,468	0	135,970		135,970	2,502	0	0	0	4,273		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF6316A9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	05/21/2032	134	1,115,214	.7400 / 9200	0	86,687	0	88,515		88,515	1,828	0	0	0	13,247		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF6316D3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	05/21/2032	184	1,595,622	.7400 / 13200 / 5600	0	376,836	0	389,527		389,527	12,691	0	0	0	18,953		0005
CALL OPTION MAY27SPXC@7400 05/21/2027 7400. CALL BHF6316M3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	05/21/2027	336	2,521,245	.7400 / 7600	0	23,672	0	29,866		29,866	6,194	0	0	0	10,072		0005
CALL OPTION APR32SPXC@7400 04/16/2032 7400. CALL BHF6316U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	04/16/2032	140	1,210,763	.7400 / 13200 / 5600	0	223,856	0	246,883		246,883	23,027	0	0	0	14,259		0005
CALL OPTION MAY27SPXC@7400 05/21/2027 7400. CALL BHF63VAN0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/21/2027	159	1,105,052	.7400 / 6800 / 6600	0	64,586	0	81,807		81,807	17,221	0	0	0	4,415		0005
CALL OPTION MAY27RTYC@2800 05/21/2027 2800. CALL BHF63VAR1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/21/2027	144	409,799	.2800 / 2900	0	1,450	0	3,620		3,620	2,170	0	0	0	1,637		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF63VAX8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/21/2032	154	1,459,187	.7400 / 15600 / 6400	0	419,515	0	448,608		448,608	29,093	0	0	0	17,333		0005
CALL OPTION MAY32SPXC@7600 05/21/2032 7600. CALL BHF64LJV4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	05/21/2032	178	1,736,222	.7600 / 13600 / 13200 / 5600	0	316,759	0	286,585		286,585	(30,174)	0	0	0	20,624		0005
CALL OPTION MAY27SPXC@7400 05/21/2027 7400. CALL BHF64LPM7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	05/21/2027	279	2,088,607	.7400 / 7600	0	69,535	0	66,894		66,894	(2,641)	0	0	0	8,344		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY27SPXC@7200 05/21/2027 7200. CALL BHF65PV32	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	05/21/2027	186	1,325,620	7200 / 7400 / 6800	0	101,779	0	138,458		138,458	36,679	0	0	0	5,296		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF66C117	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2032	170	1,139,189	7400 / 5600	0	454,029	0	502,899		502,899	48,870	0	0	0	13,620		0005
CALL OPTION JUN27 SPX C @ 7400 06/17/2027 7400. CALL BHF674GW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2027	339	2,537,315	7400 / 7600	0	152,538	0	134,224		134,224	(18,314)	0	0	0	10,707		0005
CALL OPTION JUN27 RTY C @ 2900 06/17/2027 2900. CALL BHF674L53	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2027	156	459,577	2900 / 3000	0	13,236	0	8,958		8,958	(4,278)	0	0	0	1,939		0005
CALL OPTION JUN32 SPX C @ 7400 06/17/2032 7400. CALL BHF674NY8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	157	1,815,765	7400 / 13200 / 13600	0	239,836	0	207,351		207,351	(32,485)	0	0	0	21,709		0005
CALL OPTION JUN32 SPX C @ 7600 06/17/2032 7600. CALL BHF674PB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	168	1,231,769	7600 / 7400 / 9200 / 5600	0	433,456	0	506,876		506,876	73,420	0	0	0	14,727		0005
CALL OPTION JUN27SPXC@7200 06/17/2027 7200. CALL BHF67QYZ4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2026	06/17/2027	164	1,190,345	7200 / 7400	0	92,235	0	91,813		91,813	(422)	0	0	0	5,023		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF67R3Z6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2026	06/17/2032	132	893,179	7400 / 7600 / 5600	0	518,254	0	580,355		580,355	62,101	0	0	0	10,679		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL BHF69CFA9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	07/16/2027	235	1,719,056	7400 / 7600 / 6800	0	91,720	0	96,014		96,014	4,294	0	0	0	7,648		0005
CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL BHF69CLD6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	07/16/2032	165	1,369,255	7400 / 7600 / 13600 / 5600	0	793,484	0	825,356		825,356	31,872	0	0	0	16,484		0005
CALL OPTION JUL32SPXC@7600 07/16/2032 7600. CALL BHF6A5DN6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2026	07/16/2032	126	876,874	7600 / 6400	0	211,389	0	251,295		251,295	39,906	0	0	0	10,556		0005
CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL BHF6A5DS5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2026	07/16/2032	149	1,118,456	7400 / 7600 / 9200 / 5600	0	281,749	0	311,068		311,068	29,319	0	0	0	13,465		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL BHF6A5ED7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2026	07/16/2027	301	2,215,759	7400 / 7600 / 6600	0	70,188	0	87,546		87,546	17,358	0	0	0	9,858		0005
CALL OPTION JUL27RTYC@2900 07/16/2027 2900. CALL BHF6A5EH8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/16/2027	268	780,027	2900 / 3000 / 2700	0	23,895	0	7,589		7,589	(16,306)	0	0	0	3,470		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL BHF6B0NM7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2026	07/16/2027	291	2,137,795	7400 / 7600 / 6800	0	31,993	0	57,103		57,103	25,110	0	0	0	9,511		0005

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CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL BHF6BOWV7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2026	07/16/2032	166	1,706,417	.7400 / 13200 / 13600 / 15600 / 5600	0	435,716	0	414,208		414,208	(21,508)	0	0	0	20,543		0005
CALL OPTION JUL27 RTY C @ 2900 07/16/2027 2900. CALL BHF6BMSY8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/16/2027	155	455,982	2900 / 3000	0	20,166	0	11,115		11,115	(9,051)	0	0	0	2,029		0005
CALL OPTION JUN32 SPX C @ 9200 06/17/2032 9200. CALL BHF6BPYQ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	06/17/2032	148	1,134,350	9200 / 5600	0	326,422	0	323,988		323,988	(2,434)	0	0	0	13,562		0005
CALL OPTION AUG27 SPX C @ 7600 08/20/2027 7600. CALL BHF6CLDK5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2027	221	1,642,957	7600 / 7000	0	215,802	0	177,970		177,970	(37,832)	0	0	0	7,740		0005
CALL OPTION AUG27 SPX C @ 7600 08/20/2027 7600. CALL BHF6DH806	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/19/2026	08/20/2027	143	1,161,628	7600 / 8800	0	110,176	0	92,936		92,936	(17,240)	0	0	0	5,472		0005
CALL OPTION AUG32 SPX C @ 7800 08/20/2032 7800. CALL BHF6DHGV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/19/2026	08/20/2032	167	1,229,580	7800 / 6600	0	446,762	0	449,875		449,875	3,113	0	0	0	14,925		0005
CALL OPTION RTY OTC 08/20/2027 3000. CALL BHF6EAV92	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/20/2027	178	522,593	3000 / 3100 / 2700	0	6,087	0	(9,806)		(9,806)	(15,893)	0	0	0	2,462		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL BHF6EB573	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2032	173	1,181,720	7600 / 5800	0	446,453	0	461,215		461,215	14,762	0	0	0	14,344		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6F4FH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	08/20/2027	177	1,357,656	7600 / 7800	0	65,656	0	62,738		62,738	(2,918)	0	0	0	6,396		0005
CALL OPTION AUG32SPXC@7800 08/20/2032 7800. CALL BHF6F4SQ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	08/20/2032	150	1,745,453	.7800 / 14000 / 16000 / 7000	0	225,075	0	174,792		174,792	(50,283)	0	0	0	21,186		0005
CALL OPTION AUG32SPXC@7800 08/20/2032 7800. CALL BHF6F4TB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	08/20/2032	172	1,325,475	7800 / 7600	0	830,225	0	858,787		858,787	28,562	0	0	0	16,088		0005
CALL OPTION SEP27RTYC@2900 09/17/2027 2900. CALL BHF6GR4F9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	09/17/2027	113	332,629	2900 / 3000	0	12,874	0	8,938		8,938	(3,936)	0	0	0	1,633		0005
CALL OPTION SEP27RTYC@2800 09/17/2027 2800. CALL BHF6HUB0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2027	134	381,348	2800 / 2900	0	17,467	0	15,480		15,480	(1,987)	0	0	0	1,872		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL BHF6HHUC8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2027	160	1,172,004	7600 / 7800 / 6800	0	11,905	0	7,907		7,907	(3,998)	0	0	0	5,755		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL BHF6HJ3V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2032	140	1,326,369	.7800 / 16000 / 5800	0	296,143	0	270,102		270,102	(26,041)	0	0	0	16,204		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL BHF6JDEL3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	193	1,373,043	7600 / 6800 / 7000	0	135,969	0	129,479		129,479	(6,490)	0	0	0	6,742		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL BHF6JDFA6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	166	1,245,189	7600 / 7800 / 7000	0	34,999	0	30,589		30,589	(4,410)	0	0	0	6,114		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL BHF6JDQC0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2032	133	1,402,814	7600 / 14000	0	333,373	0	304,902		304,902	(28,471)	0	0	0	17,138		0005
0199999999. Subtotal - purchased options - hedging other - collars										103,981,817	135,959,576	0	452,928,669	XXX	452,928,675	114,795,260	0	(336,092)	0	8,878,579	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										137,757,370	157,376,132	98,696	514,863,465	XXX	514,863,467	124,997,464	0	(69,108)	0	8,878,579	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										22,227,053	11,653,300	0	54,048,047	XXX	54,048,043	13,243,924	0	266,984	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	9,763,256	0	3,796,799	XXX	3,796,799	(5,966,457)	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										11,548,500	0	98,696	4,089,950	XXX	4,089,950	2,924,737	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										103,981,817	135,959,576	0	452,928,669	XXX	452,928,675	114,795,260	0	(336,092)	0	8,878,579	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										137,757,370	157,376,132	98,696	514,863,465	XXX	514,863,467	124,997,464	0	(69,108)	0	8,878,579	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION AUG30SPXC@11200 BHF4H20F9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	121	1,355,536	11200	(6,424)	0	0	(48,813)		(48,813)	(27,207)	0	0	0	0		0005
CALL OPTION SEP30SPXC@11200 09/20/2030 11200. CALL BHF4KFXF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	232	2,595,936	11200	(18,304)	0	0	(99,176)		(99,176)	(54,831)	0	0	0	0		0005
CALL OPTION SEP30SPXC@11600 09/20/2030 11600. CALL BHF4KSU27	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	136	1,582,936	11600	(8,032)	0	0	(47,847)		(47,847)	(26,425)	0	0	0	0		0005
CALL OPTION OCT30SPXC@10800 10/18/2030 10800. CALL BHF4LUC47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	153	1,652,508	10800	(15,557)	0	0	(83,330)		(83,330)	(45,931)	0	0	0	0		0005
CALL OPTION OCT30SPXC@11600 10/18/2030 11600. CALL BHF4MZLX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	127	1,471,460	11600	(9,556)	0	0	(46,744)		(46,744)	(25,651)	0	0	0	0		0005
CALL OPTION NOV30SPXC@10800 11/15/2030 10800. CALL BHF4MZSL0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	128	1,380,456	10800	(17,772)	0	0	(72,412)		(72,412)	(39,658)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PV0M4 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	257	2,881,648	11200	(2)	0	0	(120,320)	^	(120,320)	(65,668)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PV0R3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	182	2,034,480	11200	(2)	1	0	(89,507)	^	(89,508)	(48,461)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4R3ZV6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/13/2025	12/20/2030	163	1,825,376	11200	(18,236)	461	0	(80,527)	^	(80,527)	(43,519)	0	(461)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4R4125 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/13/2025	12/20/2030	156	1,680,372	10800	(23,441)	593	0	(92,702)	^	(92,702)	(50,264)	0	(593)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4SCB74 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	141	1,517,724	10800	(21,048)	547	0	(87,071)	^	(87,071)	(46,841)	0	(546)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4S03D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	148	1,654,912	11200	(21,061)	0	0	(76,046)		(76,046)	(40,847)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4U7P51 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	163	1,822,688	11200	(28,624)	767	0	(88,592)	^	(88,592)	(46,995)	0	(767)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4U7U55 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	137	1,534,848	11200	(22,608)	587	0	(70,803)	^	(70,803)	(37,931)	0	(587)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4WRRB0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	189	1,960,920	10400	(26,447)	726	0	(150,212)	^	(150,213)	(79,504)	0	(726)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4WS100 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	02/21/2031	123	1,324,836	10800	(12,512)	335	0	(79,582)	^	(79,582)	(42,425)	0	(335)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 02/21/2031 11200 CALL BHF4YDH87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	1,582,560	11200	(8,318)	0	0	(76,604)		(76,604)	(40,746)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4YDLA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	172	1,855,224	10800	(15,199)	417	0	(115,507)	^	(115,507)	(61,117)	0	(417)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 03/21/2031 10400 CALL BHF4YDLC3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	301	3,129,568	10400	(34,008)	933	0	(239,634)	^	(239,634)	(126,872)	0	(933)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 03/21/2031 18400 CALL BHF4YTMK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2025	03/21/2031	367	6,743,968	18400	(6)	0	0	(12,618)	^	(12,617)	(8,340)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4ZA4U7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	172	1,720,300	10000	(28,537)	801	0	(165,300)	^	(165,299)	(83,349)	0	(802)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZPCA9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	138	1,321,056	9600	(34,397)	967	0	(153,782)	^	(153,782)	(73,347)	0	(966)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZPCB7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	133	1,225,532	9200	(42,140)	1,184	0	(171,450)	^	(171,450)	(76,833)	0	(1,184)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF50M881	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	05/16/2025	04/18/2031	120	1,251,640	10400	(19,324)	0	0	(98,695)		(98,695)	(51,916)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF51XR51	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	132	1,323,700	10000	(28,104)	0	0	(130,368)		(130,368)	(65,341)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF52H8Y3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	138	1,936,900	14000	(3,260)	0	0	(30,089)		(30,089)	(17,411)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF53T4S3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	128	1,382,724	10800	(17,722)	0	0	(92,042)		(92,042)	(48,027)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF53T4W4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	122	1,314,468	10800	(18,045)	0	0	(91,129)		(91,129)	(47,116)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800	Index Linked Annuities																					
CALL BHF553Q13		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	138	2,040,772	14800	(2,248)	0	0	(24,252)		(24,252)	(14,308)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800	Index Linked Annuities			BANK OF AMERICA NA																		
CALL BHF55U4C3		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	07/10/2025	06/20/2031	121	1,309,716	10800	(22,116)	0	0	(90,796)		(90,796)	(46,944)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@11200 06/20/2031 11200	Index Linked Annuities			BANK OF AMERICA NA																		
CALL BHF56JZZ2		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	07/16/2025	06/20/2031	130	1,455,328	11200	(22,318)	0	0	(82,715)		(82,715)	(42,610)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@11200 07/18/2031 11200	Index Linked Annuities																					
CALL BHF5790K4		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	166	1,862,336	11200	(35,050)	0	0	(109,564)		(109,564)	(56,033)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@15600 07/18/2031 15600	Index Linked Annuities																					
CALL BHF5A1DU1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	07/18/2031	121	1,893,684	15600	(1,148)	0	0	(17,173)		(17,173)	(10,320)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@17600 08/15/2031 17600	Index Linked Annuities			JPMORGAN CHASE BANK																		
CALL BHF5ARF57		Exh 5	Equity/Index	N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	175	3,078,944	17600	(1,113)	0	0	(13,301)		(13,301)	(8,375)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@12000 08/15/2031 12000	Index Linked Annuities			JPMORGAN CHASE BANK																		
CALL BHF5ARF65		Exh 5	Equity/Index	N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	185	2,215,320	12000	(21,801)	0	0	(94,559)		(94,559)	(49,010)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@12400 08/15/2031 12400	Index Linked Annuities			JPMORGAN CHASE BANK																		
CALL BHF5ARF73		Exh 5	Equity/Index	N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	146	1,813,748	12400	(13,378)	0	0	(65,606)		(65,606)	(34,683)	0	0	0	0		0005
CALL OPTION APR31 SPX C @ 17600 04/18/2031 17600. CALL BHF5HJY40	Index Linked Annuities			BANK OF AMERICA NA																		
		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	10/30/2025	04/18/2031	176	3,100,944	17600	(2,084)	0	0	(9,167)		(9,167)	(5,922)	0	0	0	0		0005
CALL OPTION OCT31SPXC@12000 10/17/2031 12000. CALL BHF5J6Z03	Index Linked Annuities			GOLDMAN SACHS																		
		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2025	10/17/2031	122	1,466,760	12000	(18,999)	0	0	(68,117)		(68,117)	(34,757)	0	0	0	0		0005
CALL OPTION JAN32SPXC@12000 BHF5S5EZ1	Index Linked Annuities			BANK OF AMERICA NA																		
		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	02/05/2026	01/16/2032	123	1,471,440	12000	0	(26,885)	0	(76,673)		(76,673)	(49,788)	0	0	0	0		0005
CALL OPTION JAN32SPXC@8400 BHF5WSWX1	Index Linked Annuities			GOLDMAN SACHS																		
		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/16/2032	123	1,036,812	8400	0	(119,841)	0	(237,448)		(237,448)	(117,607)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR32SPXC@8400 BHF5IWTA54	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2032	162	1,363,068	8400	0	(164,340)	0	(321,977)		(321,977)	(157,637)	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 6600 03/19/2027 6600. CALL BHF5XL2L4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2027	139	915,156	6600	0	(84,141)	0	(172,487)		(172,487)	(88,346)	0	0	0	0		0005
CALL OPTION MAR27 RTY C @ 2600 03/19/2027 2600. CALL BHF5Y3662	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2027	173	449,384	2600	0	(47,550)	0	(52,761)		(52,761)	(5,211)	0	0	0	0		0005
CALL OPTION APR27SPXC@7000 04/16/2027 7000. CALL BHF5YP9R4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/16/2026	04/16/2027	135	946,890	7000	0	(90,601)	0	(126,264)	^	(126,265)	(36,829)	0	1,166	0	0		0005
CALL OPTION APR32SPXC@8400 04/16/2032 8400. CALL BHF5ZHZB7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/23/2026	04/16/2032	132	1,111,992	8400	0	(188,596)	0	(269,304)	^	(269,305)	(73,772)	0	(6,936)	0	0		0005
CALL OPTION NOV29SPXC@14000 11/16/2029 14000. CALL BHF5ZJ0H8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	11/16/2029	132	1,851,360	14000	0	(698)	0	(5,119)		(5,119)	(4,421)	0	0	0	0		0005
CALL OPTION APR27RTYC@2800 04/16/2027 2800. CALL BHF60HKZ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2026	04/16/2027	152	425,320	2800	0	(35,934)	0	(28,526)		(28,526)	7,408	0	0	0	0		0005
CALL OPTION APR29SPXC@14400 04/20/2029 14400. CALL BHF60HSB1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/30/2026	04/20/2029	382	5,497,920	14400	0	(2,134)	0	(3,408)		(3,408)	(1,274)	0	0	0	0		0005
CALL OPTION APR32SPXC@8800 04/16/2032 8800. CALL BHF6190B8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	04/16/2032	142	1,246,872	8800	0	(210,804)	0	(257,551)		(257,551)	(46,747)	0	0	0	0		0005
CALL OPTION MAR29SPXC@13600 03/16/2029 13600. CALL BHF619135	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	03/16/2029	213	2,899,112	13600	0	(3,409)	0	(2,995)		(2,995)	414	0	0	0	0		0005
CALL OPTION FEB30SPXC@14800 02/15/2030 14800. CALL BHF6191A9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	02/15/2030	124	1,837,420	14800	0	(2,684)	0	(4,484)		(4,484)	(1,800)	0	0	0	0		0005
CALL OPTION APR27SPXC@7400 04/16/2027 7400. CALL BHF6191D3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2026	04/16/2027	185	1,366,484	7400	0	(112,809)	0	(113,974)		(113,974)	(1,165)	0	0	0	0		0005
CALL OPTION OCT30SPXC@17600 10/18/2030 17600. CALL BHF624A92	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	10/18/2030	165	2,908,576	17600	0	(2)	0	(4,225)		(4,225)	(4,223)	0	0	0	0		0005
CALL OPTION MAY27SPXC@7400 05/21/2027 7400. CALL BHF624M32	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/21/2027	197	1,461,056	7400	0	(149,017)	0	(132,736)		(132,736)	16,281	0	0	0	0		0005

