ANNUAL STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

OF THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

LIFE AND ACCIDENT AND HEALTH

2024

6 0 9 9 2 2 0 2 4 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

AS OF DECEMBER 31, 2024
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	JACOB MOISHE JENKELOWITZ
Vice President and Chief Financial Officer	RICHARD ANDREW COOK #	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

LEDA JACENKO DEBARBA #
Vice President and 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 Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that; (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Signed by:
David A. Rosenbaum
497AF759E82D4A4
DAVID ALAN ROSENBAUM
Chairman of the Board, President and Chief Executive Officer

Signed by:
Janet Morgan
ABB43AE09DF5489
JANET MARIE MORGAN
Vice President and Treasurer

RACHITA SHOOK
NOTARY PUBLIC
STATE OF FLORIDA
Commission #HH 508578
My Commission Expires 9/7/2027
ONLINE NOTARY

Subscribed and sworn to before me this
29th day of January, 2025.

DocuSigned by:
Rachita Shook
B90488B0B21B449
Notary for Rosenbaum & Morgan

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

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	1,690,777,053	0	1,690,777,053	1,796,057,595
2. Stocks (Schedule D):				
2.1 Preferred stocks	1,406,429	0	1,406,429	3,276,084
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	185,830,546	0	185,830,546	228,229,011
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
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 ($ 156,036,713 , Schedule E - Part 1), cash equivalents ($ 6,484,694 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	162,521,407	0	162,521,407	241,501,243
6. Contract loans (including $ 0 premium notes)	134,100	0	134,100	108,848
7. Derivatives (Schedule DB)	234,542,019	0	234,542,019	137,228,982
8. Other invested assets (Schedule BA)	35,367,449	0	35,367,449	36,174,700
9. Receivables for securities	13,428,229	0	13,428,229	15,225,484
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	209,437	0	209,437	12,468
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,324,216,669	0	2,324,216,669	2,457,814,415
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	14,149,577	0	14,149,577	15,023,963
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	478,368	186,577	291,791	245,243
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,482,519	0	1,482,519	1,556,240
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	30,951,675	0	30,951,675	23,979,203
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	332,850,802	0	332,850,802	754,401,366
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	4,160,100	0	4,160,100	335,807
18.2 Net deferred tax asset	157,895,843	131,296,301	26,599,542	33,000,899
19. Guaranty funds receivable or on deposit	300,045	0	300,045	300,000
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	3,419,053	0	3,419,053	2,603,104
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	14,038,218	464,501	13,573,717	5,372,665
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,883,942,869	131,947,379	2,751,995,490	3,294,632,905
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10,039,175,338	0	10,039,175,338	8,852,416,900
28. Total (Lines 26 and 27)	12,923,118,207	131,947,379	12,791,170,828	12,147,049,805
DETAILS OF WRITE-INS				
1101. Deposits in connection with investments	209,437	0	209,437	12,468
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)	209,437	0	209,437	12,468
2501. Admitted Negative IMR	6,606,852	0	6,606,852	0
2502. Premium Deposit Suspense	3,300,217	0	3,300,217	0
2503. Receivable from third party administrator	1,527,099	0	1,527,099	1,433,054
2598. Summary of remaining write-ins for Line 25 from overflow page	2,604,050	464,501	2,139,549	3,939,611
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,038,218	464,501	13,573,717	5,372,665

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 963,980,432 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	963,980,432	930,651,385
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	181,175	2,663
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	12,981,777	13,772,747
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	335,106	1,160,741
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	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 (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	88,767	91,426
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 $ 363,075,643 ceded	363,075,643	632,808,126
	9.4 Interest maintenance reserve (IMR, Line 6)	0	450,328
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,424,936 accident and health $ 0 and deposit-type contract funds $ 0	2,424,936	2,250,105
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,328,925	1,341,294
13.	Transfers to Separate Accounts due or accrued (net) (including $ (31,573,766) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(14,700,253)	140,776,838
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	568,996	750,101
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
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	0	6,549
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	11,291,894	6,740,271
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 (AVR, Line 16, Col. 7)	54,176,930	45,284,124
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	389,249	282,487
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	23,354,257	117,245,662
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	398,975,207	418,222,232
	24.08 Derivatives	9,646,386	10,335,412
	24.09 Payable for securities	100,320,831	103,672,107
	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	125,577,333	49,954,350
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,053,997,591	2,475,798,948
27.	From Separate Accounts Statement	10,038,092,910	8,852,397,811
28.	Total liabilities (Lines 26 and 27)	12,092,090,501	11,328,196,759
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	502,403,205	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	670,327,949	670,327,949
34.	Aggregate write-ins for special surplus funds	6,606,852	9,005,472
35.	Unassigned funds (surplus)	(482,257,679)	137,519,625
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 $ 1,082,428 in Separate Accounts Statement)	697,080,327	816,853,046
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	699,080,327	818,853,046
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,791,170,828	12,147,049,805
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	111,986,000	43,594,000
2502.	Miscellaneous	13,472,853	6,306,199
2503.	Derivative instruments expense payable	118,480	54,151
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)	125,577,333	49,954,350
3101.	Reinsurance deferred gain reclassification	541,020,861	0
3102.	Amortization on reinsurance deferred gains	(38,617,656)	0
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)	502,403,205	0
3401.	Interest maintenance reserve reclassification from unassigned funds	6,606,852	9,005,472
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)	6,606,852	9,005,472

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	122,619,965	(3,649,158,064)
2.	Considerations for supplementary contracts with life contingencies	8,136,969	11,674,846
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	84,689,397	(6,218,516)
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(648,074)	593,972
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(571,805,813)	(535,967,351)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	88,103,380	85,147,829
7.	Reserve adjustments on reinsurance ceded	367,616,500	4,038,943,275
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	110,877,202	108,291,698
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	23,885,883	23,989,781
9.	Total (Lines 1 to 8.3)	233,475,409	77,297,470
10.	Death benefits	(533,363)	3,773,780
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	52,704,662	82,186,037
13.	Disability benefits and benefits under accident and health contracts	519,928	493,559
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	172,590,330	306,262,840
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	103,793	542,385
18.	Payments on supplementary contracts with life contingencies	8,241,207	6,453,209
19.	Increase in aggregate reserves for life and accident and health contracts	33,594,495	(750,822,101)
20.	Totals (Lines 10 to 19)	267,221,052	(351,110,291)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	82,034,250	73,639,074
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	58,374,859	58,765,699
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	(3,512,778)	1,220,015
25.	Increase in loading on deferred and uncollected premiums	(81,026)	(44,132)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(57,700,410)	269,545,975
27.	Aggregate write-ins for deductions	19,071,032	17,929,935
28.	Totals (Lines 20 to 27)	365,406,979	69,946,275
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(131,931,570)	7,351,195
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(131,931,570)	7,351,195
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,987,516)	1,854,481
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)	(128,944,054)	5,496,714
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 286,850 (excluding taxes of $ (2,048,232) transferred to the IMR)	8,862,024	533,917,470
35.	Net income (Line 33 plus Line 34)	(120,082,030)	539,414,184
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	818,853,046	222,868,228
37.	Net income (Line 35)	(120,082,030)	539,414,184
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 14,050,198	53,180,345	(154,841,810)
39.	Change in net unrealized foreign exchange capital gain (loss)	(324,837)	1,202,877
40.	Change in net deferred income tax	35,876,200	(139,489,779)
41.	Change in nonadmitted assets	(28,165,751)	115,047,225
42.	Change in liability for reinsurance in unauthorized and certified companies	(106,762)	264,004
43.	Change in reserve on account of change in valuation basis (increase) or decrease	86,936	0
44.	Change in asset valuation reserve	(8,892,806)	128,713
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(572,500,000)	(169,852,356)
47.	Other changes in surplus in Separate Accounts Statement	572,869,152	169,435,290
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	100,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	(554,224,958)	134,676,470
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	502,511,792	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(119,772,719)	595,984,818
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	699,080,327	818,853,046
	DETAILS OF WRITE-INS		
08.301.	Management and service fee income	22,031,544	21,321,395
08.302.	Miscellaneous	1,854,339	2,668,386
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	23,885,883	23,989,781
2701.	Interest credited to reinsurers	16,496,915	16,204,510
2702.	Derivative loss on deferred premium	2,574,117	3,409,208
2703.	IMR transfer under reinsurance agreement	0	(875,782)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	(808,001)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	19,071,032	17,929,935
5301.	Miscellaneous	108,587	0
5302.	Amortization on reinsurance deferred gains	(38,617,656)	0
5303.	Reinsurance deferred gain reclassification	541,020,861	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	502,511,792	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(1,607,895,843)	(3,126,419,641)
2.	Net investment income	83,765,454	(8,244,252)
3.	Miscellaneous income	3,763,465,827	(128,345,232)
4.	Total (Lines 1 through 3)	2,239,335,438	(3,263,009,125)
5.	Benefit and loss related payments	2,378,284,316	(3,653,568,462)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	670,276,681	266,564,980
7.	Commissions, expenses paid and aggregate write-ins for deductions	(47,209,261)	361,157,909
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(924,605)	95,078,821
10.	Total (Lines 5 through 9)	3,000,427,131	(2,930,766,752)
11.	Net cash from operations (Line 4 minus Line 10)	(761,091,693)	(332,242,373)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	239,232,726	79,034,737
	12.2 Stocks	0	0
	12.3 Mortgage loans	41,841,688	13,585,942
	12.4 Real estate	0	0
	12.5 Other invested assets	571,647	140,830
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	70,189,255	514,157,018
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	351,835,316	606,918,527
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	47,818,508	50,151,318
	13.2 Stocks	0	276,084
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	19,896,152	216,790,706
	13.7 Total investments acquired (Lines 13.1 to 13.6)	67,714,660	267,218,108
14.	Net increase/(decrease) in contract loans and premium notes	25,252	(5,608)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	284,095,404	339,706,027
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	(125,000,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(790,970)	(88,959)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	398,807,423	41,924,665
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	398,016,453	(83,164,294)
	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)	(78,979,836)	(75,700,640)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	241,501,243	317,201,883
	19.2 End of year (Line 18 plus Line 19.1)	162,521,407	241,501,243

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

20.0001.	Reinsurance settlement to premiums ceded, asset in kind transfer out	2,546,349,209	0
20.0002.	Modified coinsurance, asset in kind transfer in	2,467,573,706	0
20.0003.	Commissions, asset kind transfer in	118,600,876	0
20.0004.	Bonds, asset in kind transfer in	96,182,309	100,000,000
20.0005.	Surrenders benefits, asset in kind transfer in	50,626,070	0
20.0006.	Death benefits, asset in kind transfer in	5,808,283	0
20.0007.	Security exchanges	1,443,555	10,820,871
20.0008.	Federal income tax paid	0	95,078,821

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	122,619,965	25,279,295	0	97,025,132	0	315,538	0	0	0
2. Considerations for supplementary contracts with life contingencies	8,136,969	XXX	XXX	8,136,969	0	XXX	XXX	0	XXX
3. Net investment income	84,689,397	46,455,772	0	38,233,625	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	(648,074)	(318,155)	0	(329,919)	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(571,805,813)	0	0	(571,805,813)	0	0	XXX	0	0
6. Commissions and expense allowances on reinsurance ceded	88,103,380	11,749,840	0	76,353,540	0	0	XXX	0	0
7. Reserve adjustments on reinsurance ceded	367,616,500	0	0	367,616,500	0	0	XXX	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	110,877,202	0	0	110,877,202	0	0	XXX	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
8.3 Aggregate write-ins for miscellaneous income	23,885,883	(13,103)	0	23,898,986	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	233,475,409	83,153,649	0	150,006,222	0	315,538	0	0	0
10. Death benefits	(533,363)	(533,363)	0	0	0	XXX	XXX	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	XXX	XXX	0	0
12. Annuity benefits	52,704,662	XXX	XXX	52,704,662	0	XXX	XXX	0	XXX
13. Disability benefits and benefits under accident and health contracts	519,928	519,928	0	0	0	0	XXX	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15. Surrender benefits and withdrawals for life contracts	172,590,330	0	0	172,590,330	0	XXX	XXX	0	0
16. Group conversions	0	0	0	0	0	0	XXX	0	0
17. Interest and adjustments on contract or deposit-type contract funds	103,793	59,283	0	44,510	0	0	XXX	0	0
18. Payments on supplementary contracts with life contingencies	8,241,207	0	0	8,241,207	0	XXX	XXX	0	0
19. Increase in aggregate reserves for life and accident and health contracts	33,594,495	9,984,580	0	23,431,403	0	178,512	XXX	0	0
20. Totals (Lines 10 to 19)	267,221,052	10,030,428	0	257,012,112	0	178,512	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	82,034,250	952,682	0	81,081,568	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	XXX	0	0
23. General insurance expenses and fraternal expenses	58,374,859	11,752,111	0	46,622,748	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	(3,512,778)	(298,141)	0	(3,214,637)	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	(81,026)	(81,026)	0	0	0	0	XXX	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(57,700,410)	0	0	(57,700,410)	0	0	XXX	0	0
27. Aggregate write-ins for deductions	19,071,032	16,496,915	0	2,574,117	0	0	0	0	0
28. Totals (Lines 20 to 27)	365,406,979	38,852,969	0	326,375,498	0	178,512	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(131,931,570)	44,300,680	0	(176,369,276)	0	137,026	0	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	XXX	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(131,931,570)	44,300,680	0	(176,369,276)	0	137,026	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	(2,987,516)	(72,659,739)	0	69,617,679	0	54,544	0	0	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(128,944,054)	116,960,419	0	(245,986,955)	0	82,482	0	0	0
34. Policies/certificates in force end of year	110,106	46,681	0	63,425	0	0	XXX	0	0
DETAILS OF WRITE-INS									
08.301. Management and service fee income	22,031,544	0	0	22,031,544	0	0	0	0	0
08.302. Miscellaneous	1,854,339	(13,103)	0	1,867,442	0	0	0	0	0
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,885,883	(13,103)	0	23,898,986	0	0	0	0	0
2701. Interest credited to reinsurers	16,496,915	16,496,915	0	0	0	0	0	0	0
2702. Derivative loss on deferred premium	2,574,117	0	0	2,574,117	0	0	0	0	0
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	19,071,032	16,496,915	0	2,574,117	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	25,279,295	0	1,180,955	15,809,537	8,754,718	(96)	(465,819)	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	46,455,772	0	153,803	46,021,507	0	1,893	278,569	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(318,155)	0	(1,564)	(313,956)	0	0	(2,635)	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	11,749,840	0	(4,918)	11,693,926	0	60,832	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(13,103)	0	(13,103)	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	83,153,649	0	1,315,173	73,211,014	8,754,718	62,629	(189,885)	0	0	0	0	0
10.	Death benefits	(533,363)	0	42,132	(575,495)	0	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	519,928	0	298,764	221,164	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	59,283	0	14,960	44,323	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	9,984,580	0	1,445,539	(2,997,593)	11,392,242	0	144,392	0	0	0	0	0
20.	Totals (Lines 10 to 19)	10,030,428	0	1,801,395	(3,307,601)	11,392,242	0	144,392	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	952,682	0	139,112	19,623	746,436	47,511	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	11,752,111	0	101,450	10,322,694	10,993	1,316,974	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(298,141)	0	4,725	(352,735)	0	49,869	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(81,026)	0	(37,297)	(43,729)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	16,496,915	0	0	16,496,915	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	38,852,969	0	2,009,385	23,135,167	12,149,671	1,414,354	144,392	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	44,300,680	0	(694,212)	50,075,847	(3,394,953)	(1,351,725)	(334,277)	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	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)	44,300,680	0	(694,212)	50,075,847	(3,394,953)	(1,351,725)	(334,277)	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(72,659,739)	0	(26,776)	(70,719,449)	(736,848)	(283,862)	(892,804)	0	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	116,960,419	0	(667,436)	120,795,296	(2,658,105)	(1,067,863)	558,527	0	0	0	0	0
34.	Policies/certificates in force end of year	46,681	0	165	46,317	156	30	13	0	0	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Management and service fee income	0	0	0	0	0	0	0	0	0	0	0	0
08.302.	Miscellaneous	(13,103)	0	(13,103)	0	0	0	0	0	0	0	0	0
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(13,103)	0	(13,103)	0	0	0	0	0	0	0	0	0
2701.	Interest credited to reinsurers	16,496,915	0	0	16,496,915	0	0	0	0	0	0	0	0
2702.	Derivative loss on deferred premium	0	0	0	0	0	0	0	0	0	0	0	0
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	16,496,915	0	0	16,496,915	0	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]									
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income									
4. Amortization of Interest Maintenance Reserve (IMR)									
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)									
10. Death benefits									
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts									
20. Totals (Lines 10 to 19)									
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes									
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)									
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)									
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)									
32. Federal income taxes incurred (excluding tax on capital gains)									
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)									
34. Policies/certificates in force end of year									
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

NONE

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

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

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

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

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	97,025,132	582,893	97,025,272	(4,171,995)	0	3,588,962	0
2. Considerations for supplementary contracts with life contingencies	8,136,969	XXX	XXX	XXX	XXX	8,136,969	XXX
3. Net investment income	38,233,625	29,169,529	(4,148,884)	5,480,202	0	7,732,778	0
4. Amortization of Interest Maintenance Reserve (IMR)	(329,919)	(246,251)	0	(10,336)	0	(73,332)	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(571,805,813)	0	(571,805,813)	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	76,353,540	0	64,396,091	11,957,449	0	0	0
7. Reserve adjustments on reinsurance ceded	367,616,500	0	809,168,885	(441,552,385)	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	110,877,202	0	0	110,877,202	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	23,898,986	118,209	282,116	23,496,408	0	2,253	0
9. Totals (Lines 1 to 8.3)	150,006,222	29,624,380	394,917,667	(293,923,455)	0	19,387,630	0
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	52,704,662	28,584,170	3,595,922	8,732,665	0	11,791,905	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	172,590,330	84,509,333	59,922,810	28,105,561	0	52,626	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	44,510	14,867	46,942	43,326	0	(60,625)	0
18. Payments on supplementary contracts with life contingencies	8,241,207	0	0	0	0	8,241,207	0
19. Increase in aggregate reserves for life and accident and health contracts	23,431,403	(38,149,370)	61,823,642	(812,186)	0	569,317	0
20. Totals (Lines 10 to 19)	257,012,112	74,959,000	125,389,316	36,069,366	0	20,594,430	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	81,081,568	678,832	57,651,200	22,431,096	0	320,440	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23. General insurance expenses	46,622,748	1,651,302	32,458,443	11,976,213	0	536,790	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	(3,214,637)	83,805	(4,070,676)	738,604	0	33,630	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(57,700,410)	0	327,189,550	(385,356,565)	0	466,605	0
27. Aggregate write-ins for deductions	2,574,117	0	2,574,117	0	0	0	0
28. Totals (Lines 20 to 27)	326,375,498	77,372,939	541,191,950	(314,141,286)	0	21,951,895	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(176,369,276)	(47,748,559)	(146,274,283)	20,217,831	0	(2,564,265)	0
30. Dividends to policyholders and refunds to members	0	0	0	0	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)	(176,369,276)	(47,748,559)	(146,274,283)	20,217,831	0	(2,564,265)	0
32. Federal income taxes incurred (excluding tax on capital gains)	69,617,679	8,875,498	134,331,411	(47,184,461)	0	(26,404,769)	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(245,986,955)	(56,624,057)	(280,605,694)	67,402,292	0	23,840,504	0
34. Policies/certificates in force end of year	63,425	6,493	30,502	24,608	0	1,822	0
DETAILS OF WRITE-INS							
08.301. Management and service fee income	22,031,544	0	0	22,030,121	0	1,423	0
08.302. Miscellaneous	1,867,442	118,209	282,116	1,466,287	0	830	0
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,898,986	118,209	282,116	23,496,408	0	2,253	0
2701. Interest credited to reinsurers	0	0	0	0	0	0	0
2702. Derivative loss on deferred premium	2,574,117	0	2,574,117	0	0	0	0
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	2,574,117	0	2,574,117	0	0	0	0

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

	1 Total	Deferred: 2 Fixed Annuities	Deferred: 3 Indexed Annuities	Deferred: 4 Variable Annuities with Guarantees	Deferred: 5 Variable Annuities Without Guarantees	6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
1. Premiums for group annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income							
4. Amortization of Interest Maintenance Reserve (IMR)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)							
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses							
24. Insurance taxes, licenses and fees, excluding federal income taxes							
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32. Federal income taxes incurred (excluding tax on capital gains)							
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)							
34. Policies/certificates in force end of year							
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

NONE

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	315,538	0	0	0	0	0	0	0	0	0	0	315,538	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	315,538	0	0	0	0	0	0	0	0	0	0	315,538	0
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	178,512	0	0	0	0	0	0	0	0	0	0	178,512	0
20. Totals (Lines 10 to 19)	178,512	0	0	0	0	0	0	0	0	0	0	178,512	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	178,512	0	0	0	0	0	0	0	0	0	0	178,512	0
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	137,026	0	0	0	0	0	0	0	0	0	0	137,026	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	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)	137,026	0	0	0	0	0	0	0	0	0	0	137,026	0
32. Federal income taxes incurred (excluding tax on capital gains)	54,544	0	0	0	0	0	0	0	0	0	0	54,544	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	82,482	0	0	0	0	0	0	0	0	0	0	82,482	0
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	131,261,135	0	3,179,398	116,845,482	5,114,555	0	6,121,699	0	0	0	0	0
2. Tabular net premiums or considerations	22,603,134	0	824,104	14,577,553	7,025,673	0	175,804	0	0	0	0	0
3. Present value of disability claims incurred	949,406	0	557,979	391,426	0	0	0	0	0	0	0	0
4. Tabular interest	5,505,029	0	118,295	4,823,710	283,756	0	279,268	0	0	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	4,186,280	XXX	0	0	4,186,280	0	0	0	0	XXX	0	0
7. Other increases (net)	(10,986)	0	(141)	(3,542)	0	0	(7,302)	0	0	0	0	0
8. Totals (Lines 1 to 7)	164,493,997	0	4,679,635	136,634,630	16,610,264	0	6,569,469	0	0	0	0	0
9. Tabular cost	18,798,035	0	(259,790)	18,650,981	103,467	0	303,378	0	0	0	0	0
10. Reserves released by death	317,788	0	7,493	310,295	0	0	0	0	0	0	0	0
11. Reserves released by other terminations (net)	3,612,532	0	8,231	3,604,301	0	0	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	519,928	0	298,764	221,164	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	23,248,283	0	54,698	22,786,741	103,467	0	303,378	0	0	0	0	0
15. Reserve December 31 of current year	141,245,714	0	4,624,937	113,847,889	16,506,797	0	6,266,091	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	10,962,826	0	1,414,957	0	9,258,381	0	289,488	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	9,866,543	0	1,273,461	0	8,332,543	0	260,539	0	0	0	0	0

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

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

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

(N/A Fraternal)

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

NONE

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	799,390,251	615,431,421	20,242,728	5,886,525	0	157,829,577	0
2. Tabular net premiums or considerations	980,454,619	578,950	970,082,716	(90,110)	0	9,883,063	0
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	30,430,459	28,763,551	(6,213,836)	123,556	0	7,757,188	0
5. Tabular less actual reserve released	41,999,495	(9,397,200)	27,090,153	22,157,877	0	2,148,665	0
6. Increase in reserve on account of change in valuation basis	(86,936)	0	0	0	0	(86,936)	0
7. Other increases (net)	108,844,447	55,000,000	53,844,447	0	0	0	0
8. Totals (Lines 1 to 7)	1,961,032,335	690,376,722	1,065,046,208	28,077,848	0	177,531,558	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	240,903,308	84,509,332	128,235,788	28,105,561	0	52,626	0
12. Annuity, supplementary contract and disability payments involving life contingencies	60,714,686	28,585,340	4,229,708	8,732,665	0	19,166,973	0
13. Net transfers to or (from) Separate Accounts	836,679,625	0	850,514,341	(13,834,716)	0	0	0
14. Total Deductions (Lines 9 to 13)	1,138,297,619	113,094,672	982,979,838	23,003,510	0	19,219,599	0
15. Reserve December 31 of current year	822,734,717	577,282,050	82,066,370	5,074,338	0	158,311,959	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	10,548,098,221	519,933,392	6,023,402,882	4,004,761,946	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	2,422,813,202	519,933,392	0	1,902,879,810	0	0	0

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

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

(N/A Fraternal)

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

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 4,303,254	4,175,486
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 66,727,629	66,411,446
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 7,810,103	7,499,915
4.	Real estate	(d) 0	0
5	Contract loans	9,906	9,906
6	Cash, cash equivalents and short-term investments	(e) 10,969,986	10,969,986
7	Derivative instruments	(f) 962,949	934,807
8.	Other invested assets	5,857,046	5,858,554
9.	Aggregate write-ins for investment income	(1,030)	(1,030)
10.	Total gross investment income	96,639,843	95,859,070
11.	Investment expenses		(g) 6,972,728
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		4,196,945
16.	Total deductions (Lines 11 through 15)		11,169,673
17.	Net investment income (Line 10 minus Line 16)		84,689,397
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	(1,030)	(1,030)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(1,030)	(1,030)
1501.	Derivatives collateral rebate expense		4,196,945
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		4,196,945