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CALL OPTION MAR29SPXC@14000 03/16/2029 14000. CALL BHF624MA6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	03/16/2029	169	2,359,000	14000	0	(2)	0	(1,667)		(1,667)	(1,665)	0	0	0	0		0005
CALL OPTION FEB31SPXC@19200 02/21/2031 19200. CALL BHF6316R2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	02/21/2031	167	3,213,504	19200	0	(2,420)	0	(3,732)		(3,732)	(1,312)	0	0	0	0		0005
CALL OPTION MAY27SPXC@7600 05/21/2027 7600. CALL BHF63VAU4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/21/2027	208	1,577,836	7600	0	(130,628)	0	(110,193)		(110,193)	20,435	0	0	0	0		0005
CALL OPTION JUN27SPXC@7600 06/17/2027 7600. CALL BHF64LQU8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	06/17/2027	189	1,432,904	7600	0	(127,948)	0	(107,812)		(107,812)	20,136	0	0	0	0		0005
CALL OPTION MAR29SPXC@14400 03/16/2029 14400. CALL BHF64LRT0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	03/16/2029	139	2,006,496	14400	0	(429)	0	(967)		(967)	(538)	0	0	0	0		0005
CALL OPTION JUN27SPXC@7600 06/17/2027 7600. CALL BHF66C7K9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	179	1,363,744	7600	0	(113,419)	0	(102,608)		(102,608)	10,811	0	0	0	0		0005
CALL OPTION JUN32SPXC@9200 06/17/2032 9200. CALL BHF66CEJ4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2032	122	1,121,756	9200	0	(176,674)	0	(206,446)		(206,446)	(29,772)	0	0	0	0		0005
CALL OPTION JUN27RTYC@3100 06/17/2027 3100. CALL BHF68LXC6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2027	101	313,937	3100	0	(22,434)	0	(8,855)		(8,855)	13,579	0	0	0	0		0005
CALL OPTION JUN27SPXC@7600 06/17/2027 7600. CALL BHF68LXJ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	06/17/2027	137	1,038,084	7600	0	(78,200)	0	(78,109)		(78,109)	91	0	0	0	0		0005
CALL OPTION JUL27SPXC@7600 07/16/2027 7600. CALL BHF68LZ26	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	07/16/2027	181	1,373,092	7600	0	(110,198)	0	(111,408)		(111,408)	(1,210)	0	0	0	0		0005
CALL OPTION JUN32SPXC@15600 06/17/2032 15600. CALL BHF68M9Z0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	06/17/2032	130	2,031,744	15600	0	(14,399)	0	(37,104)		(37,104)	(22,705)	0	0	0	0		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6BOWC9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2026	08/20/2027	121	918,992	7600	0	(70,080)	0	(80,774)		(80,774)	(10,694)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 7800 07/16/2027 7800. CALL BHF6CLA69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2027	290	2,265,042	7800	0	(181,419)	0	(141,912)		(141,912)	39,507	0	0	0	0		0005
CALL OPTION AUG27 SPX C @ 7800 08/20/2027 7800. CALL BHF6CLDL3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2027	373	2,911,350	7800	0	(251,704)	0	(201,505)		(201,505)	50,199	0	0	0	0		0005

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CALL OPTION JAN31 SPX C @ 19200 01/17/2031 19200. CALL BHF6CLK84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	01/17/2031	156	2,993,472	19200	0	(3,779)	0	(2,963)		(2,963)	816	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 3100 07/16/2027 3100. CALL BHF6DH4C1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2027	106	327,608	3100	0	(27,642)	0	(10,719)		(10,719)	16,923	0	0	0	0		0005
CALL OPTION JUN32 SPX C @ 7400 06/17/2032 7400. CALL BHF6DHDQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/19/2026	06/17/2032	122	904,428	7400	0	(318,365)	0	(316,937)		(316,937)	1,428	0	0	0	0		0005
CALL OPTION SEP27SPXC@7800 09/17/2027 7800. CALL BHF6F4K06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	09/17/2027	145	1,131,312	7800	0	(89,282)	0	(83,982)		(83,982)	5,300	0	0	0	0		0005
CALL OPTION APR32SPXC@7000 04/16/2032 7000. CALL BHF6FX5D1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2026	04/16/2032	122	854,560	7000	0	(329,164)	0	(337,545)		(337,545)	(8,381)	0	0	0	0		0005
CALL OPTION AUG32SPXC@13600 08/20/2032 13600. CALL BHF6GRBW4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2026	08/20/2032	127	1,730,192	13600	0	(44,786)	0	(67,701)		(67,701)	(22,915)	0	0	0	0		0005
CALL OPTION OCT27SPXC@7800 10/15/2027 7800. CALL BHF6JDB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2027	188	1,467,258	7800	0	(123,992)	0	(116,259)		(116,259)	7,733	0	0	0	0		0005
0649999999. Subtotal - written options - hedging other - call options and warrants										(638,941)	(3,448,090)	0	(7,225,282)	XXX	(7,225,284)	(2,202,486)	0	(14,087)	0	0	XXX	XXX
PUT OPTION OCT26SPXP@2664 BHF3WS7T3 Premium at Maturity 2026-10-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/16/2026	3,186	8,487,504	2664	(270,782)	(7,110)	0	654	^	654	7,259	0	7,110	0	0		0005
PUT OPTION OCT28SPXP@2985 BHF3WS7Y2 Premium at Maturity 2028-10-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2028	3,656	10,913,160	2985	(653,074)	1,172	0	(41,479)	^	(41,479)	101,010	0	(1,172)	0	0		0005
PUT OPTION APR27SPXP@3156 BHF3WS870 Premium at Maturity 2027-04-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/16/2027	4,176	13,179,456	3156	(684,194)	(14,188)	0	(5,864)	^	(5,864)	68,839	0	14,188	0	0		0005
PUT OPTION JAN27SPXP@2927 BHF3WS888 Premium at Maturity 2027-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/15/2027	3,505	10,259,135	2927	(431,064)	(10,270)	0	381	^	381	26,735	0	10,271	0	0		0005
PUT OPTION OCT27SPXP@3710 BHF3WS8W5 Premium at Maturity 2027-10-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/15/2027	3,296	12,228,160	3710	(949,771)	(12,444)	0	(63,275)	^	(63,275)	125,957	0	12,444	0	0		0005
PUT OPTION JUL27SPXP@3448 BHF3WS904 Premium at Maturity 2027-07-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/16/2027	3,799	13,098,952	3448	(849,268)	(14,483)	0	(27,511)	^	(27,512)	119,563	0	14,484	0	0		0005
PUT OPTION APR28SPXP@3480 BHF3WS912 Premium at Maturity 2028-04-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/21/2028	3,899	13,568,520	3480	(993,216)	(5,158)	0	(81,395)	^	(81,395)	182,581	0	5,158	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUL28SPXP@3210 BHF3IWS9D6 Premium at Maturity 2028-07-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/21/2028	3,832	12,300,720	3210	(805,005)	(1,300)	0	(58,108)	^	(58,109)	144,211	0	1,300	0	0		0005
PUT OPTION JAN29SPXP@3073 BHF3IWS9G9 Premium at Maturity 2029-01-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2029	2,918	8,967,014	3073	(580,191)	2,930	0	(47,651)	^	(47,651)	94,317	0	(2,931)	0	0		0005
PUT OPTION APR29SPXP@3148 BHF3IWS9P9 Premium at Maturity 2029-04-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/20/2029	3,708	11,672,784	3148	(814,525)	6,642	0	(85,460)	^	(85,459)	135,574	0	(6,642)	0	0		0005
PUT OPTION MAY27RTYP@1838 BHF3IWS9Y0 Premium at Maturity 2027-05-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,373	2,523,574	1838	(318,831)	(6,179)	0	(15,341)	^	(15,341)	60,154	0	6,179	0	0		0005
PUT OPTION DEC26RTYP@1518 BHF3IWSA69 Premium at Maturity 2026-12-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	898	1,363,164	1518	(109,878)	(2,713)	0	(145)	^	(144)	13,953	0	2,713	0	0		0005
PUT OPTION JUL29SPXP@3429 BHF3IWSA06 Premium at Maturity 2029-07-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/20/2029	3,610	12,378,690	3429	(1,015,697)	11,279	0	(151,534)	^	(151,535)	187,157	0	(11,278)	0	0		0005
PUT OPTION JAN28SPXP@3809 BHF3IWSAG7 Premium at Maturity 2028-01-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/21/2028	3,057	11,644,113	3809	(978,301)	(8,746)	0	(92,310)	^	(92,310)	133,518	0	8,747	0	0		0005
PUT OPTION MAY28RTYP@1571 BHF3IWSAZ5 Premium at Maturity 2028-05-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	1,571	2,468,041	1571	(244,720)	(997)	0	(35,495)	^	(35,495)	48,312	0	997	0	0		0005
PUT OPTION NOV28RTYP@1432 BHF3IWSB84 Premium at Maturity 2028-11-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	1,502	2,150,864	1432	(187,706)	528	0	(33,563)	^	(33,563)	38,168	0	(528)	0	0		0005
PUT OPTION JUN29RTYP@1497 BHF3IWSBH4 Premium at Maturity 2029-06-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	1,885	2,821,845	1497	(276,563)	2,771	0	(63,337)	^	(63,337)	54,341	0	(2,771)	0	0		0005
PUT OPTION JUN29MXEAP@1684 BHF3IWSBS0 Premium at Maturity 2029-06-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	868	1,461,712	1684	(126,010)	1,263	0	(23,126)	^	(23,126)	12,227	0	(1,262)	0	0		0005
PUT OPTION NOV27RTYP@1865 BHF3IWSBW1 Premium at Maturity 2027-11-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,449	2,702,385	1865	(350,263)	(4,062)	0	(40,597)	^	(40,597)	72,317	0	4,062	0	0		0005
PUT OPTION MAY28MXEAP@1644 BHF3IWSCF7 Premium at Maturity 2028-05-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	884	1,453,296	1644	(102,092)	(416)	0	(11,313)	^	(11,313)	10,949	0	416	0	0		0005
PUT OPTION MAY27MXEAP@1848 BHF3IWSCK6 Premium at Maturity 2027-05-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,056	1,951,488	1848	(155,585)	(3,015)	0	(4,937)	^	(4,938)	14,694	0	3,015	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION NOV28MXEAP@1508 BHF3IWSCL4 Premium at Maturity 2028-11-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	674	1,016,392	1508	(68,865)	194	0	(8,492)	^	(8,491)	7,800	0	(194)	0	0		0005
PUT OPTION DEC26MXEAP@1640 BHF3IWSCT7 Premium at Maturity 2026-12-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	552	905,280	1640	(50,216)	(1,240)	0	(93)	^	(93)	2,956	0	1,240	0	0		0005
PUT OPTION NOV27MXEAP@1937 BHF3IWSD41 Premium at Maturity 2027-11-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,019	1,973,803	1937	(182,661)	(2,119)	0	(14,709)	^	(14,709)	19,591	0	2,118	0	0		0005
PUT OPTION NOV29RTYP@1515 BHF44IW0E3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	1,420	2,151,300	1515	(142,000)	0	0	(55,235)		(55,235)	42,571	0	0	0	0		0005
PUT OPTION NOV29SPXP@3465 BHF44IW0W3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/16/2029	5,131	17,778,915	3465	(914,344)	0	0	(244,844)		(244,844)	277,989	0	0	0	0		0005
PUT OPTION NOV26MXEAP@1821 BHF44IW0Y9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	108	196,668	1821	(7,265)	0	0	(5)		(5)	828	0	0	0	0		0005
PUT OPTION NOV26SPXP@3901 BHF44IW136	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/20/2026	479	1,868,579	3901	(61,391)	0	0	(316)		(316)	13,609	0	0	0	0		0005
PUT OPTION NOV26RTYP@1589 BHF44IW144	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	315	500,535	1589	(26,934)	0	0	(53)		(53)	5,312	0	0	0	0		0005
PUT OPTION NOV29MXEAP@1676 BHF44IW151	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	639	1,070,964	1676	(57,662)	0	0	(18,722)		(18,722)	9,348	0	0	0	0		0005
PUT OPTION FEB27SPXP@4345 BHF47UTE3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/19/2027	351	1,525,095	4345	(75,384)	0	0	(3,052)		(3,052)	16,199	0	0	0	0		0005
PUT OPTION FEB27MXEAP@1992 BHF47UTJ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/19/2027	53	105,576	1992	(5,219)	0	0	(145)		(145)	837	0	0	0	0		0005
PUT OPTION FEB30RTYP@1672 BHF47UTK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/15/2030	1,035	1,730,520	1672	(143,718)	0	0	(56,322)		(56,322)	40,267	0	0	0	0		0005
PUT OPTION FEB30SPXP@3888 BHF47UTU7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/15/2030	4,010	15,590,880	3888	(945,102)	0	0	(343,882)		(343,882)	225,789	0	0	0	0		0005
PUT OPTION FEB27RTYP@1776 BHF47UTV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/19/2027	166	294,816	1776	(21,333)	0	0	(581)		(581)	5,731	0	0	0	0		0005
PUT OPTION FEB30MXEAP@1876 BHF47UTX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/15/2030	529	992,404	1876	(64,808)	0	0	(22,881)		(22,881)	11,042	0	0	0	0		0005
PUT OPTION APR27SPXP@4448 BHF4B1YB2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/16/2027	154	684,992	4448	(28,224)	0	0	(2,475)		(2,475)	8,119	0	0	0	0		0005
PUT OPTION APR30SPXP@3993 BHF4B1YK2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/18/2030	1,441	5,753,913	3993	(351,633)	0	0	(138,167)		(138,167)	86,266	0	0	0	0		0005
PUT OPTION MAY30SPXP@4098 BHF4C20E0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2024	05/17/2030	1,316	5,392,968	4098	(298,329)	0	0	(137,287)		(137,287)	83,346	0	0	0	0		0005

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

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PUT OPTION MAY27SPXP@4532 BHF4C20F7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/21/2027	128	580,096	4532	(23,393)	0	0	(2,722)		(2,722)	7,459	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2017 BHF4E9E16	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/21/2027	70	141,190	2017	(6,355)	0	0	(523)		(523)	1,354	0	0	0	0		0005
PUT OPTION MAY30MXEAP@1877 BHF4E9E99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/17/2030	431	808,987	1877	(49,484)	0	0	(19,914)		(19,914)	9,176	0	0	0	0		0005
PUT OPTION MAY27RTYP@1767 BHF4E9EG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/21/2027	308	544,236	1767	(29,568)	0	0	(2,829)		(2,829)	11,488	0	0	0	0		0005
PUT OPTION MAY30RTYP@1652 BHF4E9EN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/17/2030	1,070	1,767,640	1652	(127,330)	0	0	(59,284)		(59,284)	40,476	0	0	0	0		0005
PUT OPTION JUN30SPXP@4287 BHF4E9E01	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2030	1,211	5,191,557	4287	(341,638)	0	0	(144,269)		(144,269)	86,546	0	0	0	0		0005
PUT OPTION JUN27SPXP@4661 BHF4E9EU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/17/2027	126	587,286	4661	(25,865)	0	0	(3,412)		(3,412)	8,279	0	0	0	0		0005
PUT OPTION JUL27SPXP@4751 BHF4GH9F1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/16/2027	124	589,124	4751	(28,842)	0	0	(4,082)		(4,082)	8,965	0	0	0	0		0005
PUT OPTION JUL30SPXP@4372 BHF4GH9H7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/19/2030	1,263	5,521,836	4372	(383,826)	0	0	(160,514)		(160,514)	95,174	0	0	0	0		0005
PUT OPTION AUG30SPXP@4200 BHF4H07P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	134	562,884	4200	(37,404)	0	0	(15,684)		(15,684)	9,081	0	0	0	0		0005
PUT OPTION AUG27SPXP@4741 BHF4J5Y74	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/20/2027	100	474,100	4741	(23,739)	0	0	(3,750)		(3,750)	7,418	0	0	0	0		0005
PUT OPTION AUG30SPXP@4280 BHF4J5Y82	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/16/2030	983	4,207,240	4280	(279,469)	0	0	(120,469)		(120,469)	70,032	0	0	0	0		0005
PUT OPTION SEP30SPXP@4200 BHF4KFXT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	349	1,465,044	4200	(87,623)	0	0	(41,605)		(41,605)	23,650	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4KSU35	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	153	673,860	4400	(43,709)	0	0	(20,445)		(20,445)	11,745	0	0	0	0		0005
PUT OPTION AUG30MXEAP@1969 BHF4LG5S3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/16/2030	340	669,460	1969	(43,755)	0	0	(19,103)		(19,103)	8,269	0	0	0	0		0005
PUT OPTION AUG27MXEAP@2078 BHF4LG5X2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/20/2027	60	124,680	2078	(5,608)	0	0	(892)		(892)	1,374	0	0	0	0		0005
PUT OPTION AUG30RTYP@1804 BHF4LG6A1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/16/2030	699	1,260,996	1804	(98,454)	0	0	(51,572)		(51,572)	32,746	0	0	0	0		0005
PUT OPTION AUG27RTYP@1884 BHF4LG6C7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/20/2027	175	329,700	1884	(21,096)	0	0	(3,701)		(3,701)	8,701	0	0	0	0		0005
PUT OPTION SEP30SPXP@4581 BHF4LG6N3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/20/2030	454	2,079,774	4581	(137,925)	0	0	(66,740)		(66,740)	38,729	0	0	0	0		0005