(a) Includes $ 4,951,843 accrual of discount less $ 2,809,099 amortization of premium and less $ 997,058 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 382 accrual of discount less $ 577,684 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 35,180 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 309,169 accrual of discount less $ 2,883,292 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(1,999,234)	0	(1,999,234)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(7,321,785)	(652,549)	(7,974,334)	0	(2,473,761)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	(1,869,655)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	20,525
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	9,455,798	0	9,455,798	69,312,738	2,128,399
8.	Other invested assets	0	0	0	(212,539)	0
9.	Aggregate write-ins for capital gains (losses)	4,160	(91,001)	(86,841)	0	0
10.	Total capital gains (losses)	138,939	(743,550)	(604,611)	67,230,544	(324,837)
	DETAILS OF WRITE-INS					
0901.	Other realized capital gain (loss)	4,160	(91,001)	(86,841)	0	0
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	4,160	(91,001)	(86,841)	0	0

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	(9,171,326)	(12,992)	0	(9,158,334)	0	0	0	0
2. Deferred and accrued	9,848	9,848	0	0	0	0	0	0
3. Deferred , accrued and uncollected:								
3.1 Direct	7,227	7,227	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	9,168,705	10,371	0	9,158,334	0	0	0	0
3.4 Net (Line 1 + Line 2)	(9,161,478)	(3,144)	0	(9,158,334)	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	(9,161,478)	(3,144)	0	(9,158,334)	0	0	0	0
6. Collected during year:								
6.1 Direct	50,082,224	8,436,384	0	41,330,302	0	315,538	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	42,452,288	0	0	42,452,288	0	0	0	0
6.4 Net	7,629,936	8,436,384	0	(1,121,986)	0	315,538	0	0
7. Line 5 + Line 6.4	(1,531,542)	8,433,240	0	(10,280,320)	0	315,538	0	0
8. Prior year (uncollected + deferred and accrued - advance)	(10,937,424)	47,360	0	(10,984,784)	0	0	0	0
9. First year premiums and considerations:								
9.1 Direct	50,023,862	8,378,022	0	41,330,302	0	315,538	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	40,617,980	(7,858)	0	40,625,838	0	0	0	0
9.4 Net (Line 7 - Line 8)	9,405,882	8,385,880	0	704,464	0	315,538	0	0
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	973,682,808	11,130	0	973,671,678	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	5,151,098,124	0	0	5,151,098,124	0	0	0	0
10.4 Net	(4,177,415,316)	11,130	0	(4,177,426,446)	0	0	0	0
RENEWAL								
11. Uncollected	(227,157,772)	6,914,477	0	(234,072,249)	0	0	0	0
12. Deferred and accrued	1,541,214	1,541,214	0	0	0	0	0	0
13. Deferred, accrued and uncollected:								
13.1 Direct	18,749,203	18,749,203	0	0	0	0	0	0
13.2 Reinsurance assumed	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	244,365,761	10,293,512	0	234,072,249	0	0	0	0
13.4 Net (Line 11 + Line 12)	(225,616,558)	8,455,691	0	(234,072,249)	0	0	0	0
14. Advance	88,767	88,767	0	0	0	0	0	0
15. Line 13.4 - Line 14	(225,705,325)	8,366,924	0	(234,072,249)	0	0	0	0
16. Collected during year:								
16.1 Direct	59,528,343	54,972,603	0	4,555,740	0	0	0	0
16.2 Reinsurance assumed	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded	52,146,100	42,726,492	0	9,419,608	0	0	0	0
16.4 Net	7,382,243	12,246,111	0	(4,863,868)	0	0	0	0
17. Line 15 + Line 16.4	(218,323,082)	20,613,035	0	(238,936,117)	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)	(4,508,952,481)	3,730,750	0	(4,512,683,231)	0	0	0	0
19. Renewal premiums and considerations:								
19.1 Direct	58,210,899	53,655,159	0	4,555,740	0	0	0	0
19.2 Reinsurance assumed	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded	(4,232,418,500)	36,772,874	0	(4,269,191,374)	0	0	0	0
19.4 Net (Line 17 - Line 18)	4,290,629,399	16,882,285	0	4,273,747,114	0	0	0	0
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	1,081,917,569	62,044,311	0	1,019,557,720	0	315,538	0	0
20.2 Reinsurance assumed	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	959,297,604	36,765,016	0	922,532,588	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	122,619,965	25,279,295	0	97,025,132	0	315,538	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	0	0	0	0	0	0	0	0
22.	All other	11,130	11,130	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	17,656,520	0	0	17,656,520	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	17,656,520	0	0	17,656,520	0	0	0	0
24.	Single:								
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25.	Renewal:								
	25.1 Reinsurance ceded	70,446,859	11,749,840	0	58,697,019	0	0	0	0
	25.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	70,446,859	11,749,840	0	58,697,019	0	0	0	0
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	88,103,379	11,749,840	0	76,353,539	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	88,103,379	11,749,840	0	76,353,539	0	0	0	0
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	52,035,360	733,551	0	51,301,809	0	0	0	0
28.	Single	130,715	0	0	130,715	0	0	0	0
29.	Renewal	29,868,175	219,131	0	29,649,044	0	0	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	82,034,250	952,682	0	81,081,568	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	779,104	0	0	0	18,480	0	797,584
2. Salaries and wages	22,296,323	0	0	0	880,547	0	23,176,870
3.11 Contributions for benefit plans for employees	3,321,350	0	0	0	112,197	0	3,433,547
3.12 Contributions for benefit plans for agents	49,043	0	0	0	0	0	49,043
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31 Other employee welfare	137,222	0	0	0	0	0	137,222
3.32 Other agent welfare	12,256	0	0	0	0	0	12,256
4.1 Legal fees and expenses	737,500	0	0	0	0	0	737,500
4.2 Medical examination fees	4,368	0	0	0	0	0	4,368
4.3 Inspection report fees	0	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries	843,930	0	0	0	0	0	843,930
4.5 Expense of investigation and settlement of policy claims	4,602,612	0	0	0	0	0	4,602,612
5.1 Traveling expenses	947,438	0	0	0	0	0	947,438
5.2 Advertising	1,651,968	0	0	0	0	0	1,651,968
5.3 Postage, express, telegraph and telephone	134,241	0	0	0	0	0	134,241
5.4 Printing and stationery	257,069	0	0	0	0	0	257,069
5.5 Cost or depreciation of furniture and equipment	99,677	0	0	0	0	0	99,677
5.6 Rental of equipment	0	0	0	0	0	0	0
5.7 Cost or depreciation of EDP equipment and software	217,740	0	0	0	0	0	217,740
6.1 Books and periodicals	203,789	0	0	0	251,586	0	455,375
6.2 Bureau and association fees	1,130,779	0	0	0	0	0	1,130,779
6.3 Insurance, except on real estate	746	0	0	0	0	0	746
6.4 Miscellaneous losses	(39,569)	0	0	0	0	0	(39,569)
6.5 Collection and bank service charges	178,108	0	0	0	0	0	178,108
6.6 Sundry general expenses	893,664	0	0	0	85,323	0	978,987
6.7 Group service and administration fees	0	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1 Agency expense allowance	4,880,528	0	0	0	0	0	4,880,528
7.2 Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3 Agency conferences other than local meetings	700,979	0	0	0	0	0	700,979
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	0	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere	0	0	0	0	4,812,634	0	4,812,634
9.3 Aggregate write-ins for expenses	14,333,994	0	0	0	811,961	0	15,145,955
10. General expenses incurred	58,374,859	0	0	0	6,972,728	(b) 0	(a) 65,347,587
11. General expenses unpaid Dec. 31, prior year	1,341,294	0	0	0	0	0	1,341,294
12. General expenses unpaid Dec. 31, current year	1,328,925	0	0	0	0	0	1,328,925
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	58,387,228	0	0	0	6,972,728	0	65,359,956
DETAILS OF WRITE-INS							
09.301. Consultant/contracted services	9,839,091	0	0	0	0	0	9,839,091
09.302. Third party administration	4,494,903	0	0	0	811,961	0	5,306,864
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	14,333,994	0	0	0	811,961	0	15,145,955

(a) Includes management fees of $ 773,367 to affiliates and $ 0 to non-affiliates.

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

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

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	0	0	0	0	0	0
2. State insurance department licenses and fees	1,068,824	0	0	0	0	1,068,824
3. State taxes on premiums	(5,732,536)	0	0	0	0	(5,732,536)
4. Other state taxes, including $ 0 for employee benefits	20,280	0	0	0	0	20,280
5. U.S. Social Security taxes	1,129,263	0	0	0	0	1,129,263
6. All other taxes	1,391	0	0	0	0	1,391
7. Taxes, licenses and fees incurred	(3,512,778)	0	0	0	0	(3,512,778)
8. Taxes, licenses and fees unpaid Dec. 31, prior year	750,101	0	0	0	0	750,101
9. Taxes, licenses and fees unpaid Dec. 31, current year	568,996	0	0	0	0	568,996
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(3,331,673)	0	0	0	0	(3,331,673)

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	0	0
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	11,130	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	11,130	0
6. Paid in cash	(11,607)	0
7. Left on deposit	0	0
8. Aggregate write-ins for dividend or refund options	477	0
9. Total Lines 5 through 8	0	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	0	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	0	0
16. Total from prior year	0	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	0	0
DETAILS OF WRITE-INS		
0801. Dividends used to pay interest on policyholder loans	477	0
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	477	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 58 CSO 4.50% NLP ALB CRF 1982 - 1985	491,464	0	491,464	0	0
0100002. 2001 CSO 3.50% CRVM 2013 - 2019	112,937,586	0	112,937,586	0	0
0100003. 2001 CSO 4.00% CRVM 2006 - 2012	875,313,065	0	875,313,065	0	0
0100004. 2001 CSO 4.50% CRVM 2004 - 2005	50,047,442	0	50,047,442	0	0
0100005. 2017 CSO 3.50% CRVM 2018 - 2020	635,750	0	635,750	0	0
0100006. 2017 CSO 3.00% VM-20 NPR 2021 - 2024	11,117,750	0	11,117,750	0	0
0100007. 2017 CSO 3.50% VM-20 NPR 2020	1,016,586	0	1,016,586	0	0
0100008. VM-20 DET/STO 2023 - 2024	6,368,165	0	6,368,165	0	0
0199997. Totals (Gross)	1,057,927,808	0	1,057,927,808	0	0
0199998. Reinsurance ceded	932,612,838	0	932,612,838	0	0
0199999. Life Insurance: Totals (Net)	125,314,970	0	125,314,970	0	0
0200001. 83a 5.25% CARVM 1994 - 1997	2,136,593	XXX	2,136,593	XXX	0
0200002. 83a 5.50% CARVM 1993 - 1995	593,002	XXX	593,002	XXX	0
0200003. 83a 5.75% CARVM 1986	135,688	XXX	135,688	XXX	0
0200004. 83a 6.25% CARVM 1984 - 1985	232,142	XXX	232,142	XXX	0
0200005. 83a 8.75% CARVM 1986	1,084,809	XXX	1,084,809	XXX	0
0200006. 83a 10.75% CARVM 1984	80,024	XXX	80,024	XXX	0
0200007. 83a 11.25% CARVM 1984	75,375	XXX	75,375	XXX	0
0200008. a-2000 4.00% CARVM 2012 - 2014	808,830	XXX	808,830	XXX	0
0200009. a-2000 4.25% CARVM 2009	570,375	XXX	570,375	XXX	0
0200010. a-2000 4.50% CARVM 2014	118,471	XXX	118,471	XXX	0
0200011. a-2000 4.75% CARVM 2003 - 2011	3,786,667	XXX	3,786,667	XXX	0
0200012. a-2000 5.00% CARVM 2005 - 2010	229,236,703	XXX	229,236,703	XXX	0
0200013. a-2000 5.25% CARVM 2000 - 2009	268,106,988	XXX	268,106,988	XXX	0
0200014. a-2000 5.50% CARVM 2007 - 2009	3,036,495	XXX	3,036,495	XXX	0
0200015. a-2000 6.00% CARVM 2009	8,584,278	XXX	8,584,278	XXX	0
0200016. a-2000 Proj AA 0.00% CARVM 2014	761	XXX	761	XXX	0
0200017. a-2000 Proj AA 2.75% CARVM 2012	522,474	XXX	522,474	XXX	0
0200018. a-2000 Proj AA 3.00% CARVM 2012	58,011	XXX	58,011	XXX	0
0200019. a-2000 Proj AA 3.25% CARVM 2010 - 2014	679,694	XXX	679,694	XXX	0
0200020. a-2000 Proj AA 3.50% CARVM 2012 - 2014	11,204,044	XXX	11,204,044	XXX	0
0200021. a-2000 Proj AA 3.75% CARVM 2010 - 2014	6,521,539	XXX	6,521,539	XXX	0
0200022. a-2000 Proj AA 4.00% CARVM 2010 - 2014	12,905,015	XXX	12,905,015	XXX	0
0200023. a-2000 Proj AA 4.25% CARVM 2011	190,166	XXX	190,166	XXX	0
0200024. a-2000 Proj AA 4.50% CARVM 2010 - 2011	19,906,499	XXX	19,906,499	XXX	0
0200025. 2012 IAR 3.75% CARVM 2017 - 2018	7,144,110	XXX	7,144,110	XXX	0
0200026. 2012 IAR 4.00% CARVM 2015 - 2019	37,211,499	XXX	37,211,499	XXX	0
0200027. NY Reg 213 Variable Annuity Base Reserve 1998 - 2024	405,771,161	XXX	405,771,161	XXX	0
0200028. 2012 IAR 2.00% VM-22 2022	34,768	XXX	34,768	XXX	0
0200029. 2012 IAR 2.75% VM-22 2018	170,568	XXX	170,568	XXX	0
0200030. 2012 IAR 3.00% VM-22 2018 - 2022	1,135,036	XXX	1,135,036	XXX	0
0200031. 2012 IAR 3.25% VM-22 2018	169,580	XXX	169,580	XXX	0
0200032. 2012 IAR 3.50% VM-22 2018 - 2022	349,580	XXX	349,580	XXX	0
0200033. 2012 IAR 3.75% VM-22 2018 - 2019	745,581	XXX	745,581	XXX	0
0200034. 2012 IAR 4.00% VM-22 2019	362,365	XXX	362,365	XXX	0
0200035. 2012 IAR 4.50% VM-22 2023 - 2024	826,051	XXX	826,051	XXX	0
0200036. 2012 IAR 4.75% VM-22 2023 - 2024	11,878,520	XXX	11,878,520	XXX	0
0200037. 2012 IAR 5.00% VM-22 2023 - 2024	1,646,052	XXX	1,646,052	XXX	0
0200038. 2012 IAR 5.25% VM-22 2024	1,466,326	XXX	1,466,326	XXX	0
0299997. Totals (Gross)	1,039,485,841	XXX	1,039,485,841	XXX	0
0299998. Reinsurance ceded	385,567,427	XXX	385,567,427	XXX	0
0299999. Annuities: Totals (Net)	653,918,414	XXX	653,918,414	XXX	0
0300001. a-2000 5.25% CARVM 2005 - 2006	227,636	0	227,636	0	0
0300002. a-2000 5.50% CARVM 2004 - 2008	498,585	0	498,585	0	0
0300003. a-2000 6.00% CARVM 2009	120,101	0	120,101	0	0
0300004. a-2000 6.50% CARVM 2002	28,528	0	28,528	0	0
0300005. a-2000 Proj AA 3.50% CARVM 2012	709,233	0	709,233	0	0
0300006. a-2000 Proj AA 3.75% CARVM 2013	1,032,125	0	1,032,125	0	0
0300007. a-2000 Proj AA 4.00% CARVM 2014	346,475	0	346,475	0	0
0300008. a-2000 Proj AA 4.50% CARVM 2010 - 2014	972,166	0	972,166	0	0
0300009. 2012 IAR 3.75% CARVM 2017	5,586,677	0	5,586,677	0	0
0300010. 2012 IAR 4.00% CARVM 2015 - 2016	4,633,678	0	4,633,678	0	0
0300011. 2012 IAR 1.25% VM-22 2020	1,393,724	0	1,393,724	0	0
0300012. 2012 IAR 1.50% VM-22 2020 - 2021	3,051,105	0	3,051,105	0	0
0300013. 2012 IAR 1.75% VM-22 2020 - 2022	1,255,547	0	1,255,547	0	0
0300014. 2012 IAR 2.00% VM-22 2020 - 2022	3,671,937	0	3,671,937	0	0
0300015. 2012 IAR 2.25% VM-22 2019 - 2022	4,979,669	0	4,979,669	0	0
0300016. 2012 IAR 2.50% VM-22 2019 - 2022	3,767,323	0	3,767,323	0	0
0300017. 2012 IAR 2.75% VM-22 2018 - 2022	3,264,786	0	3,264,786	0	0
0300018. 2012 IAR 3.00% VM-22 2018 - 2022	3,076,595	0	3,076,595	0	0
0300019. 2012 IAR 3.25% VM-22 2018 - 2019	1,657,678	0	1,657,678	0	0
0300020. 2012 IAR 3.50% VM-22 2018 - 2019	2,947,261	0	2,947,261	0	0
0300021. 2012 IAR 3.75% VM-22 2018 - 2022	3,150,406	0	3,150,406	0	0
0300022. 2012 IAR 4.00% VM-22 2019 - 2022	3,427,635	0	3,427,635	0	0
0300023. 2012 IAR 4.25% VM-22 2022 - 2024	5,568,286	0	5,568,286	0	0
0300024. 2012 IAR 4.50% VM-22 2023 - 2024	8,385,818	0	8,385,818	0	0
0300025. 2012 IAR 4.75% VM-22 2023 - 2024	9,866,578	0	9,866,578	0	0
0300026. 2012 IAR 5.00% VM-22 2023 - 2024	13,783,712	0	13,783,712	0	0
0300027. 2012 IAR 5.25% VM-22 2024	1,909,209	0	1,909,209	0	0
0399997. Totals (Gross)	89,312,474	0	89,312,474	0	0
0399998. Reinsurance ceded	40,825,105	0	40,825,105	0	0
0399999. SCWLC: Totals (Net)	48,487,369	0	48,487,369	0	0
0400001. 59 ADB 58 CSO 3.00% 1982 - 1985	91	0	91	0	0
0499997. Totals (Gross)	91	0	91	0	0
0499998. Reinsurance ceded	91	0	91	0	0
0499999. Accidental Death Benefits: Totals (Net)	0	0	0	0	0
0500001. 52 INTERCO DISA 58 CSO 3.00% 1982 - 1985	242	0	242	0	0
0500002. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013 - 2019	1,048,023	0	1,048,023	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500003. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012	7,158,200	0	7,158,200	0	0
0500004. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004 - 2005	201,250	0	201,250	0	0
0599997. Totals (Gross)	8,407,714	0	8,407,714	0	0
0599998. Reinsurance ceded	257	0	257	0	0
0599999. Disability-Active Lives: Totals (Net)	8,407,457	0	8,407,457	0	0
0600001. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013	331,861	0	331,861	0	0
0600002. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012	4,000,511	0	4,000,511	0	0
0600003. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004 - 2005	288,938	0	288,938	0	0
0600004. 52 INTERCO DISA Period 2* 2017 CSO 3.00% 2021 - 2023	1,192,129	0	1,192,129	0	0
0600005. 52 INTERCO DISA Period 2* 2017 CSO 3.50% 2018 - 2020	879,414	0	879,414	0	0
0699997. Totals (Gross)	6,692,853	0	6,692,853	0	0
0699998. Reinsurance ceded	0	0	0	0	0
0699999. Disability-Disabled Lives: Totals (Net)	6,692,853	0	6,692,853	0	0
0700001. Additional Actuarial reserves Asset/Liab Testing	55,000,000	0	55,000,000	0	0
0700002. AAT Reserves	535,000,000	0	535,000,000	0	0
0700003. For excess of valuation net premiums over corresponding gross premiums	834,072	0	834,072	0	0
0700004. For non deduction of deferred fractional premiums or return of premiums at the death of the insured	866	0	866	0	0
0700005. Immediate Payment of Claims	10,862	0	10,862	0	0
0700006. Reg 213 Rider Excess Reserve	2,169,783,858	0	2,169,783,858	0	0
0799997. Totals (Gross)	2,760,629,658	0	2,760,629,658	0	0
0799998. Reinsurance ceded	2,639,470,289	0	2,639,470,289	0	0
0799999. Miscellaneous Reserves: Totals (Net)	121,159,369	0	121,159,369	0	0
9999999. Totals (Net) - Page 3, Line 1	963,980,432	0	963,980,432	0	0

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

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]
1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 0
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 0
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $ 0
8.2 State the amount of reserves established for this business: $ 0
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 0
9.2 State the amount of reserves established for this business: $ 0
9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
Description of Valuation Class	2 Changed From	3 Changed To	Increase in Actuarial Reserve Due to Change
Payout Annuities - Life Contingent SPIAs	Unmatched mortality improvement duration.	Mortality improvement duration matched to contract duration.	(159,626)
0299999. Subtotal	XXX	XXX	(159,626)
Payout Annuities - Life Contingent Fixed Supplemental Contracts	Unmatched mortality improvement duration.	Mortality improvement duration matched to contract duration.	72,690
0399999. Subtotal	XXX	XXX	72,690
9999999 - Total (Column 4, only)			(86,936)

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	56,955	0	0	0	0	0	0	0	0	0	0	56,955	0
2. Additional contract reserves (b)	124,220	0	0	0	0	0	0	0	0	0	0	124,220	0
3. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	181,175	0	0	0	0	0	0	0	0	0	0	181,175	0
8. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Net)	181,175	0	0	0	0	0	0	0	0	0	0	181,175	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17. TOTAL (Net)	181,175	0	0	0	0	0	0	0	0	0	0	181,175	0
18. TABULAR FUND INTEREST	0	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	19,001,501	0	4,152,887	14,839,794	8,820	0
2. Deposits received during the year	4,525,521	0	1,324,016	3,201,505	0	0
3. Investment earnings credited to the account	50,930	0	101,545	(50,615)	0	0
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	5,403,661	0	997,822	4,405,839	0	0
8. Other net transfers to or (from) Separate Accounts	446,371	0	0	446,371	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	17,727,920	0	4,580,626	13,138,474	8,820	0
10. Reinsurance balance at the beginning of the year	(5,228,754)	0	0	(5,228,754)	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(482,611)	0	0	(482,611)	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,746,143)	0	0	(4,746,143)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	12,981,777	0	4,580,626	8,392,331	8,820	0

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 0
2. Reported as Annuities Certain (captured in column 3) $ 0
3. Reported as Supplemental Contracts (captured in column 4) $ 0
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $ 0
5. Reported as Premium or Other Deposit Funds (captured in column 6) $ 0
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $ 0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0
1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:								
2.1 Resisted 2.11 Direct	400,000	400,000	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	331,250	331,250	0	0	0	0	0	0
2.14 Net	68,750	(b) 68,750	(b) 0	(b) 0	0	0	0	0
2.2 Other 2.21 Direct	9,725,000	9,725,000	0	0	0	0	0	0
2.22 Reinsurance assumed	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded	9,865,000	9,865,000	0	0	0	0	0	0
2.24 Net	(140,000)	(b) (140,000)	(b) 0	(b) 0	0	(b) 0	0	0
3. Incurred but unreported:								
3.1 Direct	2,975,676	2,975,676	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	2,569,320	2,569,320	0	0	0	0	0	0
3.4 Net	406,356	(b) 406,356	(b) 0	(b) 0	0	(b) 0	0	0
4. TOTALS 4.1 Direct	13,100,676	13,100,676	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	12,765,570	12,765,570	0	0	0	0	0	0
4.4 Net	335,106	(a) 335,106	(a) 0	0	0	0	0	0

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	225,245,620	64,824,184	0	160,421,436	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	156,515,079	60,095,949	0	96,419,130	0	0	0	0
1.4 Net	(c) 68,730,541	4,728,235	0	64,002,306	0	0	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	13,100,676	13,100,676	0	0	0	0	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	12,765,570	12,765,570	0	0	0	0	0	0
2.4 Net	335,106	335,106	0	0	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	30,951,675	6,920,741	0	24,030,934	0	0	0	0
4. Liability December 31, prior year:								
4.1 Direct	14,938,926	14,938,926	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	13,778,185	13,778,185	0	0	0	0	0	0
4.4 Net	1,160,741	1,160,741	0	0	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	23,979,203	3,004,706	0	20,974,497	0	0	0	0
6. Incurred Benefits								
6.1 Direct	223,407,370	62,985,934	0	160,421,436	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	162,474,936	62,999,369	0	99,475,567	0	0	0	0
6.4 Net	60,932,434	(13,435)	0	60,945,869	0	0	0	0

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

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

(c) Includes $ 537,521 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	186,577	207,693	21,116
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	131,296,301	103,068,942	(28,227,359)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other-than-invested assets	464,501	504,993	40,492
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	131,947,379	103,781,628	(28,165,751)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	131,947,379	103,781,628	(28,165,751)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Receivable from reinsurer in liquidation	415,320	415,320	0
2502.	Miscellaneous	49,181	89,673	40,492
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	464,501	504,993	40,492

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number (1)	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2024	For the Year Ended December 31, 2023
Net income (loss), NY SAP				$ (120,082,030)	$ 539,414,184
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51	3	1	333,078	376,561
Variable Annuities Excess of NY Reg 213 Standard Scenario over VM 21 Stochastic Reserves	51	3	1	(412,422)	3,597,047
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	286,842	(2,439,800)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	115,205	10,474,410
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (119,759,327)	$ 551,422,402
				December 31, 2024	**December 31, 2023**
Statutory capital and surplus, NY SAP				$ 699,080,327	$ 818,853,046
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	1,177,793	844,715
Variable Annuities Excess of NY Reg 213 Standard Scenario over VM 21 Stochastic Reserves	51	3	1	3,087,277	3,499,699
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	(1,837,177)	(2,124,019)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	9,265,916	9,150,711
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 710,774,136	$ 830,224,152

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

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

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

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

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

C. Accounting Policy

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

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

NOTES TO THE FINANCIAL STATEMENTS

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated in the same manner as comparable longer-term investments described below.

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

(3) Common stocks of nonaffiliates are stated at fair value.

(4) Redeemable preferred stocks are generally stated at cost or amortized cost unless they have a NAIC rating designation of 4, 5 or 6, in which case such stocks are stated at the lower of cost, amortized cost or fair value.

(5) Mortgage loans on real estate are principally stated at amortized cost, net of valuation allowances.

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

For legacy residential mortgage-backed securities (“RMBS”) and commercial mortgage-backed securities (“CMBS”) that closed prior to January 1, 2013, both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 to 5 are stated at amortized cost, while RMBS and CMBS with initial designations of 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

The NAIC designation for a given modeled non-legacy security RMBS or CMBS that closed on or after January 1, 2013, is assigned by the Structured Securities Group of the NAIC and does not depend on the book/adjusted carrying value of each RMBS or CMBS. The NAIC designation assigned will be determined by applying the intrinsic price to the NAIC designation intrinsic price mapping.

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

(7) The Company does not have investments in subsidiary, controlled and affiliated (“SCA”) companies.

(8) Investments in joint ventures, partnerships and limited liability companies (“LLC”) are carried at the underlying audited Generally Accepted Accounting Principles (“GAAP”) equity of the respective entity’s financial statements. Undistributed earnings of these entities are recognized in unrealized gains and losses. Such investments are nonadmitted if they do not have financial statement audits.

(9) See Note 8 for the derivative accounting policy.

(10) The Company does not have business which requires a premium deficiency reserve calculation.

(11) The Company does not hold a liability for loss/claim adjustment expense.

(12) The Company did not modify its capitalization policy from the prior period.

(13) The Company does not have pharmaceutical rebate receivables.

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

Accounting Changes

In June 2024, the Company reclassified $541,020,861 from Unassigned funds to Other than special surplus in accordance with guidance from the NYDFS. The reclassification represents the cumulative balance of unamortized deferred reinsurance gains. Going forward, such gains will be recognized in Unassigned funds as earnings emerge on the reinsured business.

Correction of Errors

The Company had no correction of errors during 2024.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2024 and 2023.

B. Statutory Merger

The Company had no statutory mergers during 2024 and 2023.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2024 and 2023.

D. Impairment Loss

The Company had no recognized impairment losses from goodwill during 2024 and 2023.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The Company had no admitted goodwill during 2024 and 2023.

4. Discontinued Operations

The Company had no discontinued operations during 2024 and 2023.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2024 were:

	Maximum	Minimum
Farm loans	N/A	N/A
Commercial loans	N/A	N/A

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the year ended December 31, 2024 was: N/A

(3) During 2024 and 2023, all applicable taxes, assessments and advances were included in the mortgage loan total.

NOTES TO THE FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. December 31, 2024							
1. Recorded Investment (All)							
(a) Current	$ 43,841,297	$ —	$ —	$ —	$ 141,989,249	$ —	$ 185,830,546
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 31,454,891	$ —	$ —	$ —	$ 141,989,249	$ —	$ 173,444,140
b. December 31, 2023							
1. Recorded Investment (All)							
(a) Current	$ 46,216,034	$ —	$ —	$ —	$ 182,012,977	$ —	$ 228,229,011
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 32,684,861	$ —	$ —	$ —	$ 182,012,977	$ —	$ 214,697,838

(5) The Company had no investment in impaired loans with or without allowance for credit losses for the years ended 2024 and 2023.

(6) The Company had no investment in impaired and nonaccrual mortgage loans for the years ended December 31, 2024 and 2023.

(7) The Company had no allowance for credit losses for the years ended 2024 and 2023.

(8) The Company had no derecognized mortgage loans as a result of foreclosure for the years ended 2024 and 2023.

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

B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor in 2024 and 2023.

NOTES TO THE FINANCIAL STATEMENTS

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2024 and 2023.

D. Loan-backed Securities

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

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the year ended December 31, 2024.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2024.

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

(3) As of December 31, 2024, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

(4) At December 31, 2024, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	686,834
2. 12 Months or Longer	$	22,536,385
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	30,876,568
2. 12 Months or Longer	$	249,017,511

(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:

a. general payment terms of the security;
b. the likelihood that the issuer can service the scheduled interest and principal payments;
c. the quality and amount of any credit enhancements;
d. the security's position within the capital structure of the issuer;
e. possible corporate restructurings or asset sales by the issuer; and
f. changes to the rating of the security or the issuer by rating agencies.

Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to:

a. the quality of underlying collateral;
b. expected prepayment speeds;
c. current and forecasted loss severity;
d. consideration of the payment terms of the underlying assets backing the security; and
e. the payment priority within the tranche structure of the security.

For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

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

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of December 31, 2024.

J. Real Estate

The Company did not have real estate investments or real estate held for sale in 2024 and 2023.

NOTES TO THE FINANCIAL STATEMENTS

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

The Company did not have investments in LIHTC in 2024 and 2023.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

	Gross Restricted									Percentage	
	2024										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	December 31, 2024 (1 plus 3)	December 31, 2023	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank (“FHLB”) capital stock	—	—	—	—	—	—	—	—	—	—	—
On deposit with states	1,339,036	—	—	—	1,339,036	1,348,472	(9,436)	—	1,339,036	0.01	0.01
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
Pledged collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	—	—	—	—	—
Pledged as collateral not captured in other categories	9,704,224	—	—	—	9,704,224	586,215	9,118,009	—	9,704,224	0.08	0.08
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	$ 11,043,260	$ —	$ —	$ —	$ 11,043,260	$ 1,934,687	$ 9,108,573	$ —	$ 11,043,260	0.09 %	0.09 %

(a) Subset of column 1.

(b) Subset of column 3.

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

	Gross Restricted								Percentage	
	2024									
	(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)]	December 31, 2024 (1 plus 3)	December 31, 2023	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 9,704,224	$ —	$ —	$ —	$ 9,704,224	$ 586,215	$ 9,118,009	$ 9,704,224	0.08 %	0.08 %
Total	$ 9,704,224	$ —	$ —	$ —	$ 9,704,224	$ 586,215	$ 9,118,009	$ 9,704,224	0.08 %	0.08 %

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2024 and 2023.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at December 31, 2024, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	$ 111,986,000	$ 111,986,000	3.9 %	4.1 %
Schedule D, Part 1	—	—	—	—
Schedule D, Part 2, Section 1	—	—	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	—	—	—	—
Total Collateral Assets	$ 111,986,000	$ 111,986,000	3.9 %	4.1 %

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

** Column 1 divided by Asset Page, Line 26 (Column 3)

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	$ 111,986,000	5.5 %

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

M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2024.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

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

Investment	Number of 5GI Securities 2024	Number of 5GI Securities 2023	Aggregate BACV 2024	Aggregate BACV 2023	Aggregate Fair Value 2024	Aggregate Fair Value 2023
Bonds - AC [(1)]	1	1	$ 324,000	$ 324,000	$ 313,493	$ 311,939
LB&SS - AC	—	—	—	—	—	—
Preferred Stock - AC	2	2	1,406,429	3,276,084	1,406,429	3,276,084
Preferred Stock - FV [(2)]	—	—	—	—	—	—
Total	3	3	$ 1,730,429	$ 3,600,084	$ 1,719,922	$ 3,588,023

[(1)] AC - Amortized Cost
[(2)] FV - Fair Value

P. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2024.

The Company did not have any settled short sale transactions during the year ended December 31, 2024.

Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2024, 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	9
Aggregate Amount of Investment Income	$ 26,785	$ 275,056

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

The Company did not participate in a cash pool during the year ended December 31, 2024.

NOTES TO THE FINANCIAL STATEMENTS

S. The Company did not have any collateral loans during the year ended December 31, 2024.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or LLCs which exceed 10% of its admitted assets.

B. The Company did not recognize write-downs or recorded adjustments on investments in joint ventures during the years ended December 31, 2024 and 2023, 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. Due and accrued income is excluded from surplus on the following basis:

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

B. The total amount excluded from surplus: None.

C. The gross, nonadmitted amounts for interest income due and accrued as of December 31, 2024 were as follows:

Interest Income Due and Accrued:

1	Gross	$	14,149,577
2	Nonadmitted		—
3	Admitted	$	14,149,577

D. As of December 31, 2024, the Company had aggregate deferred interest of $0.

E. As of December 31, 2024, the Company had cumulative amounts of paid-in-kind ("PIK") interest included in the current principal balance of $1,626,577.

8. Derivative Instruments

Overview

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

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

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

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

To qualify for hedge accounting under SSAP No. 86, *Derivatives* ("SSAP 86"), at the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability ("fair value hedge"); or (ii) a hedge of the variability of cash flows to be received or paid related to a forecasted transaction or a recognized asset or liability ("cash flow hedge"). In its hedge documentation, the Company sets forth how the hedging instrument is expected to hedge the designated risks related to the hedged item and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness. A derivative designated as a hedging instrument must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is formally assessed at inception and at least quarterly throughout the life of the designated hedging relationship.

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

Types of Derivatives

Foreign Currency Exchange Rate Derivatives

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

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

Equity Market Derivatives

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

Equity index options are used by the Company to manage equity risks related to index-linked annuities. The Company uses equity index options to hedge against adverse changes in equity markets. In an equity index option transaction, the Company enters into contracts to buy or sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash, based on differentials in the indices at the time of exercise and the strike price. Certain of these contracts may also contain settlement provisions linked to interest rates ("hybrid options"). In certain instances, the Company may enter into a combination of transactions to hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options. See Schedule DB, Part A.

Total rate of return swaps are swaps whereby the Company agrees with another party to exchange, at specified intervals, the difference between the economic risk and reward of an asset or a market index and a floating rate, most commonly Fed Funds, calculated by reference to an agreed notional amount. No cash is exchanged at the outset of the contract. Cash is paid and received over the life of the contract based on the terms of the swap. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at each due date. Total rate of return swaps are used by the Company to manage equity risks related to index-linked annuities. See Schedule DB, Part A.

NOTES TO THE FINANCIAL STATEMENTS

Exchange-traded equity futures are used by the Company to manage equity risks related to index-linked annuities. In exchange-trade equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. In certain instances, the Company may lock in the economic impact of existing exchange-traded equity futures by entering into offsetting positions. See Schedule DB, Part B.

Interest Rate Derivatives

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

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

Interest rate swaps are used by the Company to manage interest rate risks related to index-linked annuities. In an interest rate swap, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to an agreed notional amount. In certain instances, the Company may lock in the economic impact of existing interest rate swaps by entering into offsetting positions. See Schedule DB, Part A. .

Cash Flow Hedges

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

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

For the years ended December 31, 2024 and 2023, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

In certain instances, the Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. For the years ended December 31, 2024 and 2023, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions for the years ended December 31, 2024 and 2023.

Non-qualifying Derivatives

The Company enters into the following derivatives that do not qualify for hedge accounting under SSAP 86: (i) interest rate caps and interest rate swaps to economically hedge its exposure to interest rates; (ii) foreign currency swaps to economically hedge its exposure to adverse movements in exchange rates; and (iii) equity index options, total rate of return swaps, and equity futures to hedge its exposure to equity risks.

Derivatives for Other than Hedging Purposes

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2024 and 2023.

Credit Risk

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

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

	Securities [1]	
	2024	**2023**
Initial Margin:		
OTC-bilateral	$ 9,192,361	$ —
Variation Margin:		
OTC-bilateral	—	586,215
OTC-cleared	—	—
Total OTC	$ 9,192,361	$ 586,215
Initial Margin:		
Futures [3]	$ 511,863	$ —

(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 by the Company in connection with its OTC derivatives as of December 31:

	Cash (1)		Securities (2)		Total	
	2024	**2023**	**2024**	**2023**	**2024**	**2023**
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 9,500,922	$ 460,283	$ 9,500,922	$ 460,283
Variation Margin:						
OTC-bilateral	111,986,000	43,594,000	37,572,228	2,489,792	149,558,228	46,083,792
Total OTC	$ 111,986,000	$ 43,594,000	$ 47,073,150	$ 2,950,075	$159,059,150	$ 46,544,075

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

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

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is accounted for separately from the estimated fair value of each derivative.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2024:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2025	$ 19,996,297
2026	22,831,787
2027	15,053,086
2028	19,427,971
Thereafter	19,896,973
Total	$ 97,206,114

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

	2024	2023
Net undiscounted future premium payments (receipts)	$ 97,206,114	$ 100,332,650
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ 82,866,294	$ 26,494,866
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 170,863,387	$ 116,321,067

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

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

	December 31, 2024		
	Ordinary	Capital	Total
Gross DTA	$ 218,212,405	$ 8,950,725	$ 227,163,130
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	218,212,405	8,950,725	227,163,130
DTA nonadmitted	123,147,064	8,149,237	131,296,301
Subtotal net admitted DTA	95,065,341	801,488	95,866,829
DTL	69,249,304	17,983	69,267,287
Net admitted DTA/(Net DTL)	$ 25,816,037	$ 783,505	$ 26,599,542

	December 31, 2023		
	Ordinary	Capital	Total
Gross DTA	$ 203,041,827	$ 6,435,132	$ 209,476,959
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	203,041,827	6,435,132	209,476,959
DTA nonadmitted	96,651,793	6,417,149	103,068,942
Subtotal net admitted DTA	106,390,034	17,983	106,408,017
DTL	73,389,135	17,983	73,407,118
Net admitted DTA/(Net DTL)	$ 33,000,899	$ —	$ 33,000,899

	Change		
	Ordinary	Capital	Total
Gross DTA	$ 15,170,578	$ 2,515,593	$ 17,686,171
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	15,170,578	2,515,593	17,686,171
DTA nonadmitted	26,495,271	1,732,088	28,227,359
Subtotal net admitted DTA	(11,324,693)	783,505	(10,541,188)
DTL	(4,139,831)	—	(4,139,831)
Net admitted DTA/(Net DTL)	$ (7,184,862)	$ 783,505	$ (6,401,357)

NOTES TO THE FINANCIAL STATEMENTS

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

	December 31, 2024		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	25,816,037	783,505	26,599,542
1. Adjusted gross DTA expected to be realized following the balance sheet date	25,816,037	783,505	26,599,542
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	100,872,118
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	69,249,304	17,983	69,267,287
DTA admitted as the result of application of SSAP 101 total	$ 95,065,341	$ 801,488	$ 95,866,829

	December 31, 2023		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	33,000,899	—	33,000,899
1. Adjusted gross DTA expected to be realized following the balance sheet date	33,000,899	—	33,000,899
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	117,877,828
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	73,389,135	17,983	73,407,118
DTA admitted as the result of application of SSAP 101 total	$ 106,390,034	$ 17,983	$ 106,408,017

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	(7,184,862)	783,505	(6,401,357)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(7,184,862)	783,505	(6,401,357)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(17,005,710)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(4,139,831)	—	(4,139,831)
DTA admitted as the result of application of SSAP 101 total	$ (11,324,693)	$ 783,505	$ (10,541,188)

	December 31, 2024	December 31, 2023
RBC percentage used to determine recovery period and threshold limitation amount	3629 %	3999 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 726,657,714	$ 831,136,270

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

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

B. All DTL were recognized as of December 31, 2024 and December 31, 2023.

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

	December 31, 2024	December 31, 2023	Change
1. Current Income Tax			
(a) Federal	$ (2,995,248)	$ 1,854,481	$ (4,849,729)
(b) Foreign	7,732	—	7,732
(c) Subtotal (1a+1b)	(2,987,516)	1,854,481	(4,841,997)
(d) Federal income tax on net capital gains	(1,761,382)	(755,794)	(1,005,588)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (4,748,898)	$ 1,098,687	$ (5,847,585)

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2024	December 31, 2023	Change
2. Deferred Tax Assets			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	34,458,305	11,115,608	23,342,697
(4) Investments	30,048,964	52,489,797	(22,440,833)
(5) Deferred acquisition costs	10,562,658	3,809,487	6,753,171
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	—	—	—
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	—	—	—
(11) Net operating loss carryforward	108,651,098	99,449,604	9,201,494
(12) Tax credit carryforwards	7,806,018	8,273,079	(467,061)
(13) Other	26,685,362	27,904,252	(1,218,890)
Subtotal	218,212,405	203,041,827	15,170,578
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	123,147,064	96,651,793	26,495,271
(d) Admitted ordinary DTA (2a99-2b-2c)	95,065,341	106,390,034	(11,324,693)
(e) Capital:			
(1) Investments	8,950,725	6,435,132	2,515,593
(2) Net capital loss carryforward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4)	8,950,725	6,435,132	2,515,593
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	8,149,237	6,417,149	1,732,088
(h) Admitted capital DTA (2e99-2f-2g)	801,488	17,983	783,505
(i) Admitted DTA (2d+2h)	$ 95,866,829	$ 106,408,017	$ (10,541,188)
3. Deferred Tax Liabilities			
(a) Ordinary:			
(1) Investments	$ 66,550,939	$ 63,091,642	$ 3,459,297
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premiums	671,219	671,116	103
(4) Policyholder reserves	2,027,146	9,626,377	(7,599,231)
(5) Other	—	—	—
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	69,249,304	73,389,135	(4,139,831)
(b) Capital:			
(1) Investments	17,983	17,983	—
(2) Real estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3)	17,983	17,983	—
(c) Deferred tax liabilities (3a99+3b2+3b3)	$ 69,267,287	$ 73,407,118	$ (4,139,831)
4. Net deferred tax assets/liabilities (2i-3c)	$ 26,599,542	$ 33,000,899	$ (6,401,357)

Change in nonadmitted DTA	28,227,359
Tax effect of unrealized gains (losses)	14,050,198
Additional minimum pension liability	—
Change in net DTA	$ 35,876,200

NOTES TO THE FINANCIAL STATEMENTS

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

	December 31, 2024
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$ (27,705,630)
Net realized capital gains (losses) @ 21%	(126,968)
Tax effect of:	
Reinsurance Ceding Commission	(9,676,767)
Separate Account dividend received deduction	(1,214,533)
Prior years adjustments and accruals	(1,035,867)
Tax credits	(1,031,221)
Interest maintenance reserve	136,095
Separate Account Unrealized Gains/Losses	77,522
Other	(56,243)
Change in nonadmitted assets	12,938
Tax exempt income	(4,424)
Valuation allowance	—
Total statutory income taxes (benefit)	$ (40,625,098)
Federal and foreign income taxes incurred including tax on realized capital gains	$ (4,748,898)
Change in net DTA	(35,876,200)
Prior years adjustments in surplus	—
Total statutory income taxes (benefit)	$ (40,625,098)

E. (1) As of December 31, 2024, the Company had the following net operating loss carryforwards:

Year of expiration	Net operating loss carryforwards
Indefinite	$ 517,376,417
2037	9,762
	$ 517,386,179

As of December 31, 2024, the Company had no capital loss carryforward.

As of December 31, 2024 the Company had tax credit carryforwards which will expire as follows:

Year of expiration	Tax credit carryforwards
2027-2031	$ 5,943,853
2032-2034	1,861,795
2043-2044	370
	$ 7,806,018

(2) The Company had no Federal income taxes available at December 31, 2024 for recoupment in the event of future net losses.

(3) The Company had no deposits under Section 6603 of the Internal Revenue Code of 1986, as amended (“IRC”) during 2024.

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

Brighthouse Financial Inc
Brighthouse Holdings LLC
Brighthouse Securities LLC
Brighthouse Services LLC
Brighthouse Assignment Company
New England Life Insurance Company
Brighthouse Life Insurance Company
Brighthouse Reinsurance Company of Delaware

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

G. As of December 31, 2024, the Company had a liability for unrecognized tax benefits of $47,862. An estimate of the amount of any increase in the Company's liability for unrecognized tax benefits during the twelve month period ending December 31, 2025 cannot be made.

NOTES TO THE FINANCIAL STATEMENTS

H. Repatriation Transition Tax (“RTT”).

As of December 31, 2024, the Company did not owe any RTT.

I. Alternative Minimum Tax (“AMT”) Credit

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

J. Corporate Alternative Minimum Tax ("CAMT")

As of December 31, 2024, the Company is a nonapplicable reporting entity.

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

A-C. The Company did not have any transactions with related parties who are not reported on Schedule Y.

D. The Company had $3,419,053 receivable and $23,354,257 payable with affiliates as of December 31, 2024. The company had $2,603,104 receivable and $117,245,662 payable with affiliates as of December 31, 2023. Amounts receivable and payable are expected to be settled within 90 days.

E. The Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company’s or any affiliate’s assets or liabilities, except as noted in 14A.

F. The Company is a party to a service agreement with its affiliate, Brighthouse Services, LLC, pursuant to which Brighthouse Services, LLC agrees to provide a broad range of services and make available its personnel and facilities upon the request of the Company as deemed necessary for its operations. This agreement involves cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

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

G. The Company is a wholly-owned subsidiary of Brighthouse Life Insurance Company, which is a wholly-owned subsidiary of Brighthouse Holdings, LLC, which is a wholly-owned subsidiary of Brighthouse Financial, Inc. (“Brighthouse”). Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the company operated on a stand alone basis.

H. The Company did not own shares of another upstream or intermediate parent, either directly or indirectly, via a downstream SCA company.

I-O. The Company does not have any investments in any SCA.

11. Debt

A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2024.

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

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

As of December 31, 2024, 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) The Company’s capital is comprised of 200,000 shares of common stock authorized, of which 200,000 shares are issued and outstanding, at $10 per share par value.

(B) The Company has no preferred capital stock.

(C) Under New York State Insurance Law, the Company, without prior insurance regulatory clearance, to pay stockholder dividends to Brighthouse Insurance in any calendar year based on either of two standards. Under one standard, the Company is permitted, without prior insurance regulatory clearance, to pay dividends out of earned surplus (defined as positive unassigned funds (surplus), excluding 85% of the change in net unrealized capital gains or losses (less capital gains tax), for the immediately preceding calendar year), in an amount up to the greater of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains), not to exceed 30% of surplus to policyholders as of the end of the immediately preceding calendar year. In addition, under this standard, the Company may not, without prior insurance regulatory clearance, pay any dividends in any calendar year immediately following a calendar year for which its net gain from operations, excluding realized capital gains, was negative. Under the second standard, if dividends are paid out of other than earned surplus, the Company may, without prior insurance regulatory clearance, pay an amount up to the lesser of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains). In addition, the Company will be permitted to pay a dividend to Brighthouse Insurance in excess of the amounts allowed under both standards only if it files notice of its intention to declare such a

NOTES TO THE FINANCIAL STATEMENTS

dividend and the amount thereof with the New York Superintendent of Financial Services (the "Superintendent") and the Superintendent either approves the distribution of the dividend or does not disapprove the dividend within 30 days of its filing. Under New York State Insurance Law, the Superintendent has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. Based on amounts at December 31, 2024, the Company cannot pay its parent a stockholder dividend in 2025 without required prior approval of the Superintendent.

(D) The Company paid no dividends in 2024.

(E) Within the limitation of (3) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.

(F) There were no restrictions on unassigned funds (surplus).

(G) There were no advances on surplus.

(H) The Company did not hold any of its own stock or SCA companies for special purposes.

(I) Special surplus funds decreased from $9,005,972 as of December 31, 2023 to $6,606,852 as of December 31, 2024 due to the reclassification from unassigned funds of amounts related to a net negative IMR.

(J) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $65,421,855 at December 31, 2024.

(K) The Company did not issue any surplus debentures or similar obligations.

(L) There were no restatements due to prior quasi reorganizations.

(M) There have been no quasi reorganizations in the prior 10 years.

14. *Liabilities, Contingencies and Assessments*

A. Contingent Commitments

(1) At December 31, 2024, the Company did not have any contingent commitments.

(2) At December 31, 2024, the Company was obligor under the following guarantees, indemnities and support obligations:

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

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

(3) At December 31, 2024, the Company's aggregate compilation of guarantee obligations was $0.

NOTES TO THE FINANCIAL STATEMENTS

B. Assessments

As of December 31, 2024, the Company had a $400,000 liability for retrospective premium-based guaranty fund assessments and a $300,045 asset for the related premium tax offset. As of December 31, 2023, the Company had a $400,000 liability for retrospective premium-based guaranty fund assessments and a $300,000 asset for the related premium tax offset. The total estimated guaranty assessment liability for Executive Life of New York was paid during 2013 and 2014. The related premium tax offsets began to be realized in 2015 and will continue to be extended over a number of years.