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PUT OPTION SEP27SPXP@4865 BHF4LG606	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/17/2027	109	530,285	4865	(25,445)	0	0	(4,936)		(4,936)	9,105	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4LUC62	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	252	1,110,120	4400	(69,334)	0	0	(34,160)		(34,160)	19,348	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4MZLS2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	132	660,600	5000	(44,607)	0	0	(24,691)		(24,691)	13,932	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4MZSK2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	168	738,100	4400	(39,988)	0	0	(23,025)		(23,025)	12,863	0	0	0	0		0005
PUT OPTION OCT27SPXP@5061 BHF4NA4W6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/15/2027	108	546,588	5061	(24,496)	0	0	(6,080)		(6,080)	10,780	0	0	0	0		0005
PUT OPTION OCT30SPXP@4744 BHF4NA547	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/18/2030	401	1,902,344	4744	(116,474)	0	0	(65,430)		(65,430)	36,954	0	0	0	0		0005
PUT OPTION NOV30SPXP@4758 BHF4PKF26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/15/2030	509	2,421,822	4758	(144,556)	0	0	(84,758)		(84,758)	47,175	0	0	0	0		0005
PUT OPTION NOV27SPXP@5214 BHF4PKFA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/19/2027	81	422,334	5214	(20,574)	0	0	(5,542)		(5,542)	9,292	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4PV0K8 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	127	556,776	4400	(230)	5	0	(17,371)	^	(17,371)	9,703	0	(6)	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PV0L6 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	148	741,350	5000	(356)	8	0	(28,049)	^	(28,048)	15,616	0	(9)	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PV0N2 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	124	644,748	5200	(333)	8	0	(25,915)	^	(25,916)	14,484	0	(8)	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PV0P7 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	178	820,824	4600	(350)	8	0	(27,227)	^	(27,227)	15,364	0	(9)	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4PV0S1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	137	629,280	4600	(268)	7	0	(21,207)	^	(21,207)	11,770	0	(7)	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4R3YX3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	127	662,584	5200	(52,848)	1,336	0	(27,632)	^	(27,632)	14,744	0	(1,336)	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4R4190 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	270	1,189,936	4400	(70,849)	1,791	0	(38,588)	^	(38,588)	20,581	0	(1,791)	0	0		0005
PUT OPTION NOV30MXEAP@1918 BHF4S2V33	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	215	412,370	1918	(23,741)	0	0	(11,779)		(11,779)	4,961	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION NOV27MXEAP@2068 BHF4S2V66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	63	130,284	2068	(6,651)	0	0	(1,197)		(1,197)	1,512	0	0	0	0		0005
PUT OPTION NOV27RTYP@2008 BHF4S2WY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	165	331,320	2008	(20,567)	0	0	(6,237)		(6,237)	10,544	0	0	0	0		0005
PUT OPTION NOV30RTYP@1950 BHF4S2X64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	517	1,008,150	1950	(76,606)	0	0	(48,606)		(48,606)	29,450	0	0	0	0		0005
PUT OPTION DEC30SPXP@4885 BHF4S2XE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	434	2,120,090	4885	(137,256)	0	0	(78,490)		(78,490)	42,927	0	0	0	0		0005
PUT OPTION DEC27SPXP@5248 BHF4S2XJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/17/2027	74	388,352	5248	(18,492)	0	0	(5,537)		(5,537)	8,854	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4SC7X2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	122	607,750	5000	(42,542)	1,104	0	(24,146)	^	(24,146)	12,720	0	(1,104)	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4SCB17 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	169	743,116	4400	(41,090)	1,067	0	(24,411)	^	(24,411)	12,903	0	(1,067)	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4T4610 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	173	795,064	4600	(50,594)	1,315	0	(27,786)	^	(27,786)	14,808	0	(1,314)	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4T46B8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	120	626,496	5200	(49,279)	1,280	0	(26,448)	^	(26,448)	13,968	0	(1,280)	0	0		0005
PUT OPTION JAN28SPXP@5268 BHF4TD719	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/21/2028	129	679,572	5268	(35,000)	0	0	(10,546)		(10,546)	15,882	0	0	0	0		0005
PUT OPTION JAN31SPXP@4991 BHF4TD735	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/17/2031	337	1,681,967	4991	(111,149)	0	0	(65,199)		(65,199)	35,356	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4U7NQ7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	131	604,578	4600	(36,447)	977	0	(21,463)	^	(21,463)	11,304	0	(976)	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4UX4U2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	160	830,128	5200	(68,459)	1,834	0	(35,609)	^	(35,609)	18,539	0	(1,834)	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4VJRR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2025	02/21/2031	142	623,920	4400	(40,147)	0	0	(20,422)		(20,422)	10,951	0	0	0	0		0005
PUT OPTION FEB28SPXP@5280 BHF4VY6B9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/11/2025	02/18/2028	116	612,480	5280	(44,402)	0	0	(10,101)		(10,101)	14,549	0	0	0	0		0005
PUT OPTION FEB31SPXP@4923 BHF4VY6E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/11/2025	02/21/2031	335	1,649,205	4923	(139,852)	0	0	(63,588)		(63,588)	34,003	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION FEB31SPXP@5000 BHF4WR2RJ8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	126	631,100	5000	(60,095)	1,610	0	(25,665)	^	(25,666)	13,208	0	(1,610)	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4WRR61 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	199	835,506	4200	(56,491)	1,551	0	(26,749)	^	(26,749)	13,525	0	(1,551)	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4X97R6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	228	1,093,152	4800	(81,151)	0	0	(41,058)		(41,058)	21,689	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2136 BHF4Y3PN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/18/2028	79	168,744	2136	(13,854)	0	0	(2,169)		(2,169)	2,233	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2025 BHF4Y3PP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/21/2031	158	319,950	2025	(28,631)	0	0	(10,549)		(10,549)	4,210	0	0	0	0		0005
PUT OPTION FEB28RTYP@1897 BHF4Y3022	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/18/2028	185	350,945	1897	(47,118)	0	0	(6,788)		(6,788)	9,981	0	0	0	0		0005
PUT OPTION FEB31RTYP@1821 BHF4Y3030	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/21/2031	323	588,183	1821	(87,465)	0	0	(26,141)		(26,141)	15,420	0	0	0	0		0005
PUT OPTION MAR28SPXP@4966 BHF4Y3QE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/17/2028	187	928,642	4966	(83,615)	0	0	(13,966)		(13,966)	19,365	0	0	0	0		0005
PUT OPTION MAR31SPXP@4595 BHF4Y3QJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/21/2031	405	1,860,975	4595	(187,014)	0	0	(65,381)		(65,381)	35,093	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4YDH12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	149	627,144	4200	(49,577)	0	0	(18,074)		(18,074)	10,127	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4YDH46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	149	654,324	4400	(55,725)	0	0	(20,135)		(20,135)	11,405	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4YDH53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	125	574,724	4600	(53,074)	0	0	(19,365)		(19,365)	10,750	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4YDHB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	156	780,550	5000	(88,039)	2,417	0	(32,302)	^	(32,302)	16,333	0	(2,416)	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4YDHH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	126	604,512	4800	(64,010)	1,757	0	(23,524)	^	(23,525)	11,849	0	(1,757)	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4YDL41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	126	629,050	5000	(66,414)	0	0	(24,140)		(24,140)	13,230	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4YDL74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	647,956	4600	(60,194)	0	0	(22,511)		(22,511)	12,201	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4YDL82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	201	884,092	4400	(81,604)	2,240	0	(30,370)	^	(30,371)	15,381	0	(2,240)	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4YDLB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	313	1,315,776	4200	(112,846)	3,098	0	(42,430)	^	(42,430)	21,245	0	(3,097)	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION APR31SPXP@4200 BHF4YTMU7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2025	04/18/2031	158	662,760	4200	(54,137)	1,521	0	(21,628)	^	(21,627)	10,739	0	(1,521)	0	0		0005
PUT OPTION APR31SPXP@4400 BHF4ZA4N3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	123	541,156	4400	(44,315)	1,245	0	(18,760)	^	(18,760)	9,452	0	(1,245)	0	0		0005
PUT OPTION APR31SPXP@4000 BHF4ZA4T0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	204	814,440	4000	(57,673)	1,621	0	(24,792)	^	(24,793)	12,403	0	(1,620)	0	0		0005
PUT OPTION APR31SPXP@4600 BHF4ZA5R3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	160	736,828	4600	(64,692)	1,818	0	(27,097)	^	(27,098)	13,799	0	(1,818)	0	0		0005
PUT OPTION APR31SPXP@4800 BHF4ZPC92	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	126	604,272	4800	(55,654)	1,563	0	(23,694)	^	(23,693)	11,888	0	(1,564)	0	0		0005
PUT OPTION APR31SPXP@4200 BHF50ATP6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	154	644,742	4200	(39,441)	1,108	0	(20,867)	^	(20,867)	10,478	0	(1,108)	0	0		0005
PUT OPTION APR28SPXP@4643 BHF50HCA2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/21/2028	140	650,020	4643	(28,735)	0	0	(8,901)		(8,901)	12,154	0	0	0	0		0005
PUT OPTION APR31SPXP@4309 BHF50HCE4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/18/2031	451	1,943,359	4309	(120,575)	0	0	(63,502)		(63,502)	33,188	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 BHF50M931	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	05/16/2025	05/16/2031	134	562,548	4200	(29,631)	0	0	(17,988)		(17,988)	9,249	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 BHF5192J1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	148	652,696	4400	(43,777)	1,258	0	(22,786)	^	(22,786)	11,452	0	(1,258)	0	0		0005
PUT OPTION MAY31SPXP@5000 BHF5198V8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	138	688,100	5000	(56,986)	1,638	0	(28,859)	^	(28,859)	14,493	0	(1,638)	0	0		0005
PUT OPTION MAY31SPXP@4800 BHF51XRD4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	123	588,384	4800	(39,571)	0	0	(22,622)		(22,622)	11,724	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 BHF52H7U2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	126	552,860	4400	(35,778)	0	0	(18,808)		(18,808)	9,787	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 BHF52H8W7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	121	604,400	5000	(48,281)	0	0	(24,684)		(24,684)	12,846	0	0	0	0		0005
PUT OPTION MAY31SPXP@4758 BHF538AP8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/16/2031	462	2,198,196	4758	(141,386)	0	0	(83,410)		(83,410)	43,333	0	0	0	0		0005
PUT OPTION MAY28SPXP@5106 BHF538AT0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/19/2028	129	658,674	5106	(35,675)	0	0	(11,759)		(11,759)	15,056	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 BHF53T4U8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	128	563,376	4400	(38,174)	0	0	(19,455)		(19,455)	10,004	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 BHF53T529	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	129	668,304	5200	(48,003)	0	0	(28,903)		(28,903)	15,112	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 BHF54FXR2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	150	747,700	5000	(58,230)	0	0	(30,941)		(30,941)	15,923	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUN31SPXP@4600 BHF54FXT8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	131	601,220	4600	(41,198)	0	0	(21,997)		(21,997)	11,437	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 BHF553QF2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	159	824,720	5200	(65,672)	0	0	(36,116)		(36,116)	18,677	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 BHF55U4B5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/20/2031	121	555,818	4600	(30,042)	0	0	(20,336)		(20,336)	10,574	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 BHF56JZP4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2025	06/20/2031	125	675,108	5400	(55,068)	0	0	(31,246)		(31,246)	16,172	0	0	0	0		0005
PUT OPTION JUN28SPXP@5259 BHF56M6X2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/16/2028	98	515,382	5259	(27,076)	0	0	(10,258)		(10,258)	12,620	0	0	0	0		0005
PUT OPTION JUN31SPXP@4885 BHF56M703	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/20/2031	476	2,325,260	4885	(141,082)	0	0	(93,010)		(93,010)	47,742	0	0	0	0		0005
PUT OPTION MAY28RTYP@1775 BHF56M711	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/19/2028	151	268,025	1775	(15,772)	0	0	(5,115)		(5,115)	6,702	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2085 BHF56M760	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/16/2031	156	325,260	2085	(16,182)	0	0	(11,664)		(11,664)	4,600	0	0	0	0		0005
PUT OPTION MAY31RTYP@1731 BHF56M7E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/16/2031	357	617,967	1731	(46,042)	0	0	(25,989)		(25,989)	15,011	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2207 BHF56M7M5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/19/2028	63	139,041	2207	(5,228)	0	0	(2,411)		(2,411)	2,034	0	0	0	0		0005
PUT OPTION JUL31SPXP@4600 BHF578UJ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	125	575,138	4600	(34,335)	0	0	(21,276)		(21,276)	10,963	0	0	0	0		0005
PUT OPTION JUL31SPXP@5400 BHF57ZFD6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/18/2031	184	995,760	5400	(77,862)	0	0	(46,508)		(46,508)	23,868	0	0	0	0		0005
PUT OPTION JUL31SPXP@4800 BHF57ZFH7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/18/2031	193	925,824	4800	(60,167)	0	0	(36,473)		(36,473)	18,522	0	0	0	0		0005
PUT OPTION JUL28SPXP@5511 BHF59ASS2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/21/2028	105	578,655	5511	(30,776)	1	0	(13,610)		(13,610)	15,510	0	0	0	0		0005
PUT OPTION JUL31SPXP@5049 BHF59ASV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	412	2,080,188	5049	(141,724)	0	0	(88,185)		(88,185)	45,040	0	0	0	0		0005
PUT OPTION AUG31SPXP@5400 BHF59F0Y8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	139	752,328	5400	(57,529)	0	0	(35,448)		(35,448)	18,044	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 BHF59F0Z5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	135	648,144	4800	(41,001)	0	0	(25,796)		(25,796)	12,988	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 BHF5ARF40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	208	996,624	4800	(63,000)	0	0	(39,664)		(39,664)	19,970	0	0	0	0		0005
PUT OPTION AUG28SPXP@5559 BHF5C3625	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/18/2028	91	505,869	5559	(27,376)	0	0	(12,617)		(12,617)	13,874	0	0	0	0		0005

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PUT OPTION AUG31SPXP@5203 BHF5C36B5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/15/2031	340	1,769,020	5203	(110,320)	0	0	(79,009)		(79,009)	40,175	0	0	0	0		0005
PUT OPTION SEP28SPXP@5702 09/15/2028 5702 BHF5FLAH4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/15/2028	79	450,458	5702	(27,388)	0	0	(12,404)		(12,404)	13,059	0	0	0	0		0005
PUT OPTION SEP31SPXP@5397 09/19/2031 5397 BHF5FLAK7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/19/2031	299	1,613,703	5397	(123,610)	0	0	(76,769)		(76,769)	38,700	0	0	0	0		0005
PUT OPTION AUG31MXEAP@2204 08/15/2031 2204 BHF5FLAS0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/15/2031	91	200,564	2204	(12,704)	0	0	(8,133)		(8,133)	3,189	0	0	0	0		0005
PUT OPTION AUG28MXEAP@2366 08/18/2028 2366 BHF5FLAV3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/18/2028	55	130,130	2366	(6,709)	0	0	(3,226)		(3,226)	2,257	0	0	0	0		0005
PUT OPTION AUG31RTYP@1933 08/15/2031 1933 BHF5FLB67	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/15/2031	272	525,776	1933	(42,078)	0	0	(26,885)		(26,885)	14,884	0	0	0	0		0005
PUT OPTION AUG28RTYP@2030 08/18/2028 2030 BHF5FLB75	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/18/2028	129	261,870	2030	(18,287)	0	0	(8,142)		(8,142)	8,771	0	0	0	0		0005
PUT OPTION AUG31SPXP@5400 08/15/2031 5400 BHF5FYB69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	123	662,526	5400	(49,247)	0	0	(31,218)		(31,218)	15,890	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 08/15/2031 4800 BHF5FYBB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	132	635,568	4800	(38,811)	0	0	(25,294)		(25,294)	12,736	0	0	0	0		0005
PUT OPTION OCT26SPXP@6000 10/16/2026 6000 BHF5K0ET4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2025	10/16/2026	129	772,380	6000	(32,337)	0	0	(108)		(108)	19,725	0	0	0	0		0005
PUT OPTION NOV31SPXP@5200 11/21/2031 5200 BHF5M7C36	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2025	11/21/2031	136	709,228	5200	(49,416)	1,628	0	(33,332)	^	(33,332)	16,005	0	(1,628)	0	0		0005
PUT OPTION JAN32SPXP@5200 01/16/2032 5200. PUT BHF50NBF1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	01/16/2032	137	714,792	5200	0	(46,220)	0	(33,422)		(33,422)	12,798	0	0	0	0		0005
PUT OPTION JAN27SPXP@6200 01/15/2027 6200. PUT BHF5TLUR5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/19/2026	01/15/2027	122	755,842	6200	0	(28,072)	0	(3,621)		(3,621)	24,451	0	0	0	0		0005
PUT OPTION FEB32SPXP@5800 02/20/2032 5800. PUT BHF5URKV2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2026	02/20/2032	124	720,070	5800	0	(63,688)	0	(39,790)		(39,790)	23,898	0	0	0	0		0005

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PUT OPTION FEB32SPXP@6000 02/20/2032 6000. PUT BHF5URKW0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2026	02/20/2032	121	724,620	6000	0	(67,365)	0	(42,046)		(42,046)	25,319	0	0	0	0		0005
PUT OPTION MAR27 RTY P @ 2300 03/19/2027 2300. PUT BHF5Y3688	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2027	129	296,631	2300	0	(14,320)	0	(3,460)		(3,460)	10,860	0	0	0	0		0005
PUT OPTION APR27RTYP@2500 04/16/2027 2500. PUT BHF619184	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/06/2026	04/16/2027	103	258,025	2500	0	(10,929)	0	(6,008)		(6,008)	4,921	0	0	0	0		0005
PUT OPTION APR32SPXP@6200 04/16/2032 6200. PUT BHF624M16	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	04/16/2032	124	767,126	6200	0	(59,405)	0	(47,307)		(47,307)	12,098	0	0	0	0		0005
PUT OPTION APR27SPXP@6600 04/16/2027 6600. PUT BHF630WK0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	04/16/2027	134	886,248	6600	0	(29,379)	0	(12,609)		(12,609)	16,770	0	0	0	0		0005
PUT OPTION MAY27RTYP@2600 05/21/2027 2600. PUT BHF64LNC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2027	104	270,114	2600	0	(12,527)	0	(9,243)		(9,243)	3,284	0	0	0	0		0005
PUT OPTION MAY32SPXP@6600 05/21/2032 6600. PUT BHF65LUY4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	05/21/2032	134	884,598	6600	0	(82,247)	0	(60,353)		(60,353)	21,894	0	0	0	0		0005
PUT OPTION MAY32SPXP@6200 05/21/2032 6200. PUT BHF6SLV31	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	05/21/2032	122	753,610	6200	0	(64,096)	0	(46,807)		(46,807)	17,289	0	0	0	0		0005
PUT OPTION JUN27SPXP@6600 06/17/2027 6600. PUT BHF66C851	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	152	1,002,804	6600	0	(31,815)	0	(18,778)		(18,778)	13,037	0	0	0	0		0005
PUT OPTION JUN27SPXP@6800 06/17/2027 6800. PUT BHF66C885	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	131	891,616	6800	0	(31,893)	0	(19,311)		(19,311)	12,582	0	0	0	0		0005
PUT OPTION JUN27RTYP@2700 06/17/2027 2700. PUT BHF68LXF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2027	104	282,096	2700	0	(13,653)	0	(12,920)		(12,920)	733	0	0	0	0		0005
PUT OPTION JUN27SPXP@6600 06/17/2027 6600. PUT BHF68M1W5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	06/17/2027	155	1,023,198	6600	0	(31,120)	0	(19,160)		(19,160)	11,960	0	0	0	0		0005
PUT OPTION JUN27SPXP@6800 06/17/2027 6800. PUT BHF68M1Y1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	06/17/2027	155	1,052,096	6800	0	(36,266)	0	(22,787)		(22,787)	13,479	0	0	0	0		0005
PUT OPTION JUN32SPXP@6400 06/17/2032 6400. PUT BHF68MA13	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2026	06/17/2032	139	888,512	6400	0	(69,467)	0	(58,167)		(58,167)	11,300	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUN32SPXP@6600 06/17/2032 6600. PUT BHF69CLF1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	06/17/2032	122	805,530	6600	0	(68,380)	0	(55,198)		(55,198)	13,182	0	0	0	0		0005
PUT OPTION JUN32SPXP@6800 06/17/2032 6800. PUT BHF69CN85	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	06/17/2032	125	846,804	6800	0	(75,151)	0	(60,636)		(60,636)	14,515	0	0	0	0		0005
PUT OPTION JUL32 SPX P @ 6800 07/16/2032 6800. PUT BHF6BMTE1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/16/2032	135	918,884	6800	0	(71,228)	0	(66,060)		(66,060)	5,168	0	0	0	0		0005
PUT OPTION JUL32 SPX P @ 6600 07/16/2032 6600. PUT BHF6CLP63	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2032	127	840,708	6600	0	(67,021)	0	(57,866)		(57,866)	9,155	0	0	0	0		0005
PUT OPTION SEP27RTYP@2600 09/17/2027 2600. PUT BHF6JDF40	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	135	352,040	2600	0	(14,935)	0	(15,982)		(15,982)	(1,047)	0	0	0	0		0005
0659999999. Subtotal - written options - hedging other - put options										(21,495,559)	(1,020,024)	0	(6,150,896)	XXX	(6,150,900)	4,872,750	0	30,852	0	0	XXX	XXX
EQUITY OPTION COLLAR RTY @2583 01/15/2027 BHF5IWSY84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/15/2027	199	513,652	2600 / 2700 / 2400	0	(5,695)	0	28,790		28,790	34,485	0	0	0	1,391		0005
EQUITY OPTION COLLAR RTY @2588 02/19/2027 BHF5IWSYN1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/19/2027	232	600,506	2600 / 2700 / 2400	0	(5,745)	0	31,901		31,901	37,646	0	0	0	1,873		0005
EQUITY OPTION COLLAR GDDUEAFE @2662 11/20/2026 BHF5X6J13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/20/2026	34	90,508	1597 / 3727	0	(40,781)	0	(52,196)		(52,196)	(11,415)	0	0	0	169		0005
EQUITY OPTION COLLAR GDDUEAFE @3371 12/18/2026 BHF5X6J39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	12/18/2026	552	1,860,792	2066 / 4676	0	(452,789)	0	(593,758)		(593,758)	(140,969)	0	0	0	4,328		0005
EQUITY OPTION COLLAR GDDUEAFE @2921 02/19/2027 BHF5X6J62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/19/2027	16	46,728	1681 / 4160	0	(17,314)	0	(23,415)		(23,415)	(6,101)	0	0	0	146		0005
EQUITY OPTION COLLAR GDDUEAFE @3689 05/21/2027 BHF5X6JA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/21/2027	1,056	3,895,056	2291 / 5086	0	(684,795)	0	(927,855)		(927,855)	(243,060)	0	0	0	15,560		0005
EQUITY OPTION COLLAR GDDUEAFE @2635 05/21/2027 BHF5X6JE5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/21/2027	70	184,450	2310 / 2960	0	(28,610)	0	(39,221)		(39,221)	(10,611)	0	0	0	737		0005
EQUITY OPTION COLLAR GDDUEAFE @2860 08/20/2027 BHF5X6JG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/20/2027	60	171,600	2369 / 3351	0	(29,068)	0	(42,602)		(42,602)	(13,534)	0	0	0	808		0005
EQUITY OPTION COLLAR GDDUEAFE @2520 11/19/2027 BHF5X6JJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/19/2027	63	158,760	2343 / 2697	0	(13,364)	0	(18,777)		(18,777)	(5,413)	0	0	0	846		0005
EQUITY OPTION COLLAR GDDUEAFE @4021 11/19/2027 BHF5X6JN5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/19/2027	1,019	4,096,890	2303 / 5738	0	(677,299)	0	(929,505)		(929,505)	(252,206)	0	0	0	21,842		0005
EQUITY OPTION COLLAR GDDUEAFE @2668 02/18/2028 BHF5X6JR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/18/2028	79	210,733	2420 / 2915	0	(22,439)	0	(30,563)		(30,563)	(8,124)	0	0	0	1,241		0005
EQUITY OPTION COLLAR GDDUEAFE @2827 05/19/2028 BHF5X6JU9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/19/2028	63	178,101	2526 / 3128	0	(18,582)	0	(26,965)		(26,965)	(8,383)	0	0	0	1,139		0005