The change in the guaranty asset balance summarized below reflects 2024 premium tax offsets accrued and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets		
a. Balance as of December 31, 2023	$	300,000
b. Decreases current year:		—
c. Increases current year:		
Est. premium tax offset		45
d. Balance as of December 31, 2024	$	300,045
e. Discount Rate Applied 0%		

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2024 and 2023.

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

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

E. Joint and Several Liability Arrangements

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

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $291,791 and $245,243 at December 31, 2024 and December 31, 2023, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

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

Summary. Various litigations, claims and assessments against the Company, in addition to those discussed above and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, investor or taxpayer. The Company also receives and responds to subpoenas or other inquiries seeking a broad range of information from various state and federal regulators, agencies and officials. The issues involved in information requests and regulatory matters vary widely, but can include inquiries or investigations concerning the Company's compliance with applicable insurance and other laws and regulations. The Company cooperates in these inquiries.

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

Other Contingencies

As with litigation and regulatory loss contingencies, the Company considers establishing liabilities for certain non-litigation loss contingencies when assertions are made involving disputes or other matters with counterparties to contractual arrangements entered into by the Company, including with third-party vendors. The Company establishes liabilities for such non-litigation loss contingencies when it is probable that a loss will be incurred and the amount of

NOTES TO THE FINANCIAL STATEMENTS

the loss can be reasonably estimated. In matters where it is not probable, but is reasonably possible that a loss will be incurred and the amount of loss can be reasonably estimated, such losses or range of losses are disclosed, and no accrual is made. In the absence of sufficient information to support an assessment of the reasonably possible loss or range of loss, no accrual is made and no loss or range of loss is disclosed.

15. Leases

A. Lease Expense and Commitments

(1) Lessee leasing arrangements

The Company did not participate in lessee leasing arrangements during 2024 and 2023.

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

The Company did not have any leases having initial or remaining noncancelable lease terms in excess of one year during 2024 and 2023.

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2024 and 2023.

B. Lease Income

(1) Operating leases

The Company did not participate in lessor arrangements that provide a significant portion of the Company's business income or assets during 2024 and 2023.

(2) Leveraged leases

The Company did not participate in leveraged leases during 2024 and 2023.

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

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

	Assets		Liabilities	
	2024	2023	2024	2023
Foreign Currency Swaps	$ 33,396,923	$ 52,316,151	$ —	$ —

(2) See Note 8 for a description of the nature and terms of the Company's derivatives, including market risks, cash requirements and related accounting policy.

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's foreign currency swaps was $3,087,557 and $3,027,612 at December 31, 2024 and December 31, 2023, respectively.

(4) At December 31, 2024 and December 31, 2023, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $37,572,228 and $2,489,792, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $9,500,922 and $460,283 at December 31, 2024 and December 31, 2023, respectively.

NOTES TO THE FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales during 2024 and 2023.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during 2024 and 2023.

C. Wash Sales

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

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the year ended December 31, 2024.

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

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

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

At December 31, 2024, there were no direct premiums written by managing general agents or third party administrators.

20. Fair Value Information

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

Hierarchy Table

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

	December 31, 2024			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Perpetual preferred stocks				
Industrial & Miscellaneous	$ —	$ —	$ 1,406,429	$ 1,406,429
Derivative assets [(1)]				
Interest rate	—	7,278,357	—	7,278,357
Foreign currency exchange rate	—	3,133,778	—	3,133,778
Equity market	—	215,097,670	—	215,097,670
Total derivative assets	—	225,509,805	—	225,509,805
Separate Account assets [(2)]	—	4,039,776,843	—	4,039,776,843
Total assets	$ —	$ 4,265,286,648	$ 1,406,429	$ 4,266,693,077
Liabilities				
Derivative liabilities [(1)]				
Interest rate	$ —	$ 205,458	$ —	$ 205,458
Equity market	—	9,412,547	—	9,412,547
Total liabilities	$ —	$ 9,618,005	$ —	$ 9,618,005

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

NOTES TO THE FINANCIAL STATEMENTS

(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, January 1, 2024	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, December 31, 2024
Assets										
Perpetual preferred stocks - Industrial & miscellaneous	$ —	$ 3,276,084	$ —	$ —	$ (1,869,655)	$ —	$ —	$ —	$ —	$ 1,406,429
Total	$ —	$ 3,276,084	$ —	$ —	$ (1,869,655)	$ —	$ —	$ —	$ —	$ 1,406,429

(1) Bonds and perpetual preferred stocks 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 and perpetual preferred stocks 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 year ended December 31, 2024, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, there were no transfers into or out of Level 3.

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

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

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

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

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

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

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 values for exchange-traded derivatives are determined using the quoted market prices and are classified as Level 1 assets. 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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

B. The Company provides additional fair value information in Notes 5, 8, 10,16, 21, 32 and 35.

C. Estimated Fair Value of All Financial Instruments

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

	December 31, 2024					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,511,603,258	$ 1,690,777,053	$ 100,327,156	$ 1,411,276,102	$ —	$ —
Preferred stocks	1,406,429	1,406,429	—	—	1,406,429	—
Mortgage loans	169,361,776	185,830,546	—	—	169,361,776	—
Cash, cash equivalents and short-term investments	162,521,407	162,521,407	162,521,407	—	—	—
Contract loans	134,100	134,100	—	—	134,100	—
Derivative assets [(1)]	236,551,969	234,542,019	499	236,551,470	—	—
Other invested assets	14,271,058	19,464,824	—	14,271,058	—	—
Investment income due and accrued	14,149,577	14,149,577	—	14,149,577	—	—
Separate Account assets	9,611,365,826	9,985,776,769	321,485,168	8,409,269,346	880,611,312	—
Total assets	$ 11,721,365,400	$ 12,294,602,724	$ 584,334,230	$ 10,085,517,553	$ 1,051,513,617	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 12,981,777	$ 12,981,777	$ —	$ —	$ 12,981,777	$ —
Derivative liabilities [(1)]	9,646,418	9,646,386	28,381	9,618,037	—	—
Payable for collateral received	111,986,000	111,986,000	—	111,986,000	—	—
Separate Account liabilities	255,463	414,800	—	255,463	—	—
Total liabilities	$ 134,869,658	$ 135,028,963	$ 28,381	$ 121,859,500	$ 12,981,777	$ —

	December 31, 2023					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,644,758,925	$ 1,796,057,595	$ 116,010,624	$ 1,527,526,801	$ 1,221,500	$ —
Preferred stocks	3,276,084	3,276,084	—	—	3,276,084	—
Mortgage loans	210,419,784	228,229,011	—	—	210,419,784	—
Cash, cash equivalents and short-term investments	241,501,243	241,501,243	241,501,243	—	—	—
Contract loans	108,848	108,848	—	—	108,848	—
Derivative assets [(1)]	139,693,910	137,228,982	—	139,693,910	—	—
Other invested assets	15,380,271	19,487,890	—	15,380,271	—	—
Investment income due and accrued	15,023,963	15,023,963	—	15,023,963	—	—
Separate Account assets	8,429,026,263	8,808,013,230	147,797,621	7,375,354,943	905,873,699	—
Total assets	$ 10,699,189,291	$ 11,248,926,846	$ 505,309,488	$ 9,072,979,888	$ 1,120,899,915	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 13,772,747	$ 13,772,747	$ —	$ —	$ 13,772,747	$ —
Derivative liabilities [(1)]	10,368,698	10,335,412	—	10,368,698	—	—
Payable for collateral received	43,594,000	43,594,000	—	43,594,000	—	—
Separate Account liabilities	1,572,321	1,702,985	—	1,572,321	—	—
Total liabilities	$ 69,307,766	$ 69,405,144	$ —	$ 55,535,019	$ 13,772,747	$ —

(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.

NOTES TO THE FINANCIAL STATEMENTS

Bonds, Cash, Cash Equivalents and Short-term Investments

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

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

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

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.

Other Invested Assets

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

Investment Income Due and Accrued

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

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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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”.

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 December 31, 2024, the Company had no investments where it was not practicable to estimate fair value.

E. At December 31, 2024, the Company had no instruments measured using the NAV practical expedient for valuation.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2024 and 2023.

B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2024 and 2023.

C. Other Disclosures

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

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

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2024 and 2023.

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

The Company did not have any state transferable and non-transferable tax credits during 2024 and 2023.

F. Subprime Mortgage Related Risk Exposure

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

(2) The Company had no direct exposure through investments in subprime loans during 2024 and 2023.

(3) At December 31, 2024, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 11,413,735	$ 11,716,268	$ 12,080,967	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 11,413,735	$ 11,716,268	$ 12,080,967	$ —

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2024 and 2023.

G. Retained Assets

(1) The Company's retained asset account, known as the Total Control Account ("TCA"), was a settlement option or method of payment that was used for amounts due under life insurance and annuity contracts prior to March 6, 2017. TCAs are no longer offered as a settlement option and only existing TCAs remain. The TCA Customer Agreement provided to each accountholder is a contract that is supplementary to the insurance or annuity contract. TCAs are reported in the Annual Statement as amounts on deposit for ordinary supplementary contracts not involving life contingencies.

Each TCA has a guaranteed minimum annual effective interest rate. Guaranteed minimum interest rates for TCAs that remained open during calendar year 2024 were 3.0%, 1.5% or 0.5% depending on the age and origin of the account. In addition to the guaranteed minimum interest rate, the Company also agrees in the TCA Customer Agreement to credit interest at rates that will always be the greater of the guaranteed rate or the rate established by one of two market indices. During calendar year 2024, all TCAs received interest of at least the account's guaranteed minimum annual effective interest rate.

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

There are no fees or charges made to TCA account balances for basic account services. Special service fees were no longer applicable effective September 3, 2024.

Any information requested to be sent via overnight delivery services may incur a fee of $25.00.

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

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

	In Force			
	2024		2023	
	Number	Balance	Number	Balance
Up to and including 12 Months	—	$ —	—	$ —
13 to 24 Months	—	—	—	—
25 to 36 Months	—	—	—	—
37 to 48 Months	—	—	—	—
49 to 60 Months	—	—	—	—
Over 60 Months	37	4,711,972	42	5,178,997
Total	37	$ 4,711,972	42	$ 5,178,997

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2023 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	42	$ 5,178,997	—	$ —
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	109,500	N/A	—
Fees and other charges assessed to retained asset accounts during the year*	N/A	—	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
Retained asset accounts closed/withdrawn during the year	5	576,525	—	—
Retained asset accounts at the end of the year	37	$ 4,711,972	—	$ —

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

H. Insurance-Linked Securities

The Company did not engage in any transactions involving insurance-linked securities during 2024.

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

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

NOTES TO THE FINANCIAL STATEMENTS

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	$ (14,892,756)	$ (6,606,852)	$ —	$ (8,285,904)

(2) Negative (disallowed) IMR admitted

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR admitted	$ 14,892,756	$ 6,606,852	$ —	$ 8,285,904

(3) Calculated adjusted capital and surplus

	Total
Prior Period General Account Capital & Surplus From Prior Period SAP Financials:	$794,071,202
Net Positive Goodwill (admitted)	—
EDP Equipment & Operating System Software (admitted)	—
Net DTAs (admitted)	25,812,276
Net Negative (disallowed) IMR (admitted)	4,541,349
Adjusted Capital & Surplus	$763,717,577

(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	1.95 %

(5) The Company did not report any allocated gains/losses to IMR from derivatives as of December 31, 2024.

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2024 through February 26, 2025, 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

A. Ceded Reinsurance Report

Section 1- General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company?
Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

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

NOTES TO THE FINANCIAL STATEMENTS

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

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $360,555,375

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)

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

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2024.

C. Commutation of Ceded Reinsurance

(1) Describe commutation of ceded reinsurance during the year reported in the following annual statement classifications, including the name or names of the reinsurer(s):

a. Claims incurred	$	—
b. Claims adjustment expenses incurred		—
c. Premiums earned		—
d. Other		—
Company:	$	—

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any certified reinsurer's rating downgraded or status subject to revocation during 2024.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2024.

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

The Company did not have any RBC shortfall for ceded XXX/AXXX reinsurance with an affiliated captive reinsurer subject to the XXX/AXXX captive framework during 2024.

H. Reinsurance Credit

(1) The Company had no reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

(2) The Company had no reinsurance contracts that are not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumption of risk.

(3) The Company had no reinsurance contracts that contain features described below which result in delays in payment in form or in fact:

- Provisions which permit the reporting of losses, or settlements are made, less frequently than quarterly or payments due from the reinsurer are not made in cash within ninety (90) days of the settlement date (unless there is no activity during the period).

- Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.

(4) The Company had no reinsurance contracts that are not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.

(5) The Company did not cede any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract during the period covered by the financial statement, and either:

- Accounted for that contract as reinsurance under SAP and as a deposit under GAAP; or

NOTES TO THE FINANCIAL STATEMENTS

- Accounted for that contract as reinsurance under GAAP and as a deposit under SAP.

(6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP. None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2024. In addition, the Company has no paid or payable medical loss ratio rebates and is not subject to the risk sharing provision of the Affordable Care Act ("ACA").

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses in 2024 and 2023.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2024 and 2023.

27. Structured Settlements

A. The Company had no loss reserves eliminated by annuities, nor was the Company contingently liable for such amounts.

B. The aggregate value of annuities due from any life insurer for which the Company has not obtained a release of liability from the claimant as a result of the purchase of an annuity does not equal or exceed 1% of policyholders' surplus.

28. Health Care Receivables

The Company had no health care receivables during the years 2024, 2023 and 2022.

29. Participating Policies

The Company had no participating policies as of December 31, 2024 and 2023.

30. Premium Deficiency Reserves

As of December 31, 2024, the Company did not have any accident and health contracts that would require premium deficiency reserves.

31. Reserves for Life Contracts and Deposit-Type Contracts

(1) The Company waives the deduction for deferred fractional premiums upon death of insured and returns a portion of the final premium beyond the date of death. Where surrender values are promised in excess of the legally computed reserves, the liability for such excess is included in Exhibit 5 under Miscellaneous Reserves in the amount of $0.

(2) Reserves for substandard policies are based on special mortality tables according to the underwriting classification, and use the same interest rate and reserve method as for standard lives.

(3) As of December 31, 2024, the Company had $48,319,783 insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Reserves to cover the above insurance totaled the gross amount of $834,072 at December 31, 2024 and are reported in Exhibit 5, Miscellaneous Reserves.

(4) Tabular interest is determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products accrued interest credited to the fund balances was used in the calculations of tabular interest.

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

(5) The tabular interest for funds not involving life contingencies for each valuation rate and contractual guaranteed rate was determined as the statutory amount required to support the required statutory reserve based on the commissioner's annuity reserve valuation method. Generally it is the product of such valuation rate of interest times the mean funds at the beginning and end of the valuation period.

(6) The general nature of other reserve changes (Page 7, line 7) is newer items that were not anticipated when the Analysis of Increase in Reserves During the Year exhibit was created. These items include reserves established as a result of asset adequacy analysis, reserves for secondary guarantees on universal life policies and General Account reserves held for variable annuity guaranteed minimum death benefits and guaranteed living benefits.

NOTES TO THE FINANCIAL STATEMENTS

The details for other changes are as follows:

Item	Total	Industrial Life	Ordinary: Life Insurance	Ordinary: Individual Annuities	Ordinary: Supplementary Contracts	Credit Life (Group and Individual)	Group: Life Insurance	Group: Annuities
Increase in Additional Actuarial reserves Asset/Liab Testing	$ 55,000,000	$ —	$ —	$ 55,000,000	$ —	$ —	$ —	$ —
Increase in AAT Reserves	5,000,000	—	—	5,000,000	—	—	—	—
Increase in Reg 213 Standard Scenario Excess	—	—	—	—	—	—	—	—
Increase in Reg 213 Stochastic Reserves	941,513,801	—	—	941,513,801	—	—	—	—
Increase in Miscellaneous Annuity Reserves	—	—	—	—	—	—	—	—
For excess of valuation net premiums over corresponding gross premiums on respective policies	(14,115)	—	(14,115)	—	—	—	—	—
Earnings enhancement benefits	(269)	—	(269)	—	—	—	—	—
Excess cash value	(141)	—	(141)	—	—	—	—	—
Reinsurance ceded	(892,665,815)	—	3,539	(892,669,354)	—	—	—	—
YRT Reinsurance utilization of 2001 CSO Mortality table ultimate rates	—	—	—	—	—	—	—	—
Change from select and ultimate to ultimate mortality in YRT calculation	—	—	—	—	—	—	—	—
Total	$ 108,833,461	$ —	$ (10,986)	$ 108,844,447	$ —	$ —	$ —	$ —

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

A. Individual Annuities	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal:					
With market value adjustment	$ 292,966,383	$ —	$ —	$ 292,966,383	2.6 %
At book value less current surrender charge of 5% or more	199,304,593	3,032,426,926	—	3,231,731,519	29.0
At fair value	—	—	4,002,774,885	4,002,774,885	35.9
Total with market value adjustment or at fair value	492,270,976	3,032,426,926	4,002,774,885	7,527,472,787	67.5
At book value without adjustment (minimal or no charge adjustment)	442,181,865	2,982,334,929	—	3,424,516,794	30.7
2. Not subject to discretionary withdrawal	194,345,475	—	4,232,616	198,578,091	1.8
3. Total (gross: direct + assumed)	1,128,798,316	6,014,761,855	4,007,007,501	11,150,567,672	100.0 %
4. Reinsurance ceded	(426,392,532)	—	—	(426,392,532)	
5. Total* (net)	$ 702,405,784	$6,014,761,855	$ 4,007,007,501	$10,724,175,140	
6. Amount included in A1b above that will move to A1e for the first time within the year after the statement date	$ 62,843,228	$1,076,184,272	$ —	$1,139,027,500	

B. Group Annuities	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal:					
With market value adjustment	$ —	$ —	$ —	$ —	— %
At book value less current surrender charge of 5% or more	—	—	—	—	—
At fair value	—	—	—	—	—
Total with market value adjustment or at fair value	—	—	—	—	—
At book value without adjustment (minimal or no charge adjustment)	—	—	—	—	—
2. Not subject to discretionary withdrawal	—	—	—	—	—
3. Total (gross: direct + assumed)	—	—	—	—	— %
4. Reinsurance ceded	—	—	—	—	
5. Total* (net)	$ —	$ —	$ —	$ —	
6. Amount included in B1b above that will move to B1e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

NOTES TO THE FINANCIAL STATEMENTS

C. Deposit-Type Contracts	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal:					
With market value adjustment	$ —	$ —	$ —	$ —	— %
At book value less current surrender charge of 5% or more	—	—	—	—	—
At fair value	—	—	—	—	—
Total with market value adjustment or at fair value	—	—	—	—	—
At book value without adjustment (minimal or no charge adjustment)	6,586,034	—	—	6,586,034	34.8
2. Not subject to discretionary withdrawal	11,141,887	—	1,195,576	12,337,463	65.2
3. Total (gross: direct + assumed)	17,727,921	—	1,195,576	18,923,497	100.0 %
4. Reinsurance ceded	(4,746,144)	—	—	(4,746,144)	
5. Total* (net)	$ 12,981,777	$ —	$ 1,195,576	$ 14,177,353	
6. Amount included in C1b above that will move to C1e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

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

D. Life & Accident & Health Annual Statement:	Amount
Exhibit 5, Annuities Section, Total (net)	$ 653,918,414
Exhibit 5, Supplementary Contract with Life Contingencies Section Total	48,487,369
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	12,981,777
Subtotal	715,387,560
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	10,017,536,741
Exhibit 3, Line 0399999, Column 2	4,232,616
Policyholder dividend and coupon accumulations	—
Policyholder premiums	—
Guaranteed interest contracts	—
Other contract deposit funds	1,195,576
Subtotal	10,022,964,933
Total annuity actuarial reserves and deposit liabilities	$10,738,352,493

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

NOTES TO THE FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A.

		General Account		
		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	3,295,189	3,295,189	3,300,339
c.	Universal life with secondary guarantees	289,488	289,488	5,825,974
d.	Indexed universal life	9,000,900	9,258,381	16,506,798
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life	—	1,487,980	3,122,916
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal:			
a.	Term policies without cash value	XXX	XXX	1,029,171,781
b.	Accidental death benefits	XXX	XXX	91
c.	Disability - active lives	XXX	XXX	8,407,714
d.	Disability - disabled lives	XXX	XXX	6,692,853
e.	Miscellaneous reserves	XXX	XXX	845,800
(3)	Total (gross: direct + assumed)	12,585,577	14,331,037	1,073,874,267
(4)	Reinsurance ceded	3,258,209	3,295,188.75	932,628,552
(5)	Total (Net) (C) - (D)	$ 9,327,368	$ 11,035,848	$ 141,245,715

* Reconciliation of total life actuarial reserves.

B-C. The Company had no Life actuarial reserves with or without guarantees in Separate Accounts.

D.	Life & Accident & Health Annual Statement:	Amount
(1)	Exhibit 5, Life insurance Section, Total (net)	$ 125,314,970
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	—
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	8,407,457
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	6,692,853
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	830,435
(6)	Subtotal	141,245,715
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	—
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal	—
(11)	Total life actuarial reserves	$ 141,245,715

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2024 were as follows :

Type	Gross	Net of Loading
Industrial	$ —	$ —
Ordinary new business	10,347	1,265
Ordinary renewal	1,873,801	1,773,045
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	$ 1,884,148	$ 1,774,310

NOTES TO THE FINANCIAL STATEMENTS

35. Separate Accounts

A. Separate Accounts Activity

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

(2) As of December 31, 2024 and 2023, the Company's Separate Account Annual Statement included legally insulated assets of $4,039,776,843 and $4,126,176,315, respectively. The assets legally insulated from the General Account as of December 31, 2024, are attributable to the following products/transactions.

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Indexed Annuities	$ —	$ 5,999,398,495
Individual Variable Annuities	4,039,776,843	—
Total	$ 4,039,776,843	$ 5,999,398,495

(3) The Company does not have Separate Account products that have guarantees backed by the General Account.

(4) The Company does not engage or participate in securities lending transactions within any Separate Account.

B. General Nature and Characteristics of Separate Accounts Business

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

		Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/2024	$ —	$ 956,859,429	$ —	$ 46,548,667	$ 1,003,408,096
(2)	Reserves at 12/31/2024					
	For accounts with assets at:					
	a. Fair value	$ —	$ —	$ —	$ 4,008,203,077	$ 4,008,203,077
	b. Amortized cost	—	6,014,761,855	—	—	6,014,761,855
	c. Total reserves	$ —	$ 6,014,761,855	$ —	$ 4,008,203,077	$ 10,022,964,932
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal					
	1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	3,032,426,926	—	—	3,032,426,926
	3. At fair value	—	—	—	4,002,774,885	4,002,774,885
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	2,982,334,929	—	—	2,982,334,929
	5. Subtotal	—	6,014,761,855	—	4,002,774,885	10,017,536,740
	b. Not subject to discretionary withdrawal	—	—	—	5,428,192	5,428,192
	c. Total reserves	$ —	$ 6,014,761,855	$ —	$ 4,008,203,077	$ 10,022,964,932
(4)	Reserves for Asset Default Risk in lieu of asset valuation reserve	$ —	$ —	$ —	$ —	$ —

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 1,003,408,097
	b. Transfers from Separate Accounts (Page 4, Line 10)	1,061,108,507
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(57,700,410)
(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)	$ (57,700,410)

36. Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New York

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040

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

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

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

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

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

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

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 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
.....	.....	.....

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

6.2 If yes, give full information
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ...... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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 locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ...... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ...... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, 30 Rockefeller Plaza, New York, NY 10112-0015

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ...... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ...... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ...... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Leda DeBarba - Head of Valuation & Margin Analysis, 11225 North Community House Road, Charlotte, NC 28277

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

12.11 Name of real estate holding company ... See explanation in 12.2

12.12 Number of parcels involved 32

12.13 Total book/adjusted carrying value ......$ 83,171,002

12.2 If yes, provide explanation
The company owns 31 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The company has 1 partnership interest in entity which own real estate directly or owns units and shares in real estate companies. See General Account Schedule BA, Part 1 Real Estate and Tax Credits for listing of investments and total book value.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ...... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ...... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ...... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? .... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? .... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? .... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? .... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? .... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers .... $ 0
- 20.12 To stockholders not officers .... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) .... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers .... $ 0
- 20.22 To stockholders not officers .... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) .... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? .... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others .... $ 0
- 21.22 Borrowed from others .... $ 0
- 21.23 Leased from others .... $ 0
- 21.24 Other .... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? .... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses .... $ 0
- 22.23 Other amounts paid .... $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: .... $ 775,784

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? .... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) .... Yes [ ] No [X]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto
See Note 5L

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

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

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.093 Total payable for securities lending reported on the liability page $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
26.27 FHLB Capital Stock $ 0
26.28 On deposit with states $ 1,339,036
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 9,704,224
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [X]
27.42 Permitted accounting practice Yes [ ] No [X]
27.43 Other accounting guidance Yes [ ] No [X]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [X]

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

29. 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 [ ]

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

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

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

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

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

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [X] No [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
284788	Macquarie Asset Management Credit Advisors US, LLC	254900HCRX50626MW546	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	1,697,261,748	1,518,087,953	(179,173,795)
31.2 Preferred stocks	1,406,429	1,406,429	0
31.3 Totals	1,698,668,177	1,519,494,382	(179,173,795)

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

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

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 [ ]

35. 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]

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

   Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? .... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?
....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? .... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly .... Yes [ ] No [X]
39.22 Immediately converted to U.S. dollars .... Yes [ ] No [X]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
....	....	....

OTHER

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

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

1 Name	2 Amount Paid
....	....

41.1 Amount of payments for legal expenses, if any? ....$ 0

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

1 Name	2 Amount Paid
....	....

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

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

1 Name	2 Amount Paid
....	....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0

All years prior to most current three years:
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years:
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	122,619,965	(3,649,158,064)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	56,955	1,352
2.5	Reserve Denominator	964,496,713	931,814,789
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 31,573,766

3.4 State the authority under which Separate Accounts are maintained:
New York Chapter 28 Secion 4240

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 0

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

5.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. $ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [ ] No [X] N/A [ ]

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

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

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

7.1 Direct Premium Written $ 61,813,922

7.2 Total Incurred Claims $ 62,985,934

7.3 Number of Covered Lives 46,681

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

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ 0
10.02 Modified Coinsurance Ceded Reserves	$ 0

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 0
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 0

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 490,419,154
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 100,569,741
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ 100,569,741
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 389,849,413

GENERAL INTERROGATORIES

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

Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15 Modified Coinsurance Assumed Reserves	$ 0
10.16 Modified Coinsurance Ceded Reserves	$ 0

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17 Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.18 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.19 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.20 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.21 Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22 Life Net Amount at Risk (10.17 - 10.21)	$ 0

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23 Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.24 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.25 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.26 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.27 Life Reserves (10.24 + 10.25 + 10.26)	$ 0
10.28 Life Net Amount at Risk (10.23 - 10.27)	$ 0

Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29 Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.30 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.31 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.32 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.33 Life Reserves (10.30 + 10.31 + 10.32)	$ 0
10.34 Life Net Amount at Risk (10.29 - 10.33)	$ 0

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 777,132

11.22 Received $ 0

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

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 $ 0

12.22 Page 4, Line 1 $ 0

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 670,327,949

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

14.11 Cash $ 0

14.12 Stock $ 0

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

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

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

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31 Earned premium	0	0	0
15.32 Paid claims	0	0	0
15.33 Claim liability and reserve (beginning of year)	0	0	0
15.34 Claim liability and reserve (end of year)	0	0	0
15.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000	0	0
15.42	$25,000 - 99,999	0	0
15.43	$100,000 - 249,999	0	0
15.44	$250,000 - 999,999	0	0
15.45	$1,000,000 or more	0	0

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
18. How are the subordinate branches represented in the supreme or governing body?
19. What is the basis of representation in the governing body?

20.1 How often are regular meetings of the governing body held?
20.2 When was the last regular meeting of the governing body held?
20.3 When and where will the next regular or special meeting of the governing body be held?
20.4 How many members of the governing body attended the last regular meeting? 0
20.5 How many of the same were delegates of the subordinate branches? 0

21. How are the expenses of the governing body defrayed?
22. When and by whom are the officers and directors elected?
23. What are the qualifications for membership?
24. What are the limiting ages for admission?
25. What is the minimum and maximum insurance that may be issued on any one life?
26. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

28.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

29. What proportion of first and subsequent year's payments may be used for management expenses?
    29.11 First Year 0.0 %
    29.12 Subsequent Years 0.0 %

30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
30.2 If so, what amount and for what purpose? $ 0

31.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
31.2 If yes, at what age does the benefit commence? 0

32.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
32.2 If yes, when?

33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
34.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
34.3 If yes, explain

35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	94,200	82,900	39,793	60,222	62,105
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	33,198,424	35,046,055	37,172,073	39,511,465	41,644,674
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	33,292,625	35,128,955	37,211,866	39,571,687	41,706,779
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	13,527	17,761	5,285	3,016	9,575
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	13,527	17,761	5,285	3,016	9,575
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	25,279,295	19,221,947	0	0	0
15.	Group life (Line 20.4, Col. 3)	0	0	0	0	0
16.	Individual annuities (Line 20.4, Col. 4)	97,025,132	(3,668,487,431)	926,923,625	955,583,290	641,004,168
17.	Group annuities (Line 20.4, Col. 5)	0	0	0	0	0
18.	Accident & Health (Line 20.4, Col. 6)	315,538	107,420	0	0	0
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.	Total	122,619,965	(3,649,158,064)	926,923,625	955,583,290	641,004,168
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,751,995,490	3,294,632,905	2,892,597,243	3,236,213,863	2,651,660,741
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,053,997,591	2,475,798,948	3,036,280,165	2,880,122,647	2,361,531,608
23.	Aggregate life reserves (Page 3, Line 1)	963,980,432	930,651,385	1,681,476,149	1,446,154,847	1,503,645,341
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	181,175	2,663	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	12,981,777	13,772,747	13,861,706	15,251,533	16,788,191
26.	Asset valuation reserve (Page 3, Line 24.01)	54,176,930	45,284,124	45,412,837	35,175,196	25,948,199
27.	Capital (Page 3, Lines 29 and 30)	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28.	Surplus (Page 3, Line 37)	697,080,327	816,853,046	220,868,228	354,750,071	370,900,702
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(761,091,693)	(332,242,373)	(320,309,055)	(225,064,291)	(307,112,797)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	753,257,257	864,137,169	268,281,065	391,925,267	398,848,901
31.	Authorized control level risk - based capital	20,021,564	20,782,415	41,012,459	37,697,509	32,810,704
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	72.7	73.1	62.0	60.8	66.9
33.	Stocks (Lines 2.1 and 2.2)	0.1	0.1	0.1	0.1	0.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	8.0	9.3	8.7	8.9	13.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	7.0	9.8	11.4	13.7	8.8
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	10.1	5.6	13.3	14.0	10.5
39.	Other invested assets (Line 8)	1.5	1.5	1.3	1.1	0.4
40.	Receivables for securities (Line 9)	0.6	0.6	3.2	1.4	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	6,154,622	6,938,807	0	0	0
50.	Total of above Lines 44 to 49	6,154,622	6,938,807	0	0	0
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	131,947,379	103,781,628	218,828,853	102,660,355	76,097,373
53.	Total admitted assets (Page 2, Line 28, Col. 3)	12,791,170,828	12,147,049,805	10,889,745,470	11,631,888,715	9,819,863,189
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	84,689,397	(6,218,516)	31,545,732	71,589,078	77,943,188
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	8,862,024	533,917,470	(308,024,108)	307,629,316	36,282,155
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	53,180,345	(154,841,810)	(54,443,341)	50,554,925	125,088,237
57.	Total of above Lines 54, 55 and 56	146,731,766	372,857,144	(330,921,717)	429,773,319	239,313,580
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	225,281,557	392,716,216	216,023,916	196,933,881	128,331,776
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	9,984,580	6,207,708	2,437,838	5,587,729	(1,184,942)
61.	Increase in A & H reserves (Line 19, Col. 6)	178,512	2,663	0	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	42.7	(1.3)	12.0	12.1	15.4
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.4	5.9	6.2	5.5	6.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	47.3	1.2	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	0	0	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	0	0	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	0	0	0	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	0	0	0	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Individual whole life (Page 6.1, Col. 3)	(667,436)	(590,990)	(543,685)	(383,729)	0
74.	Individual term life (Page 6.1, Col. 4)	120,795,296	18,940,646	7,587,475	19,414,046	0
75.	Individual indexed life (Page 6.1, Col. 5)	(2,658,105)	(1,271,790)	0	1,661	0
76.	Individual universal life (Page 6.1, Col. 6)	(1,067,863)	(70,219)	(4,199,798)	(55,004,473)	0
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	558,527	(387,909)	(291,797)	896,394	0
78.	Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
79.	Individual variable universal life (Page 6.1, Col. 9)	0	0	0	(144,881)	0
80.	Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
81.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0	0	0
83.	Group whole life (Page 6.2, Col. 2)	0	0	0	0	0
84.	Group term life (Page 6.2, Col. 3)	0	0	0	0	0
85.	Group universal life (Page 6.2, Col. 4)	0	0	0	0	0
86.	Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
87.	Group variable universal life (Page 6.2, Col. 6)	0	0	0	0	0
88.	Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
89.	Group other life (Page 6.2, Col. 8)	0	0	0	0	0
90.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(56,624,057)	(17,503,260)	(22,616,779)	(78,934,491)	0
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(280,605,694)	25,967,036	163,683,762	(238,595,410)	0
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	67,402,292	(20,880,637)	14,812,316	(2,454,292)	0
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0	0	0
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	23,840,504	1,206,443	(2,332,839)	(4,554,586)	0
96.	Individual other annuities (Page 6.3, Col. 7)	0	0	0	0	0
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	0	0	0	0	0
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	0	0	0	0	0
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	0	0	0	0	0
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	0	0	0	0	0
102.	Group other annuities (Page 6.4, Col. 7)	0	0	0	0	0
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
104.	A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
106.	A & H-vision only (Page 6.5, Col. 5)	0	0	0	0	0
107.	A & H-dental only (Page 6.5, Col. 6)	0	0	0	0	0
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
112.	A & H-disability income (Page 6.5, Col. 11)	0	0	0	0	0
113.	A & H-long-term care (Page 6.5, Col. 12)	82,482	87,394	0	0	0
114.	A & H-other (Page 6.5, Col. 13)	0	0	0	0	0
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
116.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
117.	Total (Page 6, Col. 1)	(128,944,054)	5,496,714	156,098,655	(359,759,761)	0

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

If no, please explain:

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4932 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 60992

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	1,043,315	0	580	0	11,130	477	12,187	100,247	0	0	298,764	399,011
3. Term	52,692,113	0	0	0	0	0	0	62,348,166	0	0	221,164	62,569,330
4. Indexed	8,756,062	0	0	0	0	0	0	0	0	0	0	0
5. Universal	204,075	0	0	0	0	0	0	0	0	1,224,897	17,593	1,242,490
6. Universal with secondary guarantees	175,901	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	62,871,466	0	580	0	11,130	477	12,187	62,448,413	0	1,224,897	537,521	64,210,831
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	582,895	0	0	0	0	0	0	28,584,170	0	84,572,398	0	113,156,568
21. Indexed	969,016,825	0	0	0	0	0	0	36,683,371	0	599,223,796	0	635,907,167
22. Variable with guarantees	45,133,149	0	0	0	0	0	0	71,346,974	0	375,750,721	0	447,097,695
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	3,588,961	0	0	0	0	0	0	11,791,905	0	52,626	0	11,844,531
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	1,018,321,830	0	0	0	0	0	0	148,406,420	0	1,059,599,541	0	1,208,005,961
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	315,538	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	315,538	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	1,081,508,834 (c)	0	580	0	11,130	477	12,187	210,854,833	0	1,060,824,438	537,521	1,272,216,792

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 4932 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 60992

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	99,125	2	100,247	0	0	0	0	2	100,247	0	8	1,073,495	(7)	(727,618)	165	38,476,116
3. Term	61,277,072	102	62,348,166	1	248,406	3	1,418,000	106	64,014,572	10,125,000	0	0	(2,616)	(1,847,321,429)	46,317	33,198,318,351
4. Indexed	0	0	0	0	0	0	0	0	0	0	100	12,453,780	0	124,663	156	19,529,344
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(1,968,852)	30	21,588,898
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	36,195	13	14,712,044
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	61,376,197	104	62,448,413	1	248,406	3	1,418,000	108	64,114,819	10,125,000	108	13,527,275	(2,625)	(1,849,857,041)	46,681	33,292,624,753
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	28,584,170	486	28,584,170	0	0	0	0	486	28,584,170	0	0	0	(1,070)	(94,747,592)	6,493	528,043,962
21. Indexed	36,683,371	215	36,683,371	0	0	0	0	215	36,683,371	0	5,471	1,038,906,431	(3,062)	134,097,730	30,502	6,408,873,960
22. Variable with guarantees	71,346,974	698	71,346,974	0	0	0	0	698	71,346,974	0	176	40,039,012	(1,696)	(128,205,809)	24,608	4,036,863,632
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	11,791,905	1,030	11,791,905	0	0	0	0	1,030	11,791,905	0	131	0	(93)	0	1,870	0
25. Other	0	0	0	0	0	0	0	0	0	0	34	0	(49)	0	204	0
26. Total Individual Annuities	148,406,420	2,429	148,406,420	0	0	0	0	2,429	148,406,420	0	5,812	1,078,945,443	(5,970)	(88,855,671)	63,677	10,973,781,554
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100	198,451	0	9,667	156	315,538
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100	198,451	0	9,667	156	315,538
47. Total	209,782,617	2,533	210,854,833	1	248,406	3	1,418,000	2,537	212,521,239	10,125,000	6,020	1,092,671,169	(8,595)	(1,938,703,045)	110,514	44,266,721,845

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

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 1,324,016 Group: $ 0 Total: $ 1,324,016

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

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	49,198	35,128,955	0	0	0	0	0	35,128,955
2. Issued during year	0	0	108	13,527	0	0	0	0	0	13,527
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	80	55,515	0	0	0	0	0	55,515
5. Increased during year (net)	0	0	0	207	0	0	0	0	0	207
6. Subtotals, Lines 2 to 5	0	0	188	69,249	0	0	0	0	0	69,249
7. Additions by dividends during year	XXX	0	XXX	20	XXX	0	XXX	XXX	0	20
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	49,386	35,198,225	0	0	0	0	0	35,198,225
Deductions during year:										
10. Death	0	0	97	62,512	0	0	XXX	0	0	62,512
11. Maturity	0	0	0	0	0	0	XXX	0	0	0
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	13	2,587	0	0	0	0	0	2,587
14. Surrender	0	0	23	37,147	0	0	0	0	0	37,147
15. Lapse	0	0	2,572	1,793,933	0	0	0	0	0	1,793,933
16. Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17. Decreased (net)	0	0	0	9,421	0	0	0	0	0	9,421
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	2,705	1,905,600	0	0	0	0	0	1,905,600
21. In force end of year (b) (Line 9 minus Line 20)	0	0	46,681	33,292,625	0	0	0	0	0	33,292,625
22. Reinsurance ceded end of year	XXX	0	XXX	32,772,153	XXX	0	XXX	XXX	0	32,772,153
23. Line 21 minus Line 22	XXX	0	XXX	520,472	XXX	(a) 0	XXX	XXX	0	520,472
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899. TOTALS (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999. TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	0	XXX	426
25. Other paid-up insurance	0	0	12	202
26. Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing	0	0	0	0
28. Term policies - other	0	0	46,317	33,198,318
29. Other term insurance - decreasing	XXX	0	XXX	0
30. Other term insurance	XXX	0	XXX	0
31. Totals (Lines 27 to 30)	0	0	46,317	33,198,318
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	6
33. Totals, extended term insurance	XXX	XXX	1	100
34. Totals, whole life and endowment	108	13,527	363	94,200
35. Totals (Lines 31 to 34)	108	13,527	46,681	33,292,625

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36 Industrial	0	0	0	0
37. Ordinary	13,527	0	33,291,817	808
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	0	0	0	0
40. Totals (Lines 36 to 39)	13,527	0	33,291,817	808

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	0

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1

47.2

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium	0	0	7,016	4,116,135	0	0	0	0
49. Disability Income	0	0	0	0	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(a) 0	7,016	(a) 4,116,135	0	(a) 0	0	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	858	204	0	0
2.	Issued during year	116	25	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	4	0	0	0
5.	Total (Lines 1 to 4)	978	229	0	0
	Deductions during year:				
6.	Decreased (net)	63	45	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	63	45	0	0
9.	In force end of year (line 5 minus line 8)	915	184	0	0
10.	Amount on deposit	0	(a) 14,766,906	0	(a) 0
11.	Income now payable	915	147	0	0
12.	Amount of income payable	(a) 10,495,022	(a) 2,748,644	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	1,009	61,806	0	0
2.	Issued during year	23	5,648	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	5	(1)	0	0
5.	Totals (Lines 1 to 4)	1,037	67,453	0	0
	Deductions during year:				
6.	Decreased (net)	46	5,829	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	46	5,829	0	0
9.	In force end of year (line 5 minus line 8)	991	61,624	0	0
	Income now payable:				
10.	Amount of income payable	(a) 12,144,791	XXX	XXX	(a) 0
	Deferred fully paid:				
11.	Account balance	XXX	(a) 506,645,349	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 10,468,949,691	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	450,325
2.	Current year's realized pre-tax capital gains/(losses) of $ (9,753,485) transferred into the reserve net of taxes of $ (2,048,232)	(7,705,253)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(7,254,928)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(648,076)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(6,606,852)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2024	220,367	(868,443)	0	(648,076)
2.	2025	30,090	(1,046,788)	0	(1,016,698)
3.	2026	(48,726)	(848,064)	0	(896,790)
4.	2027	(68,792)	(671,860)	0	(740,652)
5.	2028	(42,941)	(487,201)	0	(530,142)
6.	2029	(49,258)	(299,761)	0	(349,019)
7.	2030	(90,040)	(196,597)	0	(286,637)
8.	2031	(78,613)	(197,244)	0	(275,857)
9.	2032	(20,721)	(199,031)	0	(219,752)
10.	2033	13,440	(195,918)	0	(182,478)
11.	2034	12,925	(195,762)	0	(182,837)
12.	2035	7,194	(205,079)	0	(197,885)
13.	2036	6,655	(221,082)	0	(214,427)
14.	2037	22,307	(236,189)	0	(213,882)
15.	2038	47,406	(258,292)	0	(210,886)
16.	2039	73,365	(272,466)	0	(199,101)
17.	2040	100,756	(269,880)	0	(169,124)
18.	2041	114,041	(236,475)	0	(122,434)
19.	2042	97,821	(202,189)	0	(104,368)
20.	2043	73,667	(170,522)	0	(96,855)
21.	2044	55,932	(130,967)	0	(75,035)
22.	2045	32,372	(102,951)	0	(70,579)
23.	2046	9,628	(82,108)	0	(72,480)
24.	2047	(3,715)	(59,527)	0	(63,242)
25.	2048	(11,413)	(36,963)	0	(48,376)
26.	2049	(18,003)	(12,645)	0	(30,648)
27.	2050	(19,252)	(443)	0	(19,695)
28.	2051	(12,346)	(352)	0	(12,698)
29.	2052	(3,791)	(260)	0	(4,051)
30.	2053	(31)	(167)	0	(198)
31.	2054 and Later	4	(27)	0	(23)
32.	Total (Lines 1 to 31)	450,328	(7,705,253)	0	(7,254,925)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	28,112,587	15,856,991	43,969,578	40,968	1,273,578	1,314,546	45,284,124
2. Realized capital gains/(losses) net of taxes - General Account	79,730	0	79,730	0	0	0	79,730
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(257,869)	(1,709,352)	(1,967,221)	0	0	0	(1,967,221)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(883,090)	16,215	(866,875)	0	(167,906)	(167,906)	(1,034,781)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(64,128)	0	(64,128)	0	0	0	(64,128)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	10,646,658	3,599,951	14,246,609	0	12,643	12,643	14,259,252
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	37,633,888	17,763,805	55,397,692	40,968	1,118,315	1,159,284	56,556,976
9. Maximum reserve	53,494,349	14,742,386	68,236,734	113,801	2,184,931	2,298,732	70,535,466
10. Reserve objective	31,096,162	11,304,831	42,400,993	113,801	2,141,944	2,255,745	44,656,738
11. 20% of (Line 10 - Line 8)	(1,307,545)	(1,291,795)	(2,599,340)	14,567	204,726	219,292	(2,380,048)
12. Balance before transfers (Lines 8 + 11)	36,326,343	16,472,010	52,798,353	55,535	1,323,041	1,378,576	54,176,929
13. Transfers	1,729,624	(1,729,624)	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	38,055,967	14,742,386	52,798,353	55,535	1,323,041	1,378,576	54,176,929

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	156,014,148	XXX	XXX	156,014,148	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	340,275,963	XXX	XXX	340,275,963	0.0002	68,055	0.0007	238,193	0.0013	442,359
2.2	1	NAIC Designation Category 1.B	34,986,950	XXX	XXX	34,986,950	0.0004	13,995	0.0011	38,486	0.0023	80,470
2.3	1	NAIC Designation Category 1.C	31,331,384	XXX	XXX	31,331,384	0.0006	18,799	0.0018	56,396	0.0035	109,660
2.4	1	NAIC Designation Category 1.D	87,082,450	XXX	XXX	87,082,450	0.0007	60,958	0.0022	191,581	0.0044	383,163
2.5	1	NAIC Designation Category 1.E	69,676,855	XXX	XXX	69,676,855	0.0009	62,709	0.0027	188,128	0.0055	383,223
2.6	1	NAIC Designation Category 1.F	211,899,595	XXX	XXX	211,899,595	0.0011	233,090	0.0034	720,459	0.0068	1,440,917
2.7	1	NAIC Designation Category 1.G	261,877,190	XXX	XXX	261,877,190	0.0014	366,628	0.0042	1,099,884	0.0085	2,225,956
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,037,130,387	XXX	XXX	1,037,130,387	XXX	824,233	XXX	2,533,127	XXX	5,065,747
3.1	2	NAIC Designation Category 2.A	186,680,518	XXX	XXX	186,680,518	0.0021	392,029	0.0063	1,176,087	0.0105	1,960,145
3.2	2	NAIC Designation Category 2.B	240,867,160	XXX	XXX	240,867,160	0.0025	602,168	0.0076	1,830,590	0.0127	3,059,013
3.3	2	NAIC Designation Category 2.C	27,109,474	XXX	XXX	27,109,474	0.0036	97,594	0.0108	292,782	0.0180	487,971
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	454,657,152	XXX	XXX	454,657,152	XXX	1,091,791	XXX	3,299,460	XXX	5,507,129
4.1	3	NAIC Designation Category 3.A	2,111,774	XXX	XXX	2,111,774	0.0069	14,571	0.0183	38,645	0.0262	55,328
4.2	3	NAIC Designation Category 3.B	3,464,837	XXX	XXX	3,464,837	0.0099	34,302	0.0264	91,472	0.0377	130,624
4.3	3	NAIC Designation Category 3.C	21,100,903	XXX	XXX	21,100,903	0.0131	276,422	0.0350	738,532	0.0500	1,055,045
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	26,677,514	XXX	XXX	26,677,514	XXX	325,295	XXX	868,649	XXX	1,240,998
5.1	4	NAIC Designation Category 4.A	6,255,715	XXX	XXX	6,255,715	0.0184	115,105	0.0430	268,996	0.0615	384,726
5.2	4	NAIC Designation Category 4.B	6,229,076	XXX	XXX	6,229,076	0.0238	148,252	0.0555	345,714	0.0793	493,966
5.3	4	NAIC Designation Category 4.C	40,000	XXX	XXX	40,000	0.0310	1,240	0.0724	2,896	0.1034	4,136
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	12,524,791	XXX	XXX	12,524,791	XXX	264,597	XXX	617,605	XXX	882,828
6.1	5	NAIC Designation Category 5.A	1,000,000	XXX	XXX	1,000,000	0.0472	47,200	0.0846	84,600	0.1410	141,000
6.2	5	NAIC Designation Category 5.B	324,000	XXX	XXX	324,000	0.0663	21,481	0.1188	38,491	0.1980	64,152
6.3	5	NAIC Designation Category 5.C	2,449,061	XXX	XXX	2,449,061	0.0836	204,741	0.1498	366,869	0.2496	611,286
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	3,773,061	XXX	XXX	3,773,061	XXX	273,423	XXX	489,961	XXX	816,438
7.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	1,690,777,053	XXX	XXX	1,690,777,053	XXX	2,779,339	XXX	7,808,802	XXX	13,513,140
		PREFERRED STOCKS										
10.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	1,406,429	XXX	XXX	1,406,429	0.0630	88,605	0.1128	158,645	0.1880	264,409
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	1,406,429	XXX	XXX	1,406,429	XXX	88,605	XXX	158,645	XXX	264,409

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	335,996	XXX	XXX	335,996	0.0005	168	0.0016	538	0.0033	1,109
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	335,996	XXX	XXX	335,996	XXX	168	XXX	538	XXX	1,109
34.		Total (Lines 9 + 17 + 25 + 33)	1,692,519,478	XXX	XXX	1,692,519,478	XXX	2,868,112	XXX	7,967,985	XXX	13,778,658

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Num-ber	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	40,936,171	0	XXX	40,936,171	0.0011	45,030	0.0057	233,336	0.0074	302,928
36.		Farm Mortgages - CM2 - High Quality	2,905,126	0	XXX	2,905,126	0.0040	11,621	0.0114	33,118	0.0149	43,286
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	77,997,482	0	XXX	77,997,482	0.0011	85,797	0.0057	444,586	0.0074	577,181
44.		Commercial Mortgages - All Other - CM2 - High Quality	63,991,767	0	XXX	63,991,767	0.0040	255,967	0.0114	729,506	0.0149	953,477
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	185,830,546	0	XXX	185,830,546	XXX	398,415	XXX	1,440,546	XXX	1,876,873
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	185,830,546	0	XXX	185,830,546	XXX	398,415	XXX	1,440,546	XXX	1,876,873