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EQUITY OPTION COLLAR GDDUEAFE @3825 05/19/2028 BHF5X6JY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/19/2028	884	3,380,858	1978 / 5671	0	(829,846)	0	(1,083,365)		(1,083,365)	(253,519)	0	0	0	21,619		0005
EQUITY OPTION COLLAR GDDUEAFE @3019 08/18/2028 BHF5X6K03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/18/2028	55	166,045	2712 / 3326	0	(13,427)	0	(21,231)		(21,231)	(7,804)	0	0	0	1,140		0005
EQUITY OPTION COLLAR GDDUEAFE @4415 11/17/2028 BHF5X6K29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/17/2028	674	2,975,373	1898 / 6931	0	(692,447)	0	(895,003)		(895,003)	(202,556)	0	0	0	21,734		0005
EQUITY OPTION COLLAR GDDUEAFE @3664 06/15/2029 BHF5X6K52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	06/15/2029	868	3,180,352	2110 / 5218	0	(761,358)	0	(1,012,565)		(1,012,565)	(251,207)	0	0	0	26,176		0005
EQUITY OPTION COLLAR GDDUEAFE @3511 11/16/2029 BHF5X6K86	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/16/2029	454	1,593,767	1827 / 5194	0	(502,396)	0	(642,411)		(642,411)	(140,015)	0	0	0	14,102		0005
EQUITY OPTION COLLAR GDDUEAFE @3949 02/15/2030 BHF5X6KD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/15/2030	289	1,141,117	1649 / 6248	0	(365,276)	0	(458,368)		(458,368)	(93,092)	0	0	0	10,491		0005
EQUITY OPTION COLLAR GDDUEAFE @3535 05/17/2030 BHF5X6KE3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/17/2030	431	1,523,370	2325 / 4744	0	(323,435)	0	(439,934)		(439,934)	(116,499)	0	0	0	14,512		0005
EQUITY OPTION COLLAR GDDUEAFE @3413 08/16/2030 BHF5X6KK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/16/2030	340	1,160,420	2385 / 4441	0	(238,357)	0	(320,933)		(320,933)	(82,576)	0	0	0	11,428		0005
EQUITY OPTION COLLAR GDDUEAFE @2884 11/15/2030 BHF5X6KL7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	11/15/2030	215	619,953	2308 / 3459	0	(119,529)	0	(148,643)		(148,643)	(29,114)	0	0	0	6,299		0005
EQUITY OPTION COLLAR GDDUEAFE @2773 02/21/2031 BHF5X6KR4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	02/21/2031	158	438,134	2423 / 3123	0	(55,795)	0	(68,503)		(68,503)	(12,708)	0	0	0	4,594		0005
EQUITY OPTION COLLAR GDDUEAFE @2824 05/16/2031 BHF5X6KU7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	05/16/2031	156	440,544	2549 / 3099	0	(41,172)	0	(51,807)		(51,807)	(10,635)	0	0	0	4,738		0005
EQUITY OPTION COLLAR GDDUEAFE @3039 08/15/2031 BHF5X6KW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/27/2026	08/15/2031	91	276,504	2719 / 3358	0	(24,037)	0	(32,343)		(32,343)	(8,306)	0	0	0	3,053		0005
EQUITY OPTION COLLAR RTY @2217 11/20/2026 BHF5X6LH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/20/2026	176	390,192	1651 / 2783	0	(134,737)	0	(185,941)		(185,941)	(51,204)	0	0	0	729		0005
EQUITY OPTION COLLAR RTY @2449 12/18/2026 BHF5X6LL6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/18/2026	898	2,198,753	1886 / 3011	0	(551,480)	0	(804,533)		(804,533)	(253,053)	0	0	0	5,115		0005
EQUITY OPTION COLLAR RTY @2398 02/19/2027 BHF5X6LN2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/19/2027	74	177,452	1716 / 3080	0	(56,995)	0	(78,473)		(78,473)	(21,478)	0	0	0	553		0005
EQUITY OPTION COLLAR RTY @2311 05/21/2027 BHF5X6LV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	308	711,634	2024 / 2597	0	(109,704)	0	(150,319)		(150,319)	(40,615)	0	0	0	2,843		0005
EQUITY OPTION COLLAR RTY @2882 05/21/2027 BHF5X6LW2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	1,373	3,956,986	2240 / 3524	0	(585,417)	0	(857,261)		(857,261)	(271,844)	0	0	0	15,808		0005
EQUITY OPTION COLLAR RTY @2534 08/20/2027 BHF5X6LY8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/20/2027	175	443,450	2158 / 2910	0	(66,456)	0	(95,241)		(95,241)	(28,785)	0	0	0	2,089		0005
EQUITY OPTION COLLAR RTY @2500 11/19/2027 BHF5X6M35	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	165	412,418	2271 / 2728	0	(39,288)	0	(54,993)		(54,993)	(15,705)	0	0	0	2,199		0005

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EQUITY OPTION COLLAR RTY @2833 11/19/2027 BHF5X6M43	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	1,449	4,105,017	2198 / 3468	0	(688,769)	0	(984,918)		(984,918)	(296,149)	0	0	0	21,886		0005
EQUITY OPTION COLLAR RTY @2434 02/18/2028 BHF5X6M68	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/18/2028	185	450,198	2165 / 2702	0	(54,138)	0	(72,765)		(72,765)	(18,627)	0	0	0	2,650		0005
EQUITY OPTION COLLAR RTY @2296 05/19/2028 BHF5X6MB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	151	346,696	2029 / 2563	0	(47,624)	0	(60,939)		(60,939)	(13,315)	0	0	0	2,217		0005
EQUITY OPTION COLLAR RTY @2777 05/19/2028 BHF5X6MC5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	1,571	4,361,882	1884 / 3669	0	(1,149,988)	0	(1,539,744)		(1,539,744)	(389,756)	0	0	0	27,892		0005
EQUITY OPTION COLLAR RTY @2661 08/18/2028 BHF5X6MF8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/18/2028	129	343,269	2323 / 2999	0	(39,469)	0	(53,930)		(53,930)	(14,461)	0	0	0	2,356		0005
EQUITY OPTION COLLAR RTY @3008 11/17/2028 BHF5X6MK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/17/2028	1,502	4,517,265	1804 / 4211	0	(1,279,180)	0	(1,674,231)		(1,674,231)	(395,051)	0	0	0	32,996		0005
EQUITY OPTION COLLAR RTY @2619 06/15/2029 BHF5X6MP6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/15/2029	1,885	4,936,815	1838 / 3400	0	(1,357,840)	0	(1,739,086)		(1,739,086)	(381,246)	0	0	0	40,632		0005
EQUITY OPTION COLLAR RTY @2595 11/16/2029 BHF5X6MQ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/16/2029	1,195	3,100,428	1751 / 3438	0	(936,984)	0	(1,178,972)		(1,178,972)	(241,988)	0	0	0	27,433		0005
EQUITY OPTION COLLAR RTY @2762 02/15/2030 BHF5X6MU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/15/2030	814	2,248,268	1866 / 3658	0	(613,890)	0	(784,327)		(784,327)	(170,437)	0	0	0	20,669		0005
EQUITY OPTION COLLAR RTY @2765 05/17/2030 BHF5X6MW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/17/2030	1,070	2,958,550	2031 / 3499	0	(658,414)	0	(844,462)		(844,462)	(186,048)	0	0	0	28,185		0005
EQUITY OPTION COLLAR RTY @2797 08/16/2030 BHF5X6N00	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/16/2030	699	1,955,103	2161 / 3433	0	(365,485)	0	(470,209)		(470,209)	(104,724)	0	0	0	19,254		0005
EQUITY OPTION COLLAR RTY @2828 11/15/2030 BHF5X6N34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/15/2030	517	1,461,818	2291 / 3364	0	(223,981)	0	(288,792)		(288,792)	(64,811)	0	0	0	14,852		0005
EQUITY OPTION COLLAR RTY @2550 02/21/2031 BHF5X6N67	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/21/2031	323	823,650	2160 / 2940	0	(117,790)	0	(145,214)		(145,214)	(27,424)	0	0	0	8,636		0005
EQUITY OPTION COLLAR RTY @2398 05/16/2031 BHF5X6N83	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/16/2031	357	855,908	2061 / 2734	0	(119,960)	0	(143,844)		(143,844)	(23,884)	0	0	0	9,206		0005
EQUITY OPTION COLLAR RTY @2758 08/15/2031 BHF5X6NB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/15/2031	272	750,040	2332 / 3183	0	(96,851)	0	(121,593)		(121,593)	(24,742)	0	0	0	8,282		0005
EQUITY OPTION COLLAR SPX @6652 10/16/2026 BHF5X6PY4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/16/2026	485	3,222,814	6567 / 6708 / 6883 / 7627 / 6037 / 6056	0	(5,423)	0	(534,760)		(534,760)	(529,337)	0	0	0	3,374		0005
EQUITY OPTION COLLAR SPX @5986 10/16/2026 BHF5X6PZ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/16/2026	3,186	19,069,803	3458 / 8513	0	(9,637,212)	0	(13,375,805)		(13,375,805)	(3,738,593)	0	0	0	19,963		0005
EQUITY OPTION COLLAR SPX @5975 11/20/2026 BHF5X6Q31	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/20/2026	160	956,000	3451 / 8499	0	(486,510)	0	(673,895)		(673,895)	(187,385)	0	0	0	1,787		0005
EQUITY OPTION COLLAR SPX @6538 01/15/2027 BHF5X6Q64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/15/2027	3,505	22,913,938	3786 / 9289	0	(9,636,615)	0	(13,668,681)		(13,668,681)	(4,032,066)	0	0	0	62,032		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6511 02/19/2027 BHF5X6Q98	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/19/2027	124	807,302	3937 / 9084	0	(325,105)	0	(466,768)		(466,768)	(141,663)	0	0	0	2,518		0005
EQUITY OPTION COLLAR SPX @6031 04/16/2027 BHF5X6QC1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/16/2027	154	928,697	5093 / 6968	0	(195,785)	0	(265,394)		(265,394)	(69,609)	0	0	0	3,420		0005
EQUITY OPTION COLLAR SPX @6399 04/16/2027 BHF5X6QF4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/16/2027	4,176	26,720,136	4071 / 8726	0	(10,503,825)	0	(15,135,286)		(15,135,286)	(4,631,461)	0	0	0	98,400		0005
EQUITY OPTION COLLAR SPX @6257 05/21/2027 BHF5X6QH0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/21/2027	128	800,832	5230 / 7283	0	(165,542)	0	(233,001)		(233,001)	(67,459)	0	0	0	3,199		0005
EQUITY OPTION COLLAR SPX @6411 06/17/2027 BHF5X6QM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/17/2027	126	807,723	5413 / 7408	0	(150,727)	0	(217,098)		(217,098)	(66,371)	0	0	0	3,409		0005
EQUITY OPTION COLLAR SPX @6519 07/16/2027 BHF5X6QQ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/16/2027	3,799	24,763,782	4338 / 8699	0	(8,768,010)	0	(12,716,000)		(12,716,000)	(3,947,990)	0	0	0	110,177		0005
EQUITY OPTION COLLAR SPX @6843 07/16/2027 BHF5X6QV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/16/2027	124	848,470	5529 / 8156	0	(160,744)	0	(254,172)		(254,172)	(93,428)	0	0	0	3,775		0005
EQUITY OPTION COLLAR SPX @6120 08/20/2027 BHF5X6QX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/20/2027	100	612,000	5452 / 6788	0	(87,437)	0	(116,837)		(116,837)	(29,400)	0	0	0	2,883		0005
EQUITY OPTION COLLAR SPX @6468 09/17/2027 BHF5X6QZ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/17/2027	109	704,958	5606 / 7329	0	(110,912)	0	(156,314)		(156,314)	(45,402)	0	0	0	3,461		0005
EQUITY OPTION COLLAR SPX @6151 10/15/2027 BHF5X6R48	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/15/2027	108	664,308	5800 / 6502	0	(49,005)	0	(65,110)		(65,110)	(16,105)	0	0	0	3,389		0005
EQUITY OPTION COLLAR SPX @7091 10/15/2027 BHF5X6R71	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/15/2027	3,296	23,371,936	4507 / 9675	0	(7,328,590)	0	(10,939,260)		(10,939,260)	(3,610,670)	0	0	0	119,237		0005
EQUITY OPTION COLLAR SPX @7059 11/19/2027 BHF5X6R97	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/19/2027	81	571,779	5935 / 8183	0	(85,199)	0	(133,475)		(133,475)	(48,276)	0	0	0	3,048		0005
EQUITY OPTION COLLAR SPX @7389 12/17/2027 BHF5X6RC0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/17/2027	74	546,786	6006 / 8772	0	(80,835)	0	(134,679)		(134,679)	(53,844)	0	0	0	3,012		0005
EQUITY OPTION COLLAR SPX @6926 01/21/2028 BHF5X6RG1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/21/2028	129	893,454	5987 / 7865	0	(122,570)	0	(181,211)		(181,211)	(58,641)	0	0	0	5,112		0005
EQUITY OPTION COLLAR SPX @7541 01/21/2028 BHF5X6RJ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/21/2028	3,057	23,052,837	4554 / 10528	0	(6,840,574)	0	(10,247,746)		(10,247,746)	(3,407,172)	0	0	0	131,905		0005
EQUITY OPTION COLLAR SPX @6793 02/18/2028 BHF5X6RM8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/18/2028	116	787,988	6014 / 7572	0	(96,662)	0	(137,776)		(137,776)	(41,114)	0	0	0	4,639		0005
EQUITY OPTION COLLAR SPX @6342 03/17/2028 BHF5X6RP1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/17/2028	187	1,185,954	5694 / 6990	0	(146,690)	0	(194,642)		(194,642)	(47,952)	0	0	0	7,172		0005
EQUITY OPTION COLLAR SPX @5950 04/21/2028 BHF5X6RV8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/21/2028	140	832,930	5312 / 6587	0	(116,290)	0	(147,259)		(147,259)	(30,969)	0	0	0	5,200		0005
EQUITY OPTION COLLAR SPX @7158 04/21/2028 BHF5X6RY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/21/2028	3,899	27,907,093	4251 / 10064	0	(9,812,172)	0	(14,139,433)		(14,139,433)	(4,327,261)	0	0	0	174,219		0005