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	0	0	0	0	XXX	0	XXX	0	XXX	0
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	19,464,824	XXX	XXX	19,464,824	0.0005	9,732	0.0016	31,144	0.0033	64,234
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	19,464,824	XXX	XXX	19,464,824	XXX	9,732	XXX	31,144	XXX	64,234
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	6,154,622	0	0	6,154,622	0.0000	0	0.0912	561,302	0.0912	561,302
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	6,154,622	0	0	6,154,622	XXX	0	XXX	561,302	XXX	561,302
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	9,748,003	XXX	XXX	9,748,003	0.0000	0	0.1580	1,540,184	0.1580	1,540,184
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	9,748,003	0	0	9,748,003	XXX	0	XXX	1,540,184	XXX	1,540,184
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	35,367,449	0	0	35,367,449	XXX	9,732	XXX	2,132,630	XXX	2,165,720

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

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
213222103FM	99999	NY	2023	250,000	1,594	0	Misrepresentation
0199999. Death Claims - Ordinary				250,000	1,594	0	XXX
0599999. Death Claims - Disposed Of				250,000	1,594	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				250,000	1,594	0	XXX
206205432FM	11111	FL	2023	250,000	0	68,000	Other Life
210267404FM	99999	NY	2021	750,000	0	750,000	Coverage Not Inforce
211240327FM	11111	NY	2024	600,000	0	600,000	Coverage Not Inforce
2799999. Death Claims - Ordinary				1,600,000	0	1,418,000	XXX
3199999. Death Claims - Resisted				1,600,000	0	1,418,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				1,600,000	0	1,418,000	XXX
5399999 - Totals				1,850,000	1,594	1,418,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	315,538	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	259,935	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	122,909	47.3	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	137,026	52.7	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	137,026	52.7	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	315,538	XXX	0	XXX
2. Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	259,935	XXX	0	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	122,909	47.3	0	0.0
7. Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	137,026	52.7	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	137,026	52.7	0	0.0
DETAILS OF WRITE-INS												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	56,955	0	0	0	0	0	0	0	0	0	0	56,955	0
2. Advance premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	56,955	0	0	0	0	0	0	0	0	0	0	56,955	0
5. Total premium reserves, prior year	1,352	0	0	0	0	0	0	0	0	0	0	1,352	0
6. Increase in total premium reserves	55,603	0	0	0	0	0	0	0	0	0	0	55,603	0
B. Contract Reserves:													
1. Additional reserves (a)	124,220	0	0	0	0	0	0	0	0	0	0	124,220	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	124,220	0	0	0	0	0	0	0	0	0	0	124,220	0
4. Total contract reserves, prior year.	1,311	0	0	0	0	0	0	0	0	0	0	1,311	0
5. Increase in contract reserves	122,909	0	0	0	0	0	0	0	0	0	0	122,909	0
C. Claim Reserves and Liabilities:													
1. Total current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Total prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Increase	0	0	0	0	0	0	0	0	0	0	0	0	0

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	0	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0

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

Schedule H - Part 5 - Health Claims

N O N E

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	371,986	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	14,085,761	0
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	3,329,398	8,791,850
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	9,573,186	0
0299999. Life and Annuity - U.S. Affiliates - Other					27,360,331	8,791,850
0399999. Total Life and Annuity - U.S. Affiliates					27,360,331	8,791,850
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					27,360,331	8,791,850
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	0	4,152
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	0	135,554
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	50,000	20,099
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	150,000	4,256
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	0	3
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	0	380,533
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE CO	GA	0	1,342
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	200,000	63,783
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	0	21,253
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE CO	GA	0	30,606
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	0	5,384
66346	58-0828824	05/09/2022	MUNICH AMERICAN REASSURANCE CO	GA	0	4,250
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	0	94,567
93572	43-1235868	02/01/2004	RGA REINSURANCE CO	MO	0	11
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	0	576,729
93572	43-1235868	01/01/2009	RGA REINSURANCE CO	MO	150,000	60,220
93572	43-1235868	01/01/2012	RGA REINSURANCE CO	MO	0	29,394
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	0	5,592
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	50,000	12,587
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	12,500	6,230
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	0	5,678
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO	CO	1,125,000	127,269
82627	06-0839705	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	3
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	314,750
82627	06-0839705	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	26,708
82627	06-0839705	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC	MO	200,000	63,925
82627	06-0839705	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	32,169
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	12,022
82627	06-0839705	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC	MO	1,353,843	1,846,250
82627	06-0839705	06/01/2022	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	2,144
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	0	13,845
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	300,000	70,624
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	0	725
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	0	1,064
0899999. Life and Annuity - U.S. Non-Affiliates					3,591,343	3,973,721
1099999. Total Life and Annuity - Non-Affiliates					3,591,343	3,973,721
1199999. Total Life and Annuity					30,951,674	12,765,571
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					30,951,674	12,765,571
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					30,951,674	12,765,571

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken 9	Reserve Credit Taken 10	11	Outstanding Surplus Relief 12	Outstanding Surplus Relief 13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	XXXLO	46,400,001	156,968	154,261	225,938	0	0	0	0
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	829,379	16,713	17,235	50,842	0	0	0	0
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	48,101,121	95,657	105,308	172,642	0	0	0	0
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	224,600,392	291,956	344,487	314,086	0	0	0	0
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	1,240,175	2,419	2,530	16,692	0	0	0	0
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	47,569,391	37,892	48,832	33,809	0	0	0	0
65978	13-5581829	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	OA	0	4,711,972	5,178,997	0	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	CO/I	XXXL	30,000	2,411	3,581	1,556	0	0	0	0
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	3,042,130	97,567	86,246	133,051	0	0	0	0
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	341,260,593	1,259,969	1,190,307	1,105,668	0	0	0	0
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	712,732,204	2,081,126	2,101,690	1,628,553	0	0	0	0
66346	58-0828824	12/31/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	15,000,000	228,422	207,107	312,412	0	0	0	0
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	236,212,268	287,420	271,582	272,437	0	0	0	0
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	342,037,991	972,657	958,997	634,052	0	0	0	0
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	930,132	3,281	2,984	11,030	0	0	0	0
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	60,177,043	70,683	74,136	42,052	0	0	0	0
66346	58-0828824	05/09/2022	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	47,500,000	127,180	115,456	113,512	0	0	0	0
66869	31-4156830	05/15/1991	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OA	0	1,608,038	1,697,876	0	0	0	0	0
66869	31-4156830	12/31/1992	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OL	951,877	503,525	509,488	16,193	0	0	0	0
93572	43-1235868	02/01/2004	RGA REINSURANCE CO	MO	CO/I	XXXL	120,000	9,645	14,325	6,224	0	0	0	0
93572	43-1235868	07/01/2004	RGA REINSURANCE CO	MO	YRT/I	OL	62,488	471	433	368	0	0	0	0
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	YRT/I	OL	4,029,331	137,336	121,439	188,123	0	0	0	0
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	YRT/I	XXXLO	578,169,224	2,083,820	1,977,061	1,640,633	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINSURANCE CO	MO	YRT/I	XXXLO	672,735,981	2,184,384	2,278,254	2,054,685	0	0	0	0
93572	43-1235868	01/01/2012	RGA REINSURANCE CO	MO	YRT/I	XXXLO	328,144,940	894,576	920,736	735,015	0	0	0	0
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	XXXLO	140,645,497	425,015	456,006	350,621	0	0	0	0
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	69,587,600	175,089	177,483	93,125	0	0	0	0
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	OL	1,550,221	5,469	20,855	19,146	0	0	0	0
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	63,461,739	93,753	101,048	42,050	0	0	0	0
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO	CO	CO/I	XXXL	25,355,111	1,388,050	1,398,043	267,029	0	0	0	0
82627	06-0839705	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	30,000	734	1,841	1,556	0	0	0	0
82627	06-0839705	07/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	20,829	68	74	197	0	0	0	0
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,935,215	31,498	33,249	148,892	0	0	0	0
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	95,002,615	151,394	172,857	335,435	0	0	0	0
82627	06-0839705	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	298,515,741	440,539	494,729	824,607	0	0	0	0
82627	06-0839705	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	714,332,204	1,059,548	1,296,517	2,109,355	0	0	0	0
82627	06-0839705	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	359,347,897	357,608	506,423	692,168	0	0	0	0
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	2,056,750	2,880	3,111	15,945	0	0	0	0
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	134,363,115	118,573	138,152	156,666	0	0	0	0
82627	06-0839705	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC	MO	COFW/I	XXXL	4,037,572,384	844,011,199	875,585,792	(24,631,506)	260,677,718	271,210,151	0	398,975,207
82627	06-0839705	06/01/2022	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	23,963,490	145,540	130,824	99,095	0	0	0	0
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	154,747,870	496,753	467,295	427,481	0	0	0	0
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	789,131,930	2,439,630	2,550,330	1,828,097	0	0	0	0
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	8,100,000	35,309	32,218	46,181	0	0	0	0
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	310,044	1,094	995	3,449	0	0	0	0
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	11,892,348	17,794	19,334	9,798	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							10,643,799,261	869,263,625	901,970,524	(7,451,040)	260,677,718	271,210,151	0	398,975,207
1099999. Total General Account - Authorized Non-Affiliates							10,643,799,261	869,263,625	901,970,524	(7,451,040)	260,677,718	271,210,151	0	398,975,207
1199999. Total General Account Authorized							10,643,799,261	869,263,625	901,970,524	(7,451,040)	260,677,718	271,210,151	0	398,975,207
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA	0	31,026,343	25,677,630	0	0	0	0	0
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA	0	225,817,072	165,989,297	4,597,421	0	0	0	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA	0	9,124,437	7,677,854	0	0	0	0	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA	0	500,320,359	439,148,012	908,112	126,322,079	132,063,992	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	5,931,065	3,240,386	4,220,676	171,934	0	0	0	0
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	34,782,732	174,755	160,247	198,114	0	0	0	0
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	XXXLO	21,945,598,213	65,782,111	64,768,662	43,447,796	0	0	0	0
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	IA	0	2,297,985,378	1,424,864,209	12,053,958	115,403,408	150,950,816	0	0
1399999. General Account - Unauthorized U.S. Affiliates - Other							21,986,312,010	3,133,470,841	2,132,506,587	61,377,335	241,725,487	283,014,808	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							21,986,312,010	3,133,470,841	2,132,506,587	61,377,335	241,725,487	283,014,808	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							21,986,312,010	3,133,470,841	2,132,506,587	61,377,335	241,725,487	283,014,808	0	0
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	YRT/I	OL	552,919	20,886	18,478	34,369	0	0	0	0
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	YRT/I	XXXLO	78,989,305	262,387	248,218	230,882	0	0	0	0
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	YRT/I	XXXLO	62,499,149	204,411	203,358	132,961	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							142,041,373	487,684	470,054	398,212	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							142,041,373	487,684	470,054	398,212	0	0	0	0
2299999. Total General Account Unauthorized							22,128,353,383	3,133,958,525	2,132,976,641	61,775,547	241,725,487	283,014,808	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							32,772,152,644	4,003,222,150	3,034,947,165	54,324,507	502,403,205	554,224,959	0	398,975,207
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	VA	0	0	0	43,799,611	0	0	3,426,172,795	0
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	IA	0	0	0	861,173,486	0	0	5,413,285,671	0
5899999. Separate Accounts - Unauthorized U.S. Affiliates - Other							0	0	0	904,973,097	0	0	8,839,458,466	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	904,973,097	0	0	8,839,458,466	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	904,973,097	0	0	8,839,458,466	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	904,973,097	0	0	8,839,458,466	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	904,973,097	0	0	8,839,458,466	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							32,772,152,644	4,003,222,150	3,034,947,165	959,297,604	502,403,205	554,224,959	8,839,458,466	398,975,207
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0	0
9999999 - Totals							32,772,152,644	4,003,222,150	3,034,947,165	959,297,604	502,403,205	554,224,959	8,839,458,466	398,975,207

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	256,843,415	371,986	0	257,215,401	0		309,064,365	0	0	374,190	257,215,401
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	509,444,796	14,085,761	86,548,321	610,078,878	0		612,983,093	0	0	122,267,157	610,078,878
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	3,240,386	4,398	13,024	3,257,808	0		3,895,889	0	0	4,217	3,257,808
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	65,956,866	12,116,850	10,750,674	88,824,390	0		82,103,303	0	0	6,721,087	88,824,390
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	2,297,985,377	9,573,186	247,340,823	2,554,899,386	0		2,762,471,504	0	0	233,257,494	2,554,899,386
0299999. General Account - Life and Annuity U.S. Affiliates - Other				3,133,470,840	36,152,181	344,652,842	3,514,275,863	0	XXX	3,770,518,154	0	0	362,624,145	3,514,275,863
0399999. Total General Account - Life and Annuity U.S. Affiliates				3,133,470,840	36,152,181	344,652,842	3,514,275,863	0	XXX	3,770,518,154	0	0	362,624,145	3,514,275,863
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				3,133,470,840	36,152,181	344,652,842	3,514,275,863	0	XXX	3,770,518,154	0	0	362,624,145	3,514,275,863
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE COMPANY	283,273	94,567	28,057	405,897	0		0	0	0	16,648	16,648
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	204,411	5,592	25,889	235,892	268,535		0	0	0	13,340	235,892
0899999. General Account - Life and Annuity U.S. Non-Affiliates				487,684	100,159	53,946	641,789	268,535	XXX	0	0	0	29,988	252,540
1099999. Total General Account - Life and Annuity Non-Affiliates				487,684	100,159	53,946	641,789	268,535	XXX	0	0	0	29,988	252,540
1199999. Total General Account Life and Annuity				3,133,958,524	36,252,340	344,706,788	3,514,917,652	268,535	XXX	3,770,518,154	0	0	362,654,133	3,514,528,403
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				3,133,958,524	36,252,340	344,706,788	3,514,917,652	268,535	XXX	3,770,518,154	0	0	362,654,133	3,514,528,403
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				3,133,958,524	36,252,340	344,706,788	3,514,917,652	268,535	XXX	3,770,518,154	0	0	362,654,133	3,514,528,403
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals				3,133,958,524	36,252,340	344,706,788	3,514,917,652	268,535	XXX	3,770,518,154	0	0	362,654,133	3,514,528,403

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	21000021	JPMORGAN CHASE BANK, N.A.	268,535

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

	1 2024	2 2023	3 2022	4 2021	5 2020
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	959,298	4,635,789	180,298	264,667	242,634
2. Commissions and reinsurance expense allowances	88,103	85,148	27,867	30,997	29,339
3. Contract claims	162,475	120,019	104,083	105,776	123,246
4. Surrender benefits and withdrawals for life contracts	888,175	362,224	254,820	384,947	308,295
5. Dividends to policyholders and refunds to members	12	11	11	10	10
6. Reserve adjustments on reinsurance ceded	367,617	4,038,943	(291,049)	(351,376)	(262,326)
7. Increase in aggregate reserve for life and accident and health contracts	968,758	1,116,173	365,229	(217,887)	388,453
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	253,534	4,540,118	37,072	73,849	68,636
9. Aggregate reserves for life and accident and health contracts	3,998,476	3,029,718	1,913,545	1,343,313	1,561,200
10. Liability for deposit-type contracts	4,746	5,229	6,313	6,598	7,858
11. Contract claims unpaid	12,766	13,778	9,004	8,499	7,952
12. Amounts recoverable on reinsurance	30,952	23,979	14,902	15,191	29,263
13. Experience rating refunds due or unpaid	7,013	5,001	1,335	2,999	1,137
14. Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	8,315	212,277	2,239	3,679	3,325
16. Unauthorized reinsurance offset	389	282	546	260	239
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	269	269	269	269	269
20. Trust agreements (T)	3,770,518	2,458,410	1,166,365	957,134	963,885
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	0	0	0	0	0
24. Letters of credit (L)	0	0	0	0	0
25. Trust agreements (T)	0	0	0	0	0
26. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	2,324,216,669	70,202	2,324,286,871
2.	Reinsurance (Line 16)	363,802,477	(363,802,477)	0
3.	Premiums and considerations (Line 15)	1,774,310	15,859,134	17,633,444
4.	Net credit for ceded reinsurance	XXX	3,602,059,525	3,602,059,525
5.	All other admitted assets (balance)	62,202,034	0	62,202,034
6.	Total assets excluding Separate Accounts (Line 26)	2,751,995,490	3,254,186,384	6,006,181,874
7.	Separate Account assets (Line 27)	10,039,175,338	0	10,039,175,338
8.	Total assets (Line 28)	12,791,170,828	3,254,186,384	16,045,357,212
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	964,161,607	3,998,476,007	4,962,637,614
10.	Liability for deposit-type contracts (Line 3)	12,981,777	4,746,144	17,727,921
11.	Claim reserves (Line 4)	335,106	12,765,570	13,100,676
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0	0	0
13.	Premium & annuity considerations received in advance (Line 8)	88,767	573,342	662,109
14.	Other contract liabilities (Line 9)	363,075,643	(363,075,643)	0
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	389,249	(389,249)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	712,965,442	(398,909,787)	314,055,655
20.	Total liabilities excluding Separate Accounts (Line 26)	2,053,997,591	3,254,186,384	5,308,183,975
21.	Separate Account liabilities (Line 27)	10,038,092,910	0	10,038,092,910
22.	Total liabilities (Line 28)	12,092,090,501	3,254,186,384	15,346,276,885
23.	Capital & surplus (Line 38)	699,080,327	XXX	699,080,327
24.	Total liabilities, capital & surplus (Line 39)	12,791,170,828	3,254,186,384	16,045,357,212
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,998,476,007		
26.	Claim reserves	12,765,570		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	573,342		
29.	Liability for deposit-type contracts	4,746,144		
30.	Other contract liabilities	(363,075,643)		
31.	Reinsurance ceded assets	363,802,477		
32.	Other ceded reinsurance recoverables	(70,202)		
33.	Total ceded reinsurance recoverables	4,017,217,695		
34.	Premiums and considerations	15,859,134		
35.	Reinsurance in unauthorized companies	389,249		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	398,909,787		
40.	Total ceded reinsurance payable/offsets	415,158,170		
41.	Total net credit for ceded reinsurance	3,602,059,525		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	N	16,457	0	0	0	16,457	0
2. Alaska	AK	N	0	0	0	0	0	0
3. Arizona	AZ	N	85,881	1,800	0	0	87,681	0
4. Arkansas	AR	N	5,962	0	0	0	5,962	0
5. California	CA	N	428,588	115,708	0	0	544,296	0
6. Colorado	CO	N	59,426	78,518	0	0	137,944	0
7. Connecticut	CT	N	781,945	689,060	0	0	1,471,005	0
8. Delaware	DE	N	62,312	0	0	0	62,312	0
9. District of Columbia	DC	N	12,349	0	0	0	12,349	0
10. Florida	FL	N	1,686,457	480,578	0	0	2,167,035	0
11. Georgia	GA	N	183,864	0	0	0	183,864	0
12. Hawaii	HI	N	20,959	0	0	0	20,959	0
13. Idaho	ID	N	3,158	0	0	0	3,158	0
14. Illinois	IL	N	103,153	0	0	0	103,153	0
15. Indiana	IN	N	27,118	123,356	0	0	150,474	0
16. Iowa	IA	N	12,856	0	0	0	12,856	0
17. Kansas	KS	N	5,634	0	0	0	5,634	0
18. Kentucky	KY	N	16,541	0	0	0	16,541	0
19. Louisiana	LA	N	8,590	0	0	0	8,590	0
20. Maine	ME	N	20,064	0	0	0	20,064	0
21. Maryland	MD	N	108,421	19,147	0	0	127,568	0
22. Massachusetts	MA	N	231,181	0	0	0	231,181	0
23. Michigan	MI	N	258,516	0	0	0	258,516	0
24. Minnesota	MN	N	12,917	4,100	0	0	17,017	0
25. Mississippi	MS	N	7,066	0	0	0	7,066	0
26. Missouri	MO	N	15,332	0	0	0	15,332	0
27. Montana	MT	N	382	0	0	0	382	0
28. Nebraska	NE	N	313	0	0	0	313	0
29. Nevada	NV	N	40,390	0	0	0	40,390	0
30. New Hampshire	NH	N	32,304	0	0	0	32,304	0
31. New Jersey	NJ	N	1,557,569	935,784	0	0	2,493,353	0
32. New Mexico	NM	N	56,913	28	0	0	56,941	0
33. New York	NY	L	54,904,624	1,014,818,650	315,538	0	1,070,038,812	1,324,016
34. North Carolina	NC	N	412,986	120,717	0	0	533,703	0
35. North Dakota	ND	N	0	0	0	0	0	0
36. Ohio	OH	N	61,016	0	0	0	61,016	0
37. Oklahoma	OK	N	11,587	140,634	0	0	152,221	0
38. Oregon	OR	N	27,338	0	0	0	27,338	0
39. Pennsylvania	PA	N	313,288	448,902	0	0	762,190	0
40. Rhode Island	RI	N	32,988	8,000	0	0	40,988	0
41. South Carolina	SC	N	245,324	179,125	0	0	424,449	0
42. South Dakota	SD	N	2,113	0	0	0	2,113	0
43. Tennessee	TN	N	84,157	57,723	0	0	141,880	0
44. Texas	TX	N	304,325	100,000	0	0	404,325	0
45. Utah	UT	N	15,969	0	0	0	15,969	0
46. Vermont	VT	N	65,384	0	0	0	65,384	0
47. Virginia	VA	N	206,926	0	0	0	206,926	0
48. Washington	WA	N	54,506	0	0	0	54,506	0
49. West Virginia	WV	N	7,061	0	0	0	7,061	0
50. Wisconsin	WI	N	13,786	0	0	0	13,786	0
51. Wyoming	WY	N	7,820	0	0	0	7,820	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	3,359	0	0	0	3,359	0
55. U.S. Virgin Islands	VI	N	831	0	0	0	831	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	15,034	0	0	0	15,034	0
58. Aggregate Other Alien	OT	XXX	218,426	0	0	0	218,426	0
59. Subtotal		XXX	62,871,466	1,018,321,830	315,538	0	1,081,508,834	1,324,016
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	11,130	0	0	0	11,130	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	537,521	0	0	0	537,521	0
94. Aggregate or other amounts not allocable by State		XXX	0	1,235,890	0	0	1,235,890	0
95. Totals (Direct Business)		XXX	63,420,117	1,019,557,720	315,538	0	1,083,293,375	1,324,016
96. Plus reinsurance assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	63,420,117	1,019,557,720	315,538	0	1,083,293,375	1,324,016
98. Less reinsurance ceded		XXX	42,726,492	5,202,970,020	0	0	5,245,696,512	0
99. Totals (All Business) less Reinsurance Ceded		XXX	20,693,625	(4,183,412,300)	(c) 315,538	0	(4,162,403,137)	1,324,016
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	218,426	0	0	0	218,426	0
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	218,426	0	0	0	218,426	0
9401. Internal policy exchanges		XXX	0	1,235,890	0	0	1,235,890	0
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	1,235,890	0	0	1,235,890	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

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

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

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....................

SCHEDULE T - PART 2

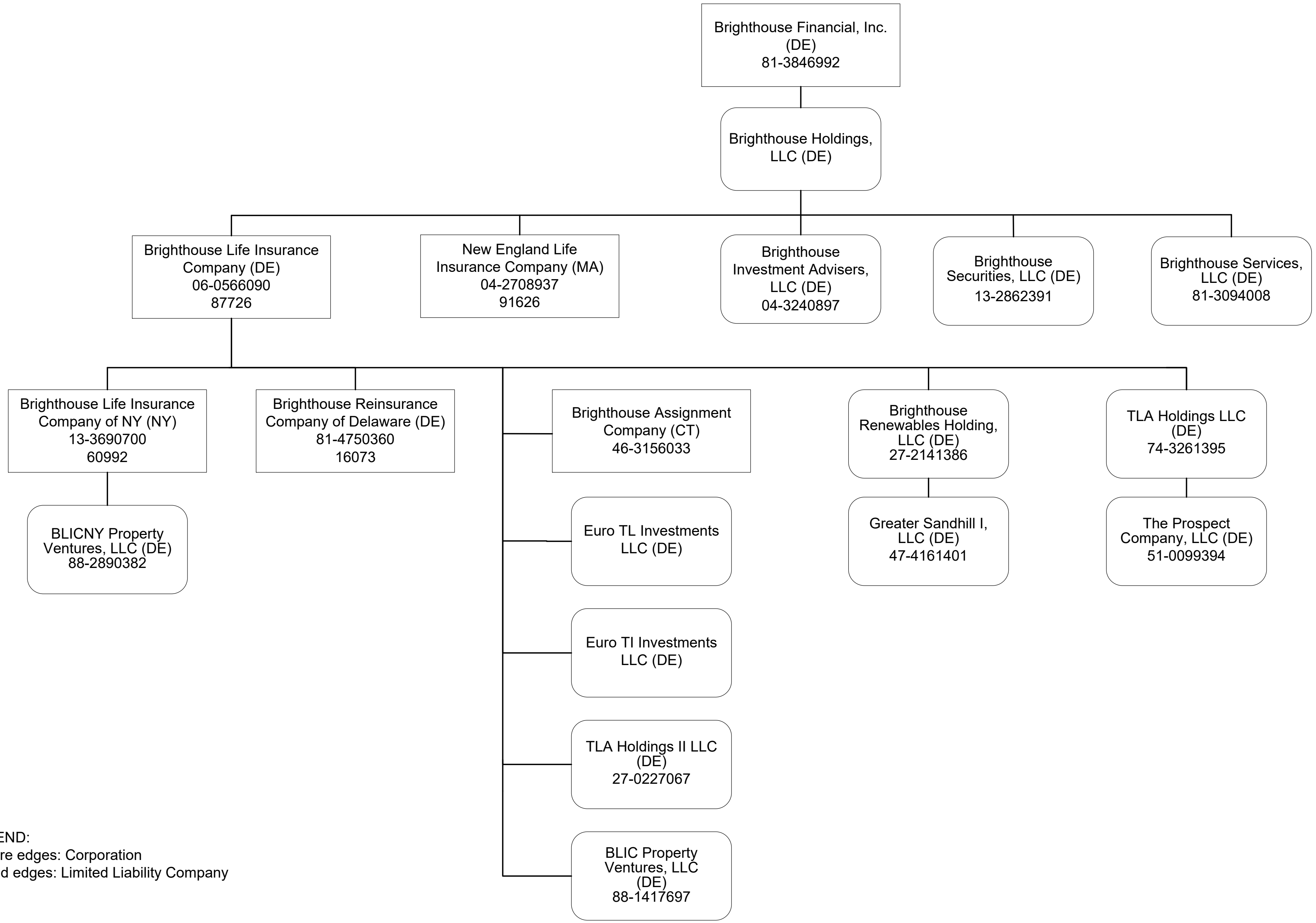
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

	States, Etc.		Direct Business Only					
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	16,457	0	0	0	0	16,457
2.	Alaska	AK	0	0	0	0	0	0
3.	Arizona	AZ	85,881	1,800	0	0	0	87,681
4.	Arkansas	AR	5,962	0	0	0	0	5,962
5.	California	CA	428,588	115,708	0	0	0	544,296
6.	Colorado	CO	59,426	78,518	0	0	0	137,944
7.	Connecticut	CT	781,945	689,060	0	0	0	1,471,005
8.	Delaware	DE	62,312	0	0	0	0	62,312
9.	District of Columbia	DC	12,349	0	0	0	0	12,349
10.	Florida	FL	1,686,457	480,578	0	0	0	2,167,035
11.	Georgia	GA	183,864	0	0	0	0	183,864
12.	Hawaii	HI	20,959	0	0	0	0	20,959
13.	Idaho	ID	3,158	0	0	0	0	3,158
14.	Illinois	IL	103,153	0	0	0	0	103,153
15.	Indiana	IN	27,118	123,356	0	0	0	150,474
16.	Iowa	IA	12,856	0	0	0	0	12,856
17.	Kansas	KS	5,634	0	0	0	0	5,634
18.	Kentucky	KY	16,541	0	0	0	0	16,541
19.	Louisiana	LA	8,590	0	0	0	0	8,590
20.	Maine	ME	20,064	0	0	0	0	20,064
21.	Maryland	MD	108,421	19,147	0	0	0	127,568
22.	Massachusetts	MA	231,181	0	0	0	0	231,181
23.	Michigan	MI	258,516	0	0	0	0	258,516
24.	Minnesota	MN	12,917	4,100	0	0	0	17,017
25.	Mississippi	MS	7,066	0	0	0	0	7,066
26.	Missouri	MO	15,332	0	0	0	0	15,332
27.	Montana	MT	382	0	0	0	0	382
28.	Nebraska	NE	313	0	0	0	0	313
29.	Nevada	NV	40,390	0	0	0	0	40,390
30.	New Hampshire	NH	32,304	0	0	0	0	32,304
31.	New Jersey	NJ	1,557,569	935,784	0	0	0	2,493,353
32.	New Mexico	NM	56,913	28	0	0	0	56,941
33.	New York	NY	54,904,624	1,014,818,650	0	315,538	1,324,016	1,071,362,828
34.	North Carolina	NC	412,986	120,717	0	0	0	533,703
35.	North Dakota	ND	0	0	0	0	0	0
36.	Ohio	OH	61,016	0	0	0	0	61,016
37.	Oklahoma	OK	11,587	140,634	0	0	0	152,221
38.	Oregon	OR	27,338	0	0	0	0	27,338
39.	Pennsylvania	PA	313,288	448,902	0	0	0	762,190
40.	Rhode Island	RI	32,988	8,000	0	0	0	40,988
41.	South Carolina	SC	245,324	179,125	0	0	0	424,449
42.	South Dakota	SD	2,113	0	0	0	0	2,113
43.	Tennessee	TN	84,157	57,723	0	0	0	141,880
44.	Texas	TX	304,325	100,000	0	0	0	404,325
45.	Utah	UT	15,969	0	0	0	0	15,969
46.	Vermont	VT	65,384	0	0	0	0	65,384
47.	Virginia	VA	206,926	0	0	0	0	206,926
48.	Washington	WA	54,506	0	0	0	0	54,506
49.	West Virginia	WV	7,061	0	0	0	0	7,061
50.	Wisconsin	WI	13,786	0	0	0	0	13,786
51.	Wyoming	WY	7,820	0	0	0	0	7,820
52.	American Samoa	AS	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0
54.	Puerto Rico	PR	3,359	0	0	0	0	3,359
55.	U.S. Virgin Islands	VI	831	0	0	0	0	831
56.	Northern Mariana Islands	MP	0	0	0	0	0	0
57.	Canada	CAN	15,034	0	0	0	0	15,034
58.	Aggregate Other Alien	OT	218,426	0	0	0	0	218,426
59.	Total		62,871,466	1,018,321,830	0	315,538	1,324,016	1,082,832,850

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

PART 1 - ORGANIZATIONAL CHART



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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	UDP	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	91626	04-2708937				New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	27-2141386				Brighthouse Renewables Holding, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
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	00000	51-0099394				The Prospect Company, LLC	DE	NIA	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware	DE	IA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	60992	13-3690700	3302479			Brighthouse Life Insurance Company of NY	NY	RE	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	NIA	Board of Directors	Board of Directors	0.000	Board of Directors	YES	
4932	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UIP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-1417697				BLIC Property Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-2890382				BLICNY Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company of NY	Ownership	100.000	Brighthouse Financial, Inc.	NO	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	46-3156033	Brighthouse Assignment Company	0	0	0	0	(31,668)	0		0	(31,668)	0
	81-3846992	Brighthouse Financial, Inc.	0	0	0	0	77,765,673	0		0	77,765,673	0
		Brighthouse Holdings, LLC	0	0	0	0	902,833,649	0		0	902,833,649	0
	04-3240897	Brighthouse Investment Advisers, LLC	0	0	0	0	0	0		(193,013,460)	(193,013,460)	0
87726	06-0566090	Brighthouse Life Insurance Company	0	19,441,955	(126,299,360)	0	(349,297,890)	(55,137,186)		167,386,355	(343,906,126)	23,502,658,783
60992	13-3690700	Brighthouse Life Insurance Company NY	0	992,126	96,182,309	0	(243,859,295)	453,944,881		10,065,603	317,325,624	3,169,623,023
16073	81-4750360	Brighthouse Reinsurance Company of Delaware	0	0	30,117,051	0	394,676,073	(388,059,031)		0	36,734,093	(24,436,780,897)
	27-2141386	Brighthouse Renewables Holding, LLC	0	(5,902,417)	0	0	0	0		0	(5,902,417)	0
	13-2862391	Brighthouse Securities, LLC	0	0	0	0	(322,416)	0		0	(322,416)	0
	81-3094008	Brighthouse Services, LLC	0	0	0	0	(764,420,515)	0		0	(764,420,515)	0
91626	04-2708937	New England Life Insurance Company	0	0	0	0	(17,343,611)	(10,748,664)		15,561,502	(12,530,773)	585,504,963
	74-3261395	TLA Holdings, LLC	0	(18,998,387)	0	0	0	0		0	(18,998,387)	0
	88-1417697	BLIC Property Ventures. LLC	0	5,458,849	0	0	0	0		0	5,458,849	0
	88-2890382	BLICNY Property Ventures, LLC	0	(992,126)	0	0	0	0		0	(992,126)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	2,821,005,872

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Brighthouse Life Insurance Company	Brighthouse Holdings, LLC	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO
Brighthouse Life Insurance Company of NY	Brighthouse Life Insurance Company	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO
New England Life Insurance Company	Brighthouse Holdings, LLC	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO
Brighthouse Reinsurance Company of Delaware (DE)	Brighthouse Life Insurance Company	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	NO
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
11.
12.
18.
19.
20.
21.
26.
27.
28.
30.
31.
32.
33.
35.
36.
38.
39.
40.
41.
42.

Bar Codes:

10.	SIS Stockholder Information Supplement [Document Identifier 420]	6 0 9 9 2 2 0 2 4 4 2 0 0 0 0 0 0
11.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	6 0 9 9 2 2 0 2 4 3 6 0 0 0 0 0 0
12.	Trusteed Surplus Statement [Document Identifier 490]	6 0 9 9 2 2 0 2 4 4 9 0 0 0 0 0 0
18.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 0 9 9 2 2 0 2 4 4 4 5 0 0 0 0 0
19.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 0 9 9 2 2 0 2 4 4 4 6 0 0 0 0 0
20.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 0 9 9 2 2 0 2 4 4 4 7 0 0 0 0 0
21.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 0 9 9 2 2 0 2 4 4 4 8 0 0 0 0 0
26.	Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	6 0 9 9 2 2 0 2 4 4 5 3 0 0 0 0 0
27.	Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]	6 0 9 9 2 2 0 2 4 4 5 4 0 0 0 0 0
28.	Workers' Compensation Carve-Out Supplement [Document Identifier 495]	6 0 9 9 2 2 0 2 4 4 9 5 0 0 0 0 0
30.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 0 9 9 2 2 0 2 4 3 6 5 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
6 0 9 9 2 2 0 2 4 2 2 4 0 0 0 0 0

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
6 0 9 9 2 2 0 2 4 2 2 5 0 0 0 0 0

33. Relief from the Requirements for Audit Committees [Document Identifier 226]
6 0 9 9 2 2 0 2 4 2 2 6 0 0 0 0 0

35. Health Care Receivables Supplement [Document Identifier 475]
6 0 9 9 2 2 0 2 4 4 7 5 0 0 0 0 0

36. Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]
6 0 9 9 2 2 0 2 4 6 0 0 0 0 0 0 0

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]
6 0 9 9 2 2 0 2 4 3 0 6 0 0 0 0 0

39. Credit Insurance Experience Exhibit [Document Identifier 230]
6 0 9 9 2 2 0 2 4 2 3 0 0 0 0 0 0

40. Accident and Health Policy Experience Exhibit [Document Identifier 210]
6 0 9 9 2 2 0 2 4 2 1 0 0 0 0 0 0

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
6 0 9 9 2 2 0 2 4 2 1 6 0 0 0 0 0

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
6 0 9 9 2 2 0 2 4 4 3 5 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. Advance ceded premiums	1,421,971	0	1,421,971	1,394,306
2505. Miscellaneous	766,759	49,181	717,578	2,545,305
2506. Receivable from reinsurer in liquidation	415,320	415,320	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,604,050	464,501	2,139,549	3,939,611

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Miscellaneous	0	(808,001)
2797. Summary of remaining write-ins for Line 27 from overflow page	0	(808,001)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	156,014,146	6.713	156,014,146	0	156,014,146	6.713
1.02 All other governments	5,900,953	0.254	5,900,953	0	5,900,953	0.254
1.03 U.S. states, territories and possessions, etc. guaranteed	4,427,028	0.190	4,427,028	0	4,427,028	0.190
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,500,000	0.194	4,500,000	0	4,500,000	0.194
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	201,803,101	8.683	201,803,101	0	201,803,101	8.683
1.06 Industrial and miscellaneous	1,317,131,825	56.670	1,317,131,825	0	1,317,131,825	56.670
1.07 Hybrid securities	1,000,000	0.043	1,000,000	0	1,000,000	0.043
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,690,777,053	72.746	1,690,777,053	0	1,690,777,053	72.746
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,406,429	0.061	1,406,429	0	1,406,429	0.061
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	1,406,429	0.061	1,406,429	0	1,406,429	0.061
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	43,841,297	1.886	43,841,297	0	43,841,297	1.886
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	141,989,249	6.109	141,989,249	0	141,989,249	6.109
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	185,830,546	7.995	185,830,546	0	185,830,546	7.995
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	156,036,713	6.714	156,036,713	0	156,036,713	6.714
6.02 Cash equivalents (Schedule E, Part 2)	6,484,694	0.279	6,484,694	0	6,484,694	0.279
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	162,521,407	6.993	162,521,407	0	162,521,407	6.993
7. Contract loans	134,100	0.006	134,100	0	134,100	0.006
8. Derivatives (Schedule DB)	234,542,019	10.091	234,542,019	0	234,542,019	10.091
9. Other invested assets (Schedule BA)	35,367,449	1.522	35,367,449	0	35,367,449	1.522
10. Receivables for securities	13,428,229	0.578	13,428,229	0	13,428,229	0.578
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	209,437	0.009	209,437	0	209,437	0.009
13. Total invested assets	2,324,216,669	100.000	2,324,216,669	0	2,324,216,669	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		228,229,011
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		382
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		41,841,688
8.	Deduct amortization of premium and mortgage interest points and commitment fees		577,684
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	20,525	
	9.2 Totals, Part 3, Column 13	0	20,525
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	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)		185,830,546
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		185,830,546
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		185,830,546

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		36,174,700
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		210
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(212,539)	
	5.2 Totals, Part 3, Column 9	0	(212,539)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		571,647
8.	Deduct amortization of premium and depreciation		23,275
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		35,367,449
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		35,367,449

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,799,333,679
2.	Cost of bonds and stocks acquired, Part 3, Column 7		145,700,324
3.	Accrual of discount		4,951,843
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	(1,869,655)	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	(1,869,655)
5.	Total gain (loss) on disposals, Part 4, Column 19		(9,973,568)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		240,703,066
7.	Deduct amortization of premium		2,809,099
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(3,082,924)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	609,163	(2,473,761)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		26,785
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,692,183,482
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,692,183,482

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	156,014,146	142,222,216	143,261,487	190,434,704
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	5,900,953	5,057,515	5,985,344	5,749,000
by governments)	4. Totals	161,915,099	147,279,731	149,246,831	196,183,704
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,427,028	4,549,866	4,259,407	4,580,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,500,000	3,302,235	4,500,000	4,500,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	201,803,101	185,403,925	200,439,886	202,622,098
Industrial and Miscellaneous, SVO	8. United States	1,152,206,824	1,019,247,260	1,157,610,511	1,152,795,863
Identified Funds, Unaffiliated Bank	9. Canada	26,741,577	23,855,932	27,773,431	26,566,423
Loans, Unaffiliated Certificates of	10. Other Countries	139,183,424	127,964,326	149,138,914	138,771,254
Deposit and Hybrid Securities (unaffiliated)	11. Totals	1,318,131,825	1,171,067,518	1,334,522,856	1,318,133,540
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,690,777,053	1,511,603,275	1,692,968,980	1,726,019,342
PREFERRED STOCKS	14. United States	1,406,429	1,406,429	3,276,084	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	1,406,429	1,406,429	3,276,084	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,406,429	1,406,429	3,276,084	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22. Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	1,406,429	1,406,429	3,276,084	
	27. Total Bonds and Stocks	1,692,183,482	1,513,009,704	1,696,245,064	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	61,049,925	32,815,529	3,450,860	40,159,516	25,023,010	XXX	162,498,840	9.6	190,094,536	10.6	162,498,843	(3)
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	61,049,925	32,815,529	3,450,860	40,159,516	25,023,010	XXX	162,498,840	9.6	190,094,536	10.6	162,498,843	(3)
2. All Other Governments												
2.1 NAIC 1	0	177,838	2,695,008	499,734	2,097,641	XXX	5,470,221	0.3	5,488,690	0.3	0	5,470,221
2.2 NAIC 2	0	152,888	0	0	277,844	XXX	430,732	0.0	431,829	0.0	0	430,732
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	330,726	2,695,008	499,734	2,375,485	XXX	5,900,953	0.3	5,920,519	0.3	0	5,900,953
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	285,946	1,456,965	2,178,641	505,476	0	XXX	4,427,028	0.3	6,554,363	0.4	4,427,028	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	285,946	1,456,965	2,178,641	505,476	0	XXX	4,427,028	0.3	6,554,363	0.4	4,427,028	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	4,500,000	0	XXX	4,500,000	0.3	4,500,000	0.2	4,500,000	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	4,500,000	0	XXX	4,500,000	0.3	4,500,000	0.2	4,500,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,371,319	42,632,037	49,969,487	79,955,881	11,129,995	XXX	196,058,719	11.6	212,932,330	11.8	196,058,718	1
5.2 NAIC 2	73,492	329,362	503,865	1,420,049	3,417,614	XXX	5,744,382	0.3	5,830,980	0.3	5,744,381	1
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	12,444,811	42,961,399	50,473,352	81,375,930	14,547,609	XXX	201,803,101	11.9	218,763,310	12.2	201,803,099	2

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	44,655,606	290,775,088	149,727,340	107,294,707	234,221,680	XXX	826,674,421	48.7	829,738,563	46.1	527,121,315	299,553,106
6.2 NAIC 2	22,558,920	140,213,992	107,867,057	63,247,883	113,594,186	XXX	447,482,038	26.4	510,303,483	28.3	274,945,659	172,536,379
6.3 NAIC 3	11,713,682	8,218,504	5,116,153	1,477,561	151,615	XXX	26,677,515	1.6	18,654,140	1.0	10,828,426	15,849,089
6.4 NAIC 4	0	9,169,076	3,355,715	0	0	XXX	12,524,791	0.7	11,489,756	0.6	2,424,476	10,100,315
6.5 NAIC 5	270,621	1,288,793	2,213,646	0	0	XXX	3,773,060	0.2	3,024,931	0.2	1,324,000	2,449,060
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	79,198,829	449,665,453	268,279,911	172,020,151	347,967,481	XXX	1,317,131,825	77.6	1,373,210,873	76.3	816,643,876	500,487,949
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	1,000,000	XXX	1,000,000	0.1	999,997	0.1	1,000,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	1,000,000	XXX	1,000,000	0.1	999,997	0.1	1,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 118,362,796	367,857,457	208,021,336	232,915,314	272,472,326	0	1,199,629,229	70.7	XXX	XXX	894,605,904	305,023,325
12.2 NAIC 2	(d) 22,632,412	140,696,242	108,370,922	64,667,932	118,289,644	0	454,657,152	26.8	XXX	XXX	281,690,040	172,967,112
12.3 NAIC 3	(d) 11,713,682	8,218,504	5,116,153	1,477,561	151,615	0	26,677,515	1.6	XXX	XXX	10,828,426	15,849,089
12.4 NAIC 4	(d) 0	9,169,076	3,355,715	0	0	0	12,524,791	0.7	XXX	XXX	2,424,476	10,100,315
12.5 NAIC 5	(d) 270,621	1,288,793	2,213,646	0	0	0	(c) 3,773,060	0.2	XXX	XXX	1,324,000	2,449,060
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	152,979,511	527,230,072	327,077,772	299,060,807	390,913,585	0	(b) 1,697,261,747	100.0	XXX	XXX	1,190,872,846	506,388,901
12.8 Line 12.7 as a % of Col. 7	9.0	31.1	19.3	17.6	23.0	0.0	100.0	XXX	XXX	XXX	70.2	29.8
13. Total Bonds Prior Year												
13.1 NAIC 1	38,463,468	476,902,853	203,901,002	252,707,325	277,333,834	0	XXX	XXX	1,249,308,482	69.4	936,998,232	312,310,250
13.2 NAIC 2	19,528,194	146,935,959	127,349,023	71,878,857	151,874,256	0	XXX	XXX	517,566,289	28.8	316,737,171	200,829,118
13.3 NAIC 3	797,130	9,584,605	8,272,405	0	0	0	XXX	XXX	18,654,140	1.0	4,839,907	13,814,233
13.4 NAIC 4	2,066	4,331,842	7,155,848	0	0	0	XXX	XXX	11,489,756	0.6	1,749,061	9,740,695
13.5 NAIC 5	266,480	1,195,910	1,562,541	0	0	0	XXX	XXX	(c) 3,024,931	0.2	324,000	2,700,931
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	59,057,338	638,951,169	348,240,819	324,586,182	429,208,090	0	XXX	XXX	(b) 1,800,043,598	100.0	1,260,648,371	539,395,227
13.8 Line 13.7 as a % of Col. 9	3.3	35.5	19.3	18.0	23.8	0.0	XXX	XXX	100.0	XXX	70.0	30.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	100,883,354	235,397,064	127,865,922	208,898,295	221,561,269	0	894,605,904	52.7	936,998,232	52.1	894,605,904	XXX
14.2 NAIC 2	73,492	66,236,249	69,536,462	40,463,209	105,380,628	0	281,690,040	16.6	316,737,171	17.6	281,690,040	XXX
14.3 NAIC 3	1,635,815	4,129,781	3,433,654	1,477,561	151,615	0	10,828,426	0.6	4,839,907	0.3	10,828,426	XXX
14.4 NAIC 4	0	1,750,064	674,412	0	0	0	2,424,476	0.1	1,749,061	0.1	2,424,476	XXX
14.5 NAIC 5	0	0	1,324,000	0	0	0	1,324,000	0.1	324,000	0.0	1,324,000	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	102,592,661	307,513,158	202,834,450	250,839,065	327,093,512	0	1,190,872,846	70.2	1,260,648,371	70.0	1,190,872,846	XXX
14.8 Line 14.7 as a % of Col. 7	8.6	25.8	17.0	21.1	27.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.0	18.1	12.0	14.8	19.3	0.0	70.2	XXX	XXX	XXX	70.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	17,479,442	132,460,393	80,155,414	24,017,019	50,911,057	0	305,023,325	18.0	312,310,250	17.4	XXX	305,023,325
15.2 NAIC 2	22,558,920	74,459,993	38,834,460	24,204,723	12,909,016	0	172,967,112	10.2	200,829,118	11.2	XXX	172,967,112
15.3 NAIC 3	10,077,867	4,088,723	1,682,499	0	0	0	15,849,089	0.9	13,814,233	0.8	XXX	15,849,089
15.4 NAIC 4	0	7,419,012	2,681,303	0	0	0	10,100,315	0.6	9,740,695	0.5	XXX	10,100,315
15.5 NAIC 5	270,621	1,288,793	889,646	0	0	0	2,449,060	0.1	2,700,931	0.2	XXX	2,449,060
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	50,386,850	219,716,914	124,243,322	48,221,742	63,820,073	0	506,388,901	29.8	539,395,227	30.0	XXX	506,388,901
15.8 Line 15.7 as a % of Col. 7	10.0	43.4	24.5	9.5	12.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.0	12.9	7.3	2.8	3.8	0.0	29.8	XXX	XXX	XXX	XXX	29.8