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EQUITY OPTION COLLAR SPX @6489 05/19/2028 BHF5X6RZ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/19/2028	129	837,081	5831 / 7147	0	(98,819)	0	(132,079)		(132,079)	(33,260)	0	0	0	5,353		0005
EQUITY OPTION COLLAR SPX @6814 06/16/2028 BHF5X6S21	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/16/2028	98	667,772	6003 / 7625	0	(84,575)	0	(117,671)		(117,671)	(33,096)	0	0	0	4,369		0005
EQUITY OPTION COLLAR SPX @7088 07/21/2028 BHF5X6S88	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/21/2028	105	744,188	6293 / 7882	0	(81,808)	0	(117,658)		(117,658)	(35,850)	0	0	0	5,004		0005
EQUITY OPTION COLLAR SPX @7249 07/21/2028 BHF5X6S96	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/21/2028	3,832	27,776,252	3984 / 10513	0	(10,629,586)	0	(15,020,936)		(15,020,936)	(4,391,350)	0	0	0	186,754		0005
EQUITY OPTION COLLAR SPX @7228 08/18/2028 BHF5X6SA3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/18/2028	91	657,748	6414 / 8042	0	(69,407)	0	(101,500)		(101,500)	(32,093)	0	0	0	4,515		0005
EQUITY OPTION COLLAR SPX @7315 09/15/2028 BHF5X6SE5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/15/2028	79	577,885	6583 / 8047	0	(52,856)	0	(77,812)		(77,812)	(24,956)	0	0	0	4,047		0005
EQUITY OPTION COLLAR SPX @7890 10/20/2028 BHF5X6SK1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/20/2028	3,656	28,844,012	3812 / 11967	0	(10,823,245)	0	(15,209,208)		(15,209,208)	(4,385,963)	0	0	0	206,871		0005
EQUITY OPTION COLLAR SPX @6975 10/20/2028 BHF5X6SL9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/20/2028	67	467,347	6726 / 8359 / 5841	0	(15,334)	0	(58,115)		(58,115)	(42,781)	0	0	0	3,352		0005
EQUITY OPTION COLLAR SPX @8408 01/19/2029 BHF5X6SP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/19/2029	2,918	24,533,085	3976 / 12839	0	(8,358,652)	0	(11,877,868)		(11,877,868)	(3,519,216)	0	0	0	186,308		0005
EQUITY OPTION COLLAR SPX @9103 07/20/2029 BHF5X6ST2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/20/2029	3,610	32,861,830	4441 / 13765	0	(9,305,856)	0	(13,652,664)		(13,652,664)	(4,346,808)	0	0	0	275,211		0005
EQUITY OPTION COLLAR SPX @8912 04/20/2029 BHF5X6SU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/20/2029	3,708	33,043,842	4080 / 13743	0	(10,437,381)	0	(14,970,418)		(14,970,418)	(4,533,037)	0	0	0	264,153		0005
EQUITY OPTION COLLAR SPX @9458 11/16/2029 BHF5X6SZ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/16/2029	4,607	43,570,703	4280 / 14635	0	(12,658,193)	0	(18,334,244)		(18,334,244)	(5,676,051)	0	0	0	385,515		0005
EQUITY OPTION COLLAR SPX @9803 02/15/2030 BHF5X6T20	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/15/2030	3,130	30,683,390	4238 / 15368	0	(8,816,101)	0	(12,716,677)		(12,716,677)	(3,900,576)	0	0	0	282,088		0005
EQUITY OPTION COLLAR SPX @9002 04/18/2030 BHF5X6T46	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/18/2030	1,441	12,971,162	5107 / 12896	0	(3,216,743)	0	(4,793,228)		(4,793,228)	(1,576,485)	0	0	0	122,209		0005
EQUITY OPTION COLLAR SPX @9552 05/17/2030 BHF5X6T87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/17/2030	1,316	12,569,774	5232 / 13871	0	(2,860,850)	0	(4,339,026)		(4,339,026)	(1,478,176)	0	0	0	119,745		0005
EQUITY OPTION COLLAR SPX @9657 06/20/2030 BHF5X6TA2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/20/2030	1,211	11,694,627	5420 / 13894	0	(2,507,442)	0	(3,842,892)		(3,842,892)	(1,335,450)	0	0	0	112,829		0005
EQUITY OPTION COLLAR SPX @9597 07/19/2030 BHF5X6TE4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/19/2030	1,263	12,120,380	5539 / 13654	0	(2,540,903)	0	(3,897,854)		(3,897,854)	(1,356,951)	0	0	0	118,177		0005
EQUITY OPTION COLLAR SPX @9079 08/16/2030 BHF5X6TG9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/16/2030	983	8,924,166	5453 / 12704	0	(2,029,819)	0	(3,034,184)		(3,034,184)	(1,004,365)	0	0	0	87,887		0005
EQUITY OPTION COLLAR SPX @9182 09/20/2030 BHF5X6TK0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/20/2030	454	4,168,401	5642 / 12721	0	(892,575)	0	(1,344,908)		(1,344,908)	(452,333)	0	0	0	41,555		0005

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EQUITY OPTION COLLAR SPX @7678 10/18/2030 BHF5X6TN4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/18/2030	401	3,078,878	5794 / 9562	0	(638,264)	0	(856,413)		(856,413)	(218,149)	0	0	0	30,988		0005
EQUITY OPTION COLLAR SPX @7552 11/15/2030 BHF5X6TQ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	11/15/2030	509	3,843,968	5934 / 9170	0	(719,318)	0	(951,823)		(951,823)	(232,505)	0	0	0	39,054		0005
EQUITY OPTION COLLAR SPX @7250 12/20/2030 BHF5X6TT1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	12/20/2030	434	3,146,500	8507 / 5993	0	(507,771)	0	(654,530)		(654,530)	(146,759)	0	0	0	32,337		0005
EQUITY OPTION COLLAR SPX @7003 01/17/2031 BHF5X6TW4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	01/17/2031	337	2,360,011	6004 / 8002	0	(327,943)	0	(414,364)		(414,364)	(86,421)	0	0	0	24,473		0005
EQUITY OPTION COLLAR SPX @6937 02/21/2031 BHF5X6U02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	02/21/2031	335	2,323,728	6037 / 7836	0	(296,649)	0	(371,546)		(371,546)	(74,897)	0	0	0	24,364		0005
EQUITY OPTION COLLAR SPX @6531 03/21/2031 BHF5X6U36	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/21/2031	405	2,645,055	5694 / 7368	0	(352,119)	0	(432,425)		(432,425)	(80,306)	0	0	0	27,974		0005
EQUITY OPTION COLLAR SPX @6150 04/18/2031 BHF5X6U77	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	04/18/2031	451	2,773,425	5404 / 6895	0	(365,525)	0	(440,240)		(440,240)	(74,715)	0	0	0	29,582		0005
EQUITY OPTION COLLAR SPX @6660 05/16/2031 BHF5X6U85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	05/16/2031	462	3,076,689	5795 / 7524	0	(406,990)	0	(499,068)		(499,068)	(92,078)	0	0	0	33,092		0005
EQUITY OPTION COLLAR SPX @6882 06/20/2031 BHF5X6UB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	06/20/2031	476	3,275,594	6045 / 7718	0	(393,736)	0	(484,772)		(484,772)	(91,036)	0	0	0	35,594		0005
EQUITY OPTION COLLAR SPX @7261 07/18/2031 BHF5X6UF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	07/18/2031	412	2,991,326	6318 / 8203	0	(363,796)	0	(453,242)		(453,242)	(89,446)	0	0	0	32,768		0005
EQUITY OPTION COLLAR SPX @7411 08/15/2031 BHF5X6UG7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	08/15/2031	340	2,519,570	6427 / 8394	0	(306,130)	0	(382,717)		(382,717)	(76,587)	0	0	0	27,820		0005
EQUITY OPTION COLLAR SPX @7592 09/19/2031 BHF5X6UN2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/19/2031	299	2,269,859	6601 / 8582	0	(263,433)	0	(330,657)		(330,657)	(67,224)	0	0	0	25,308		0005
EQUITY OPTION COLLAR SPX @6923 10/17/2031 BHF5X6UP7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	10/17/2031	377	2,610,097	6752 / 8673 / 5345	0	(135,747)	0	(302,173)		(302,173)	(166,426)	0	0	0	29,325		0005
PUT OPTION MAR32 SPX P @ 5000 03/19/2032 5000. PUT BHF5XLEW7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2032	138	728,703	5000 / 5600	0	(114,669)	0	(71,487)		(71,487)	43,182	0	0	0	8,522		0005
CALL OPTION AUG27 RTY C @ 3000 08/20/2027 3000. CALL BHF6DH8N3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2027	151	461,579	3000 / 3100	0	(6,751)	0	(927)		(927)	5,824	0	0	0	2,174		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6EAV84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2027	235	1,754,047	7600 / 7800 / 6800 / 7000	0	(59,614)	0	(47,473)		(47,473)	12,141	0	0	0	8,263		0005
CALL OPTION AUG32SPXC@9600 08/20/2032 9600. CALL BHF6EB4X7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2032	135	1,064,174	9600 / 5800	0	(268,181)	0	(274,250)		(274,250)	(6,069)	0	0	0	12,917		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL BHF6GR5U5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	222	1,697,849	7600 / 8000 / 7800 / 7000	0	(22,927)	0	(27,909)		(27,909)	(4,982)	0	0	0	8,337		0005
CALL OPTION SEP32SPXC@9600 09/17/2032 9600. CALL BHF6HJ3U4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2032	145	1,183,787	9600 / 9200 / 5800	0	(531,209)	0	(526,634)		(526,634)	4,575	0	0	0	14,462		0005
0689999999. Subtotal - written options - hedging other - collars										0	(171,731,347)	0	(245,425,253)	XXX	(245,425,253)	(73,693,906)	0	0	0	4,125,075	XXX	XXX
0709999999. Subtotal - written options - hedging other										(22,134,500)	(176,199,461)	0	(258,801,431)	XXX	(258,801,437)	(71,023,642)	0	16,765	0	4,125,075	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										(638,941)	(3,448,090)	0	(7,225,282)	XXX	(7,225,284)	(2,202,486)	0	(14,087)	0	0	XXX	XXX
0939999999. Total written options - put options										(21,495,559)	(1,020,024)	0	(6,150,896)	XXX	(6,150,900)	4,872,750	0	30,852	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	(171,731,347)	0	(245,425,253)	XXX	(245,425,253)	(73,693,906)	0	0	0	4,125,075	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(22,134,500)	(176,199,461)	0	(258,801,431)	XXX	(258,801,437)	(71,023,642)	0	16,765	0	4,125,075	XXX	XXX
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUR0	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	2,688,200	5.1%[3.601%]	0	0	40,056	416,500		406,748	0	77,200	0	0	37,624		100/100
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0WODX4	BME0WODJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	8,300,941	4.02%[2.272%]	0	0	117,886	679,388		682,874	0	259,006	0	0	24,386		100/100
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GV69	BME12ETP5 HEATHROW AIRPORT LTD CLASS A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	11,362,890	3.725%[2.97%]	0	0	86,852	1,133,825		1,558,646	0	127,820	0	0	170,884		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134325	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	0	1,332,740	4.268%[3.68%]	0	0	10,447	165,032		179,469	0	14,591	0	0	12,687		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040	0	868,330	5.105%[5.182%]	0	0	2,586	98,337		37,121	0	19,983	0	0	15,929		100/99
Currency Swap With CITIBANK NA RCV 3.94 PAY 3.68 09/20/2027 BME27H2H8	BME26P2Y4 KEYERA CORP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/20/2017	09/20/2027	0	5,349,608	3.943%[3.68%]	0	0	17,525	346,840		276,744	0	178,766	0	0	26,379		100/100
Currency Swap With CITIBANK NA RCV 4.69 PAY 2.55 09/30/2028 BME283W10	BME284LX0 SCANDLINES APS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/05/2017	09/30/2028	0	1,306,938	4.693%[2.55%]	0	0	10,289	202,328		145	0	37,505	0	0	9,248		100/100
Currency Swap With CITIGROUPINC RCV 3.78 PAY 4.86 10/01/2032 BME297Y83	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	0	4,944,128	3.777%[4.857%]	0	0	(18,971)	628,680		397,434	0	(178,870)	0	0	60,594		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With CITIBANK NA RCV 4.09 PAY 4.97 12/14/2027 BME2C8F13	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2027	0	4,310,900	4.088%[4.97%]	0	0	(12,559)	480,700		452,306	0	(158,675)	0	0	23,666		100/100
Currency Swap With CITIBANK NA RCV 4.20 PAY 5.17 12/14/2029 BME2C8F70	BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2029	0	1,097,320	4.202%[5.17%]	0	0	(3,740)	122,360		96,301	0	(40,390)	0	0	9,827		100/100
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	2,710,591	4.512%[3.263%]	0	0	25,922	(4,525)		59,264	0	24,424	0	0	35,006		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.56 PAY 1.42 02/15/2028 BME2E0ZH1	BME2EA707 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/21/2017	02/15/2028	0	704,100	3.56%[1.42%]	0	0	11,375	22,050		27,421	0	23,160	0	0	4,133		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 2.64 06/08/2048 BME2K2RW6	BME2K2ER1 WADHAM COLLEGE	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/08/2018	06/08/2048	0	2,081,250	4.143%[2.64%]	0	0	24,405	81,750		465,101	0	24,900	0	0	48,480		100/101
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSF7	BME2NC0F9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	0	2,700,033	4.824%[3.26%]	0	0	32,500	27,236		162,224	0	33,367	0	0	26,050		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.74 PAY 2.97 01/15/2049 BME2Y7K23	BME2Y7B64 QUEEN MARY UNIVERSITY OF LONDON	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/31/2018	01/15/2049	0	5,740,650	4.74%[2.97%]	0	0	69,490	(228,150)		1,176,609	0	74,700	0	0	135,574		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY SONIA 04/25/2033 BRSK9U8N2	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	3,962,500	6.301% / (SONIA+355.8BP)	0	0	5,170	641,375		335,259	0	41,500	0	0	50,793		100/100
Currency Swap With UBS AG RCV 4.56 PAY 6.28 08/14/2029 BRSNNBMT3	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L10QEMIK50	06/11/2014	08/14/2029	0	469,350	4.555%[6.28%]	0	0	(1,082)	121,500		105,211	0	(14,425)	0	0	3,978		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										0	0	418,151	4,935,226	XXX	6,418,877	0	544,561	0	0	695,238	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	418,151	4,935,226	XXX	6,418,877	0	544,561	0	0	695,238	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BHF67EVH4	BME4ALPT0 GREAT ROLLING STOCK COMPANY PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/26/2026	11/30/2027	0	5,859,926	4.435%[3.15%]	0	0	39,025	147,656		147,656	147,656	0	0	0	31,653		0009
Currency Swap With CITIGROUPINC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BME26GCJ6 SEGRO PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027	0	2,236,000	3.75%[1.77%]	0	0	31,912	(27,004)		(27,004)	62,513	0	0	0	10,485		0009
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	0	2,387,400	6.475%[6.55%]	0	0	16,923	405,141		405,141	(27,460)	0	0	0	39,954		0009
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	4,831,971	7.012%[6.46%]	0	0	60,281	1,122,884		1,122,884	(108,984)	0	0	0	64,766		0009

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1139999999. Subtotal - swaps - hedging other - foreign exchange										0	0	148,141	1,648,677	XXX	1,648,677	73,725	0	0	0	146,858	XXX	XXX
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNUL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	4,545,234	S&P 500 / (FEDL01+-31BP)	0	0	(107,297)	43,635		43,635	(123,005)	0	0	0	23,035		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNWO2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	596,502	NASDAQ 100 Stock Index / (FEDL01+24BP)	0	0	(15,698)	12,138		12,138	(9,047)	0	0	0	3,023		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNWA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	446,671	Russell 2000 / (FEDL01+-43BP)	0	0	(9,946)	(29,331)		(29,331)	(40,578)	0	0	0	2,264		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WEBB6	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	1,935,573	Russell 2000 / (FEDL01+-64BP)	0	0	(40,272)	(117,873)		(117,873)	(179,761)	0	0	0	11,966		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WED99	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	9,090,468	S&P 500 / (FEDL01+-49BP)	0	0	(203,007)	122,618		122,618	(247,610)	0	0	0	56,199		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WEEV9	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	2,982,511	NASDAQ 100 Stock Index / (FEDL01+3BP)	0	0	(74,244)	71,743		71,743	(44,831)	0	0	0	18,438		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4WJ6M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2025	04/10/2028	0	1,250,140	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-181BP)	0	0	(16,821)	76		76	(58,872)	0	0	0	7,729		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP775	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	310,591	S&P 500 / (FEDL01+-49BP)	0	0	(6,936)	3,776		3,776	(8,334)	0	0	0	1,574		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF596MS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	08/11/2025	10/10/2027	0	2,982,511	NASDAQ 100 Stock Index / (FEDL01)	0	0	(73,638)	69,289		69,289	(44,638)	0	0	0	15,115		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF596RA1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2025	10/10/2027	0	1,340,012	Russell 2000 / (FEDL01+-66BP)	0	0	(27,698)	(83,807)		(83,807)	(122,359)	0	0	0	6,791		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF59A2X9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2025	10/10/2027	0	1,250,140	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-176BP)	0	0	(17,281)	(680)		(680)	(56,841)	0	0	0	6,336		0005
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2027 BHF59ANC2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	10/10/2027	0	1,893,848	S&P 500 / (FEDL01+-41.5BP)	0	0	(43,298)	20,633		20,633	(51,990)	0	0	0	9,598		0005
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 02/10/2027 BHF5QN3X1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/31/2026	02/10/2027	0	2,422,628	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-160BP)	0	0	(32,344)	(94,822)		(94,822)	(94,822)	0	0	0	7,312		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 02/10/2027 BHF5QNBR5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/31/2026	02/10/2027	0	3,736,999	S&P 500 / (FEDL01+-44BP)	0	0	(77,892)	(47,578)		(47,578)	(47,578)	0	0	0	11,279		0005
1149999999. Subtotal - swaps - hedging other - total return										0	0	(746,372)	(30,183)	XXX	(30,183)	(1,130,266)	0	0	0	180,659	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	(598,231)	1,618,494	XXX	1,618,494	(1,056,541)	0	0	0	327,517	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	566,292	6,583,903	XXX	8,067,554	73,725	544,561	0	0	842,096	XXX	XXX
1389999999. Total swaps - total return										0	0	(746,372)	(30,183)	XXX	(30,183)	(1,130,266)	0	0	0	180,659	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	(180,080)	6,553,720	XXX	8,037,371	(1,056,541)	544,561	0	0	1,022,755	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	418,151	4,935,226	XXX	6,418,877	0	544,561	0	0	695,238	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										115,622,870	(18,823,329)	(499,535)	257,680,528	XXX	257,680,524	52,917,281	0	(52,343)	0	13,331,171	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										115,622,870	(18,823,329)	(81,384)	262,615,754	XXX	264,099,401	52,917,281	544,561	(52,343)	0	14,026,409	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0004	Hedges the interest rate risk of liabilities
0005	Hedges the equity risk of liabilities
0009	Hedges the currency risk of foreign currency denominated assets

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ6	21	8,101,275	S&P500 EMINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,721.6475	7,715.5000	(22,976)	(22,976)	0	0	0	(6,455)	(6,455)	490,896	0005	50
MFSZ6	32	5,018,560	MSCI EAFE INDEX DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	ICE 5493000F4ZO33MV32P92	09/14/2026	3,210.2250	3,136.6000	(26,400)	(26,400)	0	0	0	(117,800)	(117,800)	159,701	0005	50
MFSZ6	94	14,742,020	MSCI EAFE INDEX DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	ICE 5493000F4ZO33MV32P92	09/14/2026	3,209.9497	3,136.6000	(77,550)	(77,550)	0	0	0	(344,744)	(344,744)	469,122	0005	50
NQZ6	6	3,683,850	NASDAQ 100 E-MINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	29,684.4280	30,698.7500	10,260	10,260	0	0	0	121,719	121,719	225,552	0005	20
RTYZ6	24	3,381,000	RUSSELL 2000 EMINI CME DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	2,913.5654	2,817.5000	(14,040)	(14,040)	0	0	0	(115,278)	(115,278)	247,488	0005	50
RTYZ6	46	6,480,250	RUSSELL 2000 EMINI CME DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	2,902.2005	2,817.5000	(27,398)	(27,398)	0	0	0	(194,811)	(194,811)	474,352	0005	50
1539999999. Subtotal - long futures - hedging other												(158,104)	(158,104)	0	0	0	(657,369)	(657,369)	2,067,111	XXX	XXX
1579999999. Subtotal - long futures												(158,104)	(158,104)	0	0	0	(657,369)	(657,369)	2,067,111	XXX	XXX
ESZ6	17	6,558,175	S&P500 EMINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	7,657.1084	7,715.5000	14,025	14,025	0	0	0	49,633	49,633	397,392	0005	50
1609999999. Subtotal - short futures - hedging other												14,025	14,025	0	0	0	49,633	49,633	397,392	XXX	XXX
1649999999. Subtotal - short futures												14,025	14,025	0	0	0	49,633	49,633	397,392	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												(144,079)	(144,079)	0	0	0	(607,737)	(607,737)	2,464,503	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(144,079)	(144,079)	0	0	0	(607,737)	(607,737)	2,464,503	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK, NA	(69,519)	(74,560)	(144,079)
Total Net Cash Deposits	(69,519)	(74,560)	(144,079)

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	Hedges the equity risk of liabilities

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	24,285	(168,364)	24,285	24,285	(168,364)	24,285	2,464,503	2,464,503
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	11,370,168	3,701,446	16,976,704	(2,434,443)	0	16,976,701	(2,434,447)	3,172,086	165,797	0
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	13,875,000	840,609	17,313,269	(1,346,851)	1,250,809	17,142,141	(1,346,855)	1,920,286	474,593	474,593
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	13,363,169	1,410,621	17,834,706	(2,651,606)	409,310	17,834,707	(2,651,603)	1,819,935	325,720	325,720
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	6,554,444	0	6,647,427	(157,169)	0	6,525,860	(152,644)	0	570,997	506,811
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	1,900,000	0	81,750	(228,150)	0	1,641,715	0	0	184,054	0
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	1,061,268	0	1,289,887	0	228,619	1,289,887	0	228,619	0	0
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	0	0	55,849	(113,818)	0	55,849	(113,818)	0	49,178	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	0	0	209,550,204	(239,389,978)	0	209,550,204	(239,389,978)	0	5,098,911	0
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	50,917,534	717,356	51,780,838	(2,186,164)	0	51,780,838	(2,186,164)	0	936,765	0
MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	Y	Y	147,030,554	49,812,564	192,677,985	(10,731,065)	0	192,677,989	(10,731,070)	34,916,365	2,660,649	0
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	Y	Y	729,456	0	73,065	0	0	73,065	0	0	16,689	0
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Y	Y	3,437,375	5,983,891	7,242,569	(116,683)	0	7,242,569	(116,683)	3,688,511	3,441,189	1,145,809
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	250,000	0	185,890	0	0	169,601	0	0	3,978	0
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	1,887,845	0	412,341	(150,802)	0	412,340	(150,802)	0	97,889	0
0299999999. Total NAIC 1 Designation				252,376,814	62,466,487	522,122,484	(259,506,729)	1,888,737	523,373,466	(259,274,064)	45,745,801	14,026,409	2,452,933
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals				252,376,814	62,466,487	522,146,769	(259,675,094)	1,913,022	523,397,751	(259,442,428)	45,770,086	16,490,912	4,917,437
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						522,146,769	(259,675,094)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	976826-BP-1	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 1.95% 16/SEP/2031 USD 1000 ..	3,461,774	4,134,000	4,133,807	09/16/2031	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	913,356	1,000,000	1,143,007	12/09/2035	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	309,477	400,000	510,444	06/15/2051	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	099724-AH-9	BORGWARNER INC CALLABLE NOTES FIXED 4.375% 15/MAR/2045 USD 1000	1,765,561	2,280,000	2,648,020	03/15/2045	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 ..	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	374,136	527,000	526,771	06/01/2049	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	125523-AH-3	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.375% 15/OCT/2028 USD 1000	4,910,285	5,000,000	5,124,340	10/15/2028	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 ..	Domestic Bond	63111X-AB-7	NASDAQ INC CALLABLE NOTES FIXED 3.25% 28/APR/2050 USD 1000	108,454	177,000	171,375	04/28/2050	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 ..	Local Authority	873547-HP-1	TACOMA WASH WTR REV	1,023,359	1,065,000	1,065,000	12/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 ..	Local Authority	873547-HP-1	TACOMA WASH WTR REV	355,533	370,000	370,000	12/01/2040	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	5,448,751	7,675,000	7,671,661	06/01/2049	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	651639-AY-2	NEWMONT CORP CALLABLE NOTES FIXED 2.25% 01/OCT/2030 USD 1000	399,220	454,000	450,083	10/01/2030	IV
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30 ..	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	482,377	570,000	569,086	12/15/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 ..	Domestic Bond	902494-AZ-6	TYSON FOODS INC CALLABLE BOND FIXED 4.875% 15/AUG/2034 USD 1000	1,386,390	1,510,000	1,703,955	08/15/2034	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	3,562,822	4,210,000	4,203,246	12/15/2031	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	00846U-AN-1	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.3% 12/MAR/2031 USD 1000	2,597,946	2,987,000	2,950,537	03/12/2031	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	701094-AN-4	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 3.25% 14/JUN/2029 USD 1000	1,193,343	1,260,000	1,258,805	06/14/2029	IV
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09 ..	Government Bond	91282C-QY-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/JUN/2028 USD 100	4,940,040	5,000,000	4,982,324	06/30/2028	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	842400-HF-3	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 3.65% 01/JUN/2051 USD 1000 ..	187,187	305,000	304,360	06/01/2051	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 4.65% 01/OCT/2043 USD 1000 ..	953,153	1,250,000	1,432,242	10/01/2043	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	651639-AV-8	NEWMONT CORP CALLABLE NOTES FIXED 5.45% 09/JUN/2044 USD 1000	1,746,253	1,934,000	2,319,739	06/09/2044	IV
BOFA SECURITIES, INC. 549300HN4UKV1E2R3U73 ..	Government Bond	91282C-QY-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/JUN/2028 USD 100	4,940,040	5,000,000	4,982,324	06/30/2028	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	834,087	965,000	1,263,485	11/15/2048	IV
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30 ..	Domestic Bond	976826-BP-1	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 1.95% 16/SEP/2031 USD 1000 ..	285,550	341,000	340,984	09/16/2031	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	718546-AK-0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 15/NOV/2034 USD 1000	3,679,088	4,000,000	3,973,839	11/15/2034	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 ..	Domestic Bond	521865-AZ-8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/MAY/2049 USD 1000	394,712	484,000	576,592	05/15/2049	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 ..	Domestic Bond	126408-GY-3	CSX CORP CALLABLE NOTES FIXED 4.1% 15/MAR/2044 USD 1000	760,199	1,000,000	1,001,876	03/15/2044	IV
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30 ..	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	26,268	37,000	36,984	06/01/2049	IV
0199999999 - Total				47,039,362	53,935,000	55,714,884	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA E57ODZWZ7FF32TWEFA76 .	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	526,655	622,373	XXX	08/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 ..	Domestic Bond	819892-AL-4	SHARP HEALTHCARE CALLABLE BOND FIXED 2.68% 01/AUG/2050 USD 1000	441,426	807,000	XXX	08/01/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 ..	Domestic Bond	001306-AC-3	AHS HOSPITAL CORP CALLABLE BOND FIXED 2.78% 01/JUL/2051 USD 1000	2,050,115	3,620,000	XXX	07/01/2051	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 ..	Domestic Bond	037833-EY-2	APPLE INC CALLABLE NOTES FIXED 4% 12/MAY/2028 USD 1000	1,911,326	1,910,000	XXX	05/12/2028	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 ..	Government Bond	912810-SF-6	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049 USD 100	1,366,638	2,054,900	XXX	02/15/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 ..	Government Bond	91282C-HP-9	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/JUL/2033 USD 100	954,678	939,400	XXX	07/15/2033	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 ..	Domestic Bond	377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CALLABLE BOND FIXED 6.375% 15/MAY/2038 USD 1000 ..	1,891,230	1,800,000	XXX	05/15/2038	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Domestic Bond	30303M-8G-0	META PLATFORMS INC CALLABLE NOTES FIXED 3.5% 15/AUG/2027 USD 1000	40,707	41,000	XXX	08/15/2027	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 ..	Domestic Bond	539830-BX-6	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 5.7% 15/NOV/2054 USD 1000	1,224,773	1,300,000	XXX	11/15/2054	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 ..	Domestic Bond	855244-BJ-7	STARBUCKS CORP CALLABLE NOTES FIXED 5% 15/FEB/2034 USD 1000	3,836,076	4,000,000	XXX	02/15/2034	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Domestic Bond	30231G-BE-1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.44% 16/AUG/2029 USD 1000	20,460	22,000	XXX	08/16/2029	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 ..	Conventional Gilts	00BQC4-R9-9	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BOND FIXED 3.75% 29/JAN/2038 GBP 0.01	228	266	XXX	01/29/2038	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 ..	Domestic Bond	45687V-AD-8	INGERSOLL RAND INC CALLABLE NOTES FIXED 5.176% 15/JUN/2029 USD 1000	9,089	9,000	XXX	06/15/2029	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 ..	Government Bond	912810-UM-8	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/AUG/2055 USD 100	3,508,864	3,975,300	XXX	08/15/2055	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76 .	Government Bond	91282C-EB-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2029 USD 100	893,696	959,218	XXX	02/28/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 ..	Domestic Bond	02079K-BP-1	ALPHABET INC CALLABLE NOTES FIXED 5.65% 15/FEB/2056 USD 1000	8,814,794	10,000,000	XXX	02/15/2056	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 ..	Government Bond	912810-UC-0	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/AUG/2054 USD 100	610,191	751,400	XXX	08/15/2054	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100	298,572	419,800	XXX	11/15/2044	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	126408-HM-8	CSX CORP CALLABLE NOTES FIXED 4.25% 15/MAR/2029 USD 1000	7,324,192	7,500,000	XXX	03/15/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	05724B-AP-4	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 5% 15/JUN/2036 USD 1000	9,572,790	10,220,000	XXX	06/15/2036	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	1,211,223	1,464,000	XXX	03/01/2046	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	693304-AX-5	PECO ENERGY CO CALLABLE BOND FIXED 3% 15/SEP/2049 USD 1000	177,458	299,000	XXX	09/15/2049	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	75513E-CM-1	RTX CORP CALLABLE NOTES FIXED 1.9% 01/SEP/2031 USD 1000	5,350,628	6,352,000	XXX	09/01/2031	IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash			250,000	250,000	XXX		IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash			1,900,000	1,900,000	XXX		IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	023135-DC-7	AMAZON.COM INC CALLABLE NOTES FIXED 4% 13/MAR/2029 USD 1000	23,919,013	24,605,000	XXX	03/13/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	66988A-AH-7	NOVANT HEALTH INC CALLABLE BOND FIXED 3.168% 01/NOV/2051 USD 1000	5,340,537	8,710,000	XXX	11/01/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	718172-AP-4	PHILIP MORRIS INTERNATIONAL INC NOTES FIXED 4.5% 20/MAR/2042 USD 1000	1,519,525	1,850,000	XXX	03/20/2042	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	02361D-BB-5	AMEREN ILLINOIS CO CALLABLE BOND FIXED 5.55% 01/JUL/2054 USD 1000	706,520	783,000	XXX	07/01/2054	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	512807-AU-2	LAM RESEARCH CORP CALLABLE NOTES FIXED 4% 15/MAR/2029 USD 1000	5,236,314	5,400,000	XXX	03/15/2029	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	487836-AT-5	KELLANOVA CALLABLE BOND FIXED 7.45% 01/APR/2031 USD 1000	362,035	327,198	XXX	04/01/2031	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	023135-DH-6	AMAZON.COM INC CALLABLE NOTES FIXED 5.8% 13/MAR/2056 USD 1000	5,087,121	5,770,000	XXX	03/13/2056	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100	214,672	239,900	XXX	05/15/2055	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE CALLABLE BOND FIXED 4.024% 01/AUG/2045 USD 1000	4,209,563	5,517,000	XXX	08/01/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-PD-7	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/OCT/2030 USD 100	1,887,845	1,961,200	XXX	10/31/2030	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	87264A-DU-6	T-MOBILE USA INC CALLABLE BOND FIXED 5.875% 15/NOV/2055 USD 1000	3,441,508	3,835,000	XXX	11/15/2055	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	91282C-FL-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/SEP/2029 USD 100	589,480	608,648	XXX	09/30/2029	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	745,506	881,000	XXX	08/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	30303M-8V-7	META PLATFORMS INC CALLABLE NOTES FIXED 5.4% 15/AUG/2054 USD 1000	177,207	226,000	XXX	08/15/2054	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Government Bond	912810-UF-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2044 USD 100	91	100	XXX	11/15/2044	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	369550-BH-0	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25% 01/APR/2040 USD 1000	4,465,004	5,240,000	XXX	04/01/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	057224-AZ-0	BAKER HUGHES HOLDINGS LLC CALLABLE NOTES FIXED 5.125% 15/SEP/2040 USD 1000	2,229,944	2,500,000	XXX	09/15/2040	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	91324P-FA-5	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.9% 15/APR/2031 USD 1000	720,367	724,000	XXX	04/15/2031	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	291011-BM-5	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 2.75% 15/OCT/2050 USD 1000	1,633,737	2,794,000	XXX	10/15/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UB-2	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2044 USD 100	961,249	1,061,200	XXX	05/15/2044	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			2,724,994	2,724,994	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TL-2	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2052 USD 100	290,938	368,400	XXX	11/15/2052	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			12,890,000	12,890,000	XXX		IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Government Bond	91282C-CB-5	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2031 USD 100	1,202,334	1,390,000	XXX	05/15/2031	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	023135-CT-1	AMAZON.COM INC CALLABLE NOTES FIXED 4.1% 20/NOV/2030 USD 1000	105,927	110,000	XXX	11/20/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	2,555,623	3,020,100	XXX	08/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RH-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/AUG/2044 USD 100	472,500	655,500	XXX	08/15/2044	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TN-8	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2053 USD 100	1,382,541	1,899,700	XXX	02/15/2053	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	30231G-BM-3	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.452% 15/APR/2051 USD 1000	619,055	929,000	XXX	04/15/2051	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-LF-6	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2034 USD 100	232,939	253,500	XXX	08/15/2034	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	912828-4V-9	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/AUG/2028 USD 100	1,156,807	1,195,417	XXX	08/15/2028	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	053015-AK-9	AUTOMATIC DATA PROCESSING INC CALLABLE NOTES FIXED 5% 07/MAY/2036 USD 1000	275,249	289,000	XXX	05/07/2036	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.2% 31/JAN/2050 USD 1000	1,479,005	1,993,000	XXX	01/31/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	532457-CG-1	ELI LILLY & CO CALLABLE NOTES FIXED 4.875% 27/FEB/2053 USD 1000	1,506,921	1,830,000	XXX	02/27/2053	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	30231G-AW-2	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.114% 01/MAR/2046 USD 1000	56,468	74,000	XXX	03/01/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SH-2	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2049 USD 100	96,713	147,800	XXX	05/15/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	84265V-AE-5	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 6.75% 16/APR/2040 USD 1000	835,037	787,000	XXX	04/16/2040	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	851,774	971,000	XXX	05/15/2054	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Uniform Mortgage Backed Securi	31418D-UG-5	FNMA 30YR UMBS	9,422,328	20,597,000	XXX	11/01/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-LV-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2029 USD 100	793,921	762,000	XXX	10/15/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	002824-BU-3	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.65% 15/MAR/2036 USD 1000	4,040,677	4,430,000	XXX	03/15/2036	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.9% 01/FEB/2046 US	235,424	279,000	XXX	02/01/2046	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	438516-BL-9	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.5% 01/NOV/2026 USD 1000	300,779	298,357	XXX	11/01/2026	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	1,075,927	1,324,100	XXX	02/15/2054	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash			13,363,169	13,363,169	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	16876B-AA-0	CHILDREN'S HOSPITAL CORP/THE CALLABLE BOND FIXED 4.115% 01/JAN/2047 USD 1000	249,609	325,000	XXX	01/01/2047	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Government Bond	102483-1S-4	JAPAN BOND FIXED 1.4% 01/APR/2028 JPY 50000	318	318	XXX	04/01/2028	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			24,433,000	24,433,000	XXX		IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA/THE CALLABLE BOND FIXED 2.704% 01/JUL/2050 USD 1000	746,399	1,310,000	XXX	07/01/2050	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	191216-DK-3	COCA-COLA CO/THE CALLABLE NOTES FIXED 2% 05/MAR/2031 USD 1000	131,437	151,000	XXX	03/05/2031	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	00287Y-AR-0	ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/MAY/2035 USD 1000	3,136,415	3,400,000	XXX	05/14/2035	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			985,000	985,000	XXX		IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	532457-BY-3	ELI LILLY & CO CALLABLE NOTES FIXED 2.25% 15/MAY/2050 USD 1000	945,308	1,820,000	XXX	05/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	20030N-CJ-8	COMCAST CORP CALLABLE NOTES FIXED 3.9% 01/MAR/2038 USD 1000	1,589,262	2,040,000	XXX	03/01/2038	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	191216-CQ-1	COCA-COLA CO/THE CALLABLE NOTES FIXED 4.2% 25/MAR/2050 USD 1000	376,950	500,000	XXX	03/25/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	713448-BP-2	PEPSICO INC CALLABLE NOTES FIXED 5.5% 15/JAN/2040 USD 1000	2,892,333	3,000,000	XXX	01/15/2040	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-QC-5	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/AUG/2039 USD 100	1,758,951	1,902,300	XXX	08/15/2039	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100	274,683	331,600	XXX	05/15/2043	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	902917-AH-6	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 7% 15/JUL/2028 USD 1000	1,147,716	1,100,000	XXX	07/15/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	882484-AC-2	TEXAS HEALTH RESOURCES CALLABLE NOTES FIXED 2.328% 15/NOV/2050 USD 1000	2,869,952	5,491,000	XXX	11/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	29736R-AG-5	ESTEE LAUDER COS INC/THE CALLABLE NOTES FIXED 4.375% 15/JUN/2045 USD 1000	1,876,637	2,400,000	XXX	06/15/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.8% 15/MAY/2050 USD 1000	8,082,799	13,940,000	XXX	05/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	87264A-CY-9	T-MOBILE USA INC CALLABLE NOTES FIXED 5.05% 15/JUL/2033 USD 1000	17,531,321	18,315,000	XXX	07/15/2033	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	289,357	363,600	XXX	08/15/2053	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	883556-CM-2	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED 2.8% 15/OCT/2041 USD 1000	406,598	596,000	XXX	10/15/2041	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 4.5% 01/APR/2044 USD 1000	669,294	806,000	XXX	04/01/2044	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	037735-DA-2	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/AUG/2032 USD 1000	5,750,781	6,112,000	XXX	08/01/2032	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	433,003	497,000	XXX	08/15/2043	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	665772-CJ-6	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 3.4% 15/AUG/2042 USD 1000	199,595	279,000	XXX	08/15/2042	IV
0299999999 - Total				252,376,814	296,929,757	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA ..... Charlotte, NC		0.000	0	0	(16,934,186)	(10,476,409)	(14,795,932)	XXX.
JPMorgan Chase Bank, NA ..... New York, NY		0.000	0	0	114,771,598	185,555,967	137,184,790	XXX.
Truist ..... Charlotte, NC		0.000	0	0	25,122,516	25,199,443	30,285,406	XXX.
US Bank ..... Minneapolis, MN		0.000	0	0	4,460,345	2,863,371	1,879,238	XXX.
Wells Fargo Bank ..... Raleigh, NC		0.000	0	0	290,342	398,133	245,497	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	90,008	92,579	90,737	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	127,800,623	203,633,084	154,889,736	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	0	0	127,800,623	203,633,084	154,889,736	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	0	0	127,800,623	203,633,084	154,889,736	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY TBILL_CASH		08/31/2026	3.727	11/19/2026	42,631,899	0	136,840
	UNITED STATES TREASURY TBILL_CASH		09/29/2026	3.858	10/27/2026	49,860,686	0	5,343
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						92,492,585	0	142,183
0489999999. Total - issuer credit obligations (unaffiliated)						92,492,585	0	142,183
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						92,492,585	0	142,183
8589999999. Total cash equivalents (unaffiliated)						92,492,585	0	142,183
8599999999. Total cash equivalents (affiliated)						0	0	0