(a) Includes $ 254,406,807 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,614,512 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 324,000 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 6,484,694 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	60,557,473	29,908,198	0	33,619,140	22,603,437	XXX	146,688,248	8.6	173,736,026	9.7	146,688,251	(3)
1.02 Residential Mortgage-Backed Securities	492,452	2,907,331	3,450,860	6,540,376	2,419,573	XXX	15,810,592	0.9	16,358,510	0.9	15,810,592	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	61,049,925	32,815,529	3,450,860	40,159,516	25,023,010	XXX	162,498,840	9.6	190,094,536	10.6	162,498,843	(3)
2. All Other Governments												
2.01 Issuer Obligations	0	330,726	2,695,008	499,734	2,375,485	XXX	5,900,953	0.3	5,920,519	0.3	0	5,900,953
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	330,726	2,695,008	499,734	2,375,485	XXX	5,900,953	0.3	5,920,519	0.3	0	5,900,953
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	285,946	1,456,965	2,178,641	505,476	0	XXX	4,427,028	0.3	6,554,363	0.4	4,427,028	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	285,946	1,456,965	2,178,641	505,476	0	XXX	4,427,028	0.3	6,554,363	0.4	4,427,028	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	4,500,000	0	XXX	4,500,000	0.3	4,500,000	0.2	4,500,000	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	4,500,000	0	XXX	4,500,000	0.3	4,500,000	0.2	4,500,000	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,627,548	7,157,039	13,709,725	44,870,144	6,804,925	XXX	74,169,381	4.4	77,928,688	4.3	74,169,380	1
5.02 Residential Mortgage-Backed Securities	10,817,263	35,804,358	36,763,625	29,746,775	3,733,070	XXX	116,865,091	6.9	130,059,075	7.2	116,865,090	1
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	2	2	6,759,011	4,009,614	XXX	10,768,629	0.6	10,775,547	0.6	10,768,629	0
5.05 Totals	12,444,811	42,961,399	50,473,352	81,375,930	14,547,609	XXX	201,803,101	11.9	218,763,310	12.2	201,803,099	2
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	55,555,246	300,161,761	218,857,043	149,848,381	344,354,217	XXX	1,068,776,648	63.0	1,115,825,108	62.0	692,184,563	376,592,085
6.02 Residential Mortgage-Backed Securities	3,696,151	14,644,391	13,715,607	10,178,538	1,424,029	XXX	43,658,716	2.6	48,537,918	2.7	18,166,281	25,492,435
6.03 Commercial Mortgage-Backed Securities	15,872,226	118,106,502	21,350,242	4,103,888	0	XXX	159,432,858	9.4	154,040,451	8.6	99,137,020	60,295,838
6.04 Other Loan-Backed and Structured Securities	4,075,206	16,752,799	14,357,019	7,889,344	2,189,235	XXX	45,263,603	2.7	54,807,396	3.0	7,156,012	38,107,591
6.05 Totals	79,198,829	449,665,453	268,279,911	172,020,151	347,967,481	XXX	1,317,131,825	77.6	1,373,210,873	76.3	816,643,876	500,487,949
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	1,000,000	XXX	1,000,000	0.1	999,997	0.1	1,000,000	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	1,000,000	XXX	1,000,000	0.1	999,997	0.1	1,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	118,026,213	339,014,689	237,440,417	233,842,875	377,138,064	XXX	1,305,462,258	76.9	XXX	XXX	922,969,222	382,493,036
12.02 Residential Mortgage-Backed Securities	15,005,866	53,356,080	53,930,092	46,465,689	7,576,672	XXX	176,334,399	10.4	XXX	XXX	150,841,963	25,492,436
12.03 Commercial Mortgage-Backed Securities	15,872,226	118,106,502	21,350,242	4,103,888	0	XXX	159,432,858	9.4	XXX	XXX	99,137,020	60,295,838
12.04 Other Loan-Backed and Structured Securities	4,075,206	16,752,801	14,357,021	14,648,355	6,198,849	XXX	56,032,232	3.3	XXX	XXX	17,924,641	38,107,591
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	152,979,511	527,230,072	327,077,772	299,060,807	390,913,585	0	1,697,261,747	100.0	XXX	XXX	1,190,872,846	506,388,901
12.10 Line 12.09 as a % of Col. 7	9.0	31.1	19.3	17.6	23.0	0.0	100.0	XXX	XXX	XXX	70.2	29.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	38,748,337	438,916,803	252,130,314	243,934,165	411,735,082	XXX	XXX	XXX	1,385,464,701	77.0	978,538,879	406,925,822
13.02 Residential Mortgage-Backed Securities	14,954,145	56,181,262	57,107,707	56,131,560	10,580,829	XXX	XXX	XXX	194,955,503	10.8	167,106,478	27,849,025
13.03 Commercial Mortgage-Backed Securities	797,694	119,176,764	27,276,829	6,789,164	0	XXX	XXX	XXX	154,040,451	8.6	96,157,799	57,882,652
13.04 Other Loan-Backed and Structured Securities	4,557,162	24,676,340	11,725,969	17,731,293	6,892,179	XXX	XXX	XXX	65,582,943	3.6	18,845,215	46,737,728
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	59,057,338	638,951,169	348,240,819	324,586,182	429,208,090	0	XXX	XXX	1,800,043,598	100.0	1,260,648,371	539,395,227
13.10 Line 13.09 as a % of Col. 9	3.3	35.5	19.3	18.0	23.8	0.0	XXX	XXX	100.0	XXX	70.0	30.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	79,621,865	181,093,084	145,302,696	200,526,849	316,424,728	XXX	922,969,222	54.4	978,538,879	54.4	922,969,222	XXX
14.02 Residential Mortgage-Backed Securities	13,156,767	44,658,578	45,091,987	41,275,461	6,659,170	XXX	150,841,963	8.9	167,106,478	9.3	150,841,963	XXX
14.03 Commercial Mortgage-Backed Securities	9,151,679	79,148,724	10,826,127	10,490	0	XXX	99,137,020	5.8	96,157,799	5.3	99,137,020	XXX
14.04 Other Loan-Backed and Structured Securities	662,350	2,612,772	1,613,640	9,026,265	4,009,614	XXX	17,924,641	1.1	18,845,215	1.0	17,924,641	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	102,592,661	307,513,158	202,834,450	250,839,065	327,093,512	0	1,190,872,846	70.2	1,260,648,371	70.0	1,190,872,846	XXX
14.10 Line 14.09 as a % of Col. 7	8.6	25.8	17.0	21.1	27.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.0	18.1	12.0	14.8	19.3	0.0	70.2	XXX	XXX	XXX	70.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	38,404,348	157,921,605	92,137,721	33,316,026	60,713,336	XXX	382,493,036	22.5	406,925,822	22.6	XXX	382,493,036
15.02 Residential Mortgage-Backed Securities	1,849,099	8,697,502	8,838,105	5,190,228	917,502	XXX	25,492,436	1.5	27,849,025	1.5	XXX	25,492,436
15.03 Commercial Mortgage-Backed Securities	6,720,547	38,957,778	10,524,115	4,093,398	0	XXX	60,295,838	3.6	57,882,652	3.2	XXX	60,295,838
15.04 Other Loan-Backed and Structured Securities	3,412,856	14,140,029	12,743,381	5,622,090	2,189,235	XXX	38,107,591	2.2	46,737,728	2.6	XXX	38,107,591
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	50,386,850	219,716,914	124,243,322	48,221,742	63,820,073	0	506,388,901	29.8	539,395,227	30.0	XXX	506,388,901
15.10 Line 15.09 as a % of Col. 7	10.0	43.4	24.5	9.5	12.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.0	12.9	7.3	2.8	3.8	0.0	29.8	XXX	XXX	XXX	XXX	29.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		126,893,570
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	40,074,130	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(4,201,008)	35,873,122
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	74,600,657	
	3.2 Section 2, Column 19	(5,090,057)	69,510,600
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		9,323,696
6.	Considerations received/(paid) on terminations, Section 2, Column 15		16,231,748
7.	Amortization:		
	7.1 Section 1, Column 19	(2,337,005)	
	7.2 Section 2, Column 21	(237,118)	(2,574,123)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	2,670,589	
	9.2 Section 2, Column 20	(542,191)	2,128,398
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		224,923,515
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		224,923,515

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(27,882)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year 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 minus	(197,862)			
	3.14 Section 1, Column 18, prior year	0	(197,862)	(197,862)	
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	(197,862)			
	3.24 Section 1, Column 19, prior year plus	0			
	3.25 SSAP No. 108 Adjustments	0	(197,862)	(197,862)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		132,101		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	132,101			
	4.23 SSAP No. 108 Adjustments	0	132,101		
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)				(27,882)
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(27,882)

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	224,923,515	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(27,882)	
3.	Total (Line 1 plus Line 2)		224,895,633
4.	Part D, Section 1, Column 6	234,542,019	
5.	Part D, Section 1, Column 7	(9,646,386)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	226,933,433	
8.	Part B, Section 1, Column 13	(27,882)	
9.	Total (Line 7 plus Line 8)		226,905,551
10.	Part D, Section 1, Column 9	236,551,969	
11.	Part D, Section 1, Column 10	(9,646,418)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	11,194,317	
14.	Part B, Section 1, Column 20	356,810	
15.	Part D, Section 1, Column 12	11,551,127	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	3,986,003	3,986,003	0	0
2.	Cost of cash equivalents acquired	11,713,511	11,713,511	0	0
3.	Accrual of discount	35,180	35,180	0	0
4.	Unrealized valuation increase/(decrease)	0	0	0	0
5.	Total gain (loss) on disposals	0	0	0	0
6.	Deduct consideration received on disposals	9,250,000	9,250,000	0	0
7.	Deduct amortization of premium	0	0	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,484,694	6,484,694	0	0
11.	Deduct total nonadmitted amounts	0	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	6,484,694	6,484,694	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
193766		SUTTER	CA		03/15/2010	5.050	100,048	0	(1,625)	0	0	0	4,047,510	08/01/2020
194344		FRESNO	CA		03/22/2011	3.250	1,712,066	0	0	0	0	0	2,778,700	11/08/2024
194419		CASS	NE		04/01/2011	3.300	1,272,052	0	(5,500)	0	0	0	4,418,902	09/26/2022
194759		MONTEREY	CA		05/12/2011	6.030	186,980	0	(1,765)	0	0	0	3,789,998	08/15/2022
195388		STANISLAUS	CA		03/08/2012	5.600	1,021,908	0	(10,645)	0	0	0	3,794,641	05/29/2024
195620		FRESNO	CA		08/30/2012	5.660	1,033,669	0	(743)	0	0	0	2,656,429	06/04/2024
195867		FRESNO	CA		04/08/2013	5.800	335,886	0	14	0	0	0	734,370	11/05/2024
196242		STANISLAUS	CA		06/27/2013	4.500	450,000	0	0	0	0	0	744,790	08/22/2024
196606		CHELAN	WA		11/22/2013	7.190	282,687	0	(4,933)	0	0	0	441,117	03/27/2024
197204		SCOTT	MS		12/19/2014	5.080	300,300	0	(4,641)	0	0	0	1,350,999	10/12/2022
197211		BATES	MO		11/12/2014	4.700	2,837,612	0	(9,437)	0	0	0	8,374,144	03/29/2024
197235		DESOTO	FL		12/03/2014	3.850	2,303,780	0	(5,699)	0	0	0	8,631,877	08/08/2024
197283		ANTELOPE	NE		12/05/2014	4.500	99,161	0	(1,266)	0	0	0	3,109,690	08/02/2024
197290		FORD	IL		01/12/2015	4.000	632,502	0	(688)	0	0	0	2,383,648	09/23/2024
197366		NODAWAY	MO		02/03/2015	4.210	596,996	0	(405)	0	0	0	2,318,000	04/04/2024
197426		O'BRIEN	IA		02/24/2015	3.900	202,705	0	0	0	0	0	1,408,360	08/02/2024
197431		DAKOTA	MN		02/10/2015	3.680	242,965	0	(812)	0	0	0	2,887,770	08/02/2024
197445		DICKINSON	IA		02/12/2015	4.440	437,110	0	0	0	0	0	2,225,910	04/02/2024
197473		HAMILTON	NE		03/05/2015	4.000	1,196,729	0	43	0	0	0	4,013,930	08/20/2020
197475		WHITE	IN		06/05/2015	2.700	2,253,442	0	(2,020)	0	0	0	7,918,183	12/21/2020
197503		VERMILION	IL		02/27/2015	2.900	879,430	0	65	0	0	0	3,324,330	08/20/2020
197508		CLINTON	IA		03/31/2015	4.050	266,281	0	(676)	0	0	0	554,185	05/01/2020
197555		LEWIS	WA		03/12/2015	4.350	2,471,211	0	(20,016)	0	0	0	10,737,391	09/30/2024
197572		WHITE	IN		04/08/2015	4.000	621,857	0	0	0	0	0	2,145,580	08/20/2020
197602		COLUSA	CA		07/17/2015	4.300	1,689,931	0	(5,757)	0	0	0	6,164,505	06/25/2020
197821		CUSTER	NE		08/25/2015	4.450	1,112,775	0	0	0	0	0	3,497,060	05/24/2022
198473		CHAMPAIGN	IL		08/29/2016	4.000	601,165	0	23	0	0	0	1,458,772	06/03/2021
198517		MORRILL	NE		08/22/2016	3.350	828,012	0	0	0	0	0	1,636,432	06/04/2021
198552		JASPER	IN		10/19/2016	3.250	1,384,632	0	22	0	0	0	2,874,378	12/03/2024
198781		HENDRY	FL		02/02/2017	6.870	160,073	0	0	0	0	0	975,600	12/05/2024
198806		CLAY	NE		02/24/2017	4.550	1,161,259	0	66	0	0	0	9,616,970	08/20/2021
198813		STORY	IA		01/18/2017	4.990	1,153,976	0	33	0	0	0	5,043,500	10/11/2021
199019		CASS	NE		07/17/2017	3.500	1,302,842	0	0	0	0	0	4,163,051	09/26/2022
199092		CUSTER	NE		09/21/2017	4.450	743,429	0	0	0	0	0	2,336,340	05/24/2022
199469		DEFIANCE	OH		04/26/2018	5.250	1,965,827	0	74	0	0	0	4,540,390	03/14/2018
202017		AUTAUGA	AL		11/01/2021	2.510	4,999,999	0	0	0	0	0	16,557,276	12/31/2023
202022		AUTAUGA	AL		11/01/2021	3.040	5,000,000	0	0	0	0	0	16,557,280	12/31/2023
0199999. Mortgages in good standing - Farm Mortgages							43,841,297	0	(76,288)	0	0	0	160,212,008	XXX
510064		LONDON	GBR		12/05/2013	6.460	3,703,526	0	0	0	0	20,525	14,136,437	10/24/2023
520102		TIJUANA	MEX		05/27/2015	4.610	3,090,781	0	(40,734)	0	0	0	7,514,184	05/31/2023
701806		ATLANTA	GA		10/06/2005	5.300	1,563,080	0	(29,354)	0	0	0	2,502,772	11/01/2024
701812		TAMPA	FL		09/30/2005	5.320	33,477	0	(1,608)	0	0	0	684,155	03/01/2024
702181		FREMONT	CA		10/30/2009	6.900	1,756,680	0	(46,124)	0	0	0	9,585,685	06/11/2024
702182		SAN MATEO	CA		10/30/2009	6.900	779,158	0	(21,166)	0	0	0	4,230,677	06/01/2024
702183		SAN MATEO	CA		10/30/2009	6.900	1,360,075	0	(35,449)	0	0	0	7,429,292	06/01/2024
702184		SANTA CLARA	CA		10/30/2009	6.900	345,059	0	(7,409)	0	0	0	1,931,772	06/01/2024
702185		SANTA CLARA	CA		10/30/2009	6.900	512,178	0	(10,998)	0	0	0	2,867,365	06/01/2024
702521		SAN RAMON	CA		04/29/2013	4.210	5,420,681	0	(18,489)	0	0	0	6,579,910	04/01/2024
702522		SAN RAMON	CA		04/29/2013	4.210	3,290,231	0	(12,236)	0	0	0	3,994,945	04/01/2024
702535		BELLEVUE	WA		01/21/2014	4.150	15,849,694	0	(56,306)	0	0	0	44,584,804	03/01/2024
702549		NEW YORK (MANHATTAN)	NY		09/10/2013	4.480	17,353,065	0	(107,834)	0	0	0	20,945,002	11/01/2024
702568		SAN MATEO	CA		11/01/2013	5.640	2,295,969	0	(41,365)	0	0	0	13,131,495	06/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
702680		SAN ANTONIO	TX		04/06/2015	3.600	3,500,000	0	0	0	0	0	6,553,080	10/14/2024
702689		IRVINE	CA		03/13/2015	3.650	2,039,408	0	0	0	0	0	2,264,999	11/12/2024
702690		NEWPORT COAST	CA		03/13/2015	4.180	4,569,472	0	0	0	0	0	7,801,728	10/31/2024
702694		EAST PALO ALTO	CA		05/28/2015	4.100	4,200,400	0	0	0	0	0	8,004,972	05/01/2024
702698		NEW YORK	NY		05/05/2015	3.730	5,092,000	0	0	0	0	0	6,947,742	06/01/2024
702724		ORLANDO	FL		06/30/2015	3.650	15,669,169	0	(40,366)	0	0	0	78,323,251	07/25/2024
702727		SEATTLE	WA		08/06/2015	4.100	1,000,000	0	0	0	0	0	1,099,868	10/01/2024
702730		WAILEA	HI		08/12/2015	3.800	684,000	0	0	0	0	0	1,033,545	10/01/2024
702732		NEW YORK	NY		11/10/2015	3.670	600,000	0	0	0	0	0	1,051,524	07/01/2024
702734		OVERLAND PARK	KS		10/01/2015	3.970	1,184,354	0	6	0	0	0	929,816	12/01/2024
702739		NEW YORK	NY		09/24/2015	3.640	4,500,000	0	0	0	0	0	5,588,674	08/01/2024
702752		CHICAGO	IL		10/08/2015	3.700	940,542	0	0	0	0	0	1,183,431	06/01/2024
702758		GLENDALE	AZ		01/06/2016	4.050	948,643	0	0	0	0	0	1,209,902	10/01/2024
702762		MOUNT LAUREL	NJ		11/10/2015	3.810	1,000,000	0	0	0	0	0	1,601,024	10/01/2024
702769		WILMINGTON	NC		12/10/2015	3.960	400,000	0	0	0	0	0	728,996	08/01/2024
702795		FORT WORTH	TX		02/25/2016	4.060	930,839	0	0	0	0	0	1,394,494	07/01/2024
702806		DENVER	CO		05/06/2016	3.850	3,000,000	0	0	0	0	0	3,901,677	04/19/2024
702825		EL SEGUNDO	CA		07/27/2016	3.800	1,546,273	0	(2,723)	0	0	0	2,903,580	02/01/2024
702967		MOUNT LAUREL	NJ		11/07/2017	3.730	6,666,667	0	0	0	0	0	10,889,688	10/01/2024
702974		FORT LAUDERDALE	FL		10/25/2017	4.105	6,541,569	0	0	0	0	0	8,207,980	03/01/2024
702975		MIAMI	FL		11/02/2017	4.070	6,161,914	0	0	0	0	0	11,944,938	08/01/2024
703010		BOULDER	CO		03/01/2018	3.960	13,460,345	0	0	0	0	0	17,889,880	04/01/2024
0599999. Mortgages in good standing - Commercial mortgages-all other							141,989,249	0	(472,155)	0	0	20,525	321,573,284	XXX
0899999. Total Mortgages in good standing							185,830,546	0	(548,443)	0	0	20,525	481,785,292	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							185,830,546	0	(548,443)	0	0	20,525	481,785,292	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
702204	ASHBURN	VA		12/17/2009	12/01/2024	660,722	0	36	0	0	36	0	660,758	660,758	0	0	0
702596	LOS ANGELES	CA		01/31/2014	02/01/2024	11,642,833	0	(10,179)	0	0	(10,179)	0	11,632,655	11,632,655	0	0	0
702597	CHICAGO	IL		01/24/2014	01/01/2024	19,522,060	0	(17,178)	0	0	(17,178)	0	19,504,882	19,504,882	0	0	0
702611	HUNTERSVILLE	NC		03/27/2014	05/01/2024	1,747,527	0	0	0	0	0	0	1,747,527	1,747,527	0	0	0
702669	HOUSTON	TX		12/16/2014	12/01/2024	2,771,568	0	(1,538)	0	0	(1,538)	0	2,770,031	2,770,031	0	0	0
0199999. Mortgages closed by repayment						36,344,710	0	(28,859)	0	0	(28,859)	0	36,315,853	36,315,853	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	2,298,449	2,298,449	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	3,227,386	3,227,386	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	5,525,835	5,525,835	0	0	0
0599999 - Totals						36,344,710	0	(28,859)	0	0	(28,859)	0	41,841,688	41,841,688	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BLIC-NY PROPERTY VENTURES LLC		WILMINGTON	DE	BH LIFE INS CO OF NY		12/16/2022		5,359,971	6,154,622	6,154,622	(212,540)	0	0	0	0	0	0	100.000
	SLA								0	0	0	1	0	0	0	0	0	0	0.000
2299999. Joint Venture Interests - Real Estate - Affiliated									5,359,971	6,154,622	6,154,622	(212,539)	0	0	0	0	0	0	XXX
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPANY		COLUMBUS	OH	AMHERST PIERPONT SECURITIES LLC	1.G FE	08/27/2021		1,311,176	848,971	1,298,035	0	(4,112)	0	0	0	49,329	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE COMPANY		NEW YORK	NY	JEFFRIES & CO. INC.	1.C FE	09/14/2020		3,473,640	2,185,482	3,426,648	0	(11,516)	0	0	0	112,500	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	JEFFRIES & CO. INC.	1.C FE	03/26/2021		4,992,800	3,424,610	4,993,240	0	155	0	0	0	172,500	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE		PHILADELPHIA	PA	J.P. MORGAN SECURITIES INC	1.F FE	04/22/2021		1,245,000	791,795	1,245,000	0	0	0	0	0	47,310	0	0.000
878091-BF-3	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA		NEW YORK	NY	WELLS FARGO SECURITIES	1.D FE	06/24/2019		1,509,872	1,119,671	1,495,865	0	(2,771)	0	0	0	59,780	0	0.000
878091-BD-8	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA		NEW YORK	NY	CANTOR FITZGERALD & CO.	1.D FE	09/29/2014		6,100,905	5,269,933	6,060,338	0	(4,876)	0	0	0	289,100	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE		WAYNE	PA	J.P. MORGAN SECURITIES INC	1.F FE	04/21/2021		945,506	630,596	945,698	0	55	0	0	0	35,625	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									19,578,899	14,271,058	19,464,824	0	(23,065)	0	0	0	766,144	0	XXX
09261C-AR-9	DLF-IX_21		WILMINGTON	DE	BLACKROCK CAPITAL INVESTMENT ADVISORS, L		04/19/2021		9,748,003	7,471,130	9,748,003	0	0	0	0	0	4,693,487	0	31.496
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated									9,748,003	7,471,130	9,748,003	0	0	0	0	0	4,693,487	0	XXX
6099999. Total - Unaffiliated									29,326,902	21,742,188	29,212,827	0	(23,065)	0	0	0	5,459,631	0	XXX
6199999. Total - Affiliated									5,359,971	6,154,622	6,154,622	(212,539)	0	0	0	0	0	0	XXX
6299999 - Totals									34,686,873	27,896,810	35,367,449	(212,539)	(23,065)	0	0	0	5,459,631	0	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 8,419,888	1D ..$ 7,556,203	1E ..$ 0	1F ..$ 2,190,698	1G ..$ 1,298,035
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
6299999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BLIC-NY PROPERTY VENTURES LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/16/2022	07/02/2024	992,126	0	0	0	0	0	0	992,126	571,646	0	0	0	420,480
	SLA						0	0	0	0	0	0	0	0	1	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							992,126	0	0	0	0	0	0	992,126	571,647	0	0	0	420,480
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6199999. Total - Affiliated							992,126	0	0	0	0	0	0	992,126	571,647	0	0	0	420,480
6299999 - Totals							992,126	0	0	0	0	0	0	992,126	571,647	0	0	0	420,480

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-EA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND	@			1.A	20,657,279	41.6020	27,494,056	66,089,000	32,280,100	0	1,251,324	0	0	0.000	3.993	N/A	0	0	09/24/2013	02/15/2043
912810-PT-9	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			1.A	387,063	101.3750	405,500	400,000	392,464	0	444	0	0	4.750	4.959	FA	7,177	19,000	05/21/2007	02/15/2037
912810-PX-0	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			1.A	1,036,175	98.4530	738,398	750,000	907,394	0	(9,717)	0	0	4.500	2.628	MN	4,382	33,750	12/23/2008	05/15/2038
912810-RD-2	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			1.A	40,549	86.0940	30,133	35,000	39,177	0	(164)	0	0	3.750	2.923	MN	170	1,313	07/24/2015	11/15/2043
912810-RN-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	22,632,769	73.7500	16,593,750	22,500,000	22,603,440	0	(3,644)	0	0	2.875	2.845	FA	244,336	646,875	10/27/2015	08/15/2045
912828-4F-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	6,689,214	99.5940	6,573,188	6,600,000	6,607,411	0	(30,030)	0	0	2.625	2.161	MS	44,264	173,250	03/18/2022	03/31/2025
912828-4M-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	5,074,618	99.5160	4,975,781	5,000,000	5,008,159	0	(24,507)	0	0	2.875	2.373	AO	24,620	143,750	03/23/2022	04/30/2025
912828-4Z-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	10,439,402	99.0000	10,147,500	10,250,000	10,287,440	0	(55,846)	0	0	2.750	2.189	FA	95,775	281,875	03/18/2022	08/31/2025
912828-6L-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	10,119,744	97.5630	9,853,813	10,100,000	10,106,298	0	(4,947)	0	0	2.250	2.199	MS	58,061	227,250	03/18/2022	03/31/2026
912828-M5-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	10,117,376	98.2810	9,926,406	10,100,000	10,104,300	0	(4,848)	0	0	2.250	2.200	MN	29,505	227,250	03/18/2022	11/15/2025
912828-XZ-8	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	10,279,529	99.2660	10,025,828	10,100,000	10,128,105	0	(55,613)	0	0	2.750	2.184	JD	767	277,750	03/18/2022	06/30/2025
91282C-AT-8	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	9,422,607	96.7660	9,773,328	10,100,000	9,939,767	0	189,849	0	0	0.250	2.194	AO	4,325	25,250	03/18/2022	10/31/2025
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	9,454,564	95.7970	9,675,484	10,100,000	9,904,232	0	165,177	0	0	0.500	2.202	FA	17,159	50,500	03/18/2022	02/28/2026
91282C-CF-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	9,516,900	95.2340	9,618,672	10,100,000	9,897,669	0	139,659	0	0	0.750	2.199	MN	6,659	75,750	03/18/2022	05/31/2026
91282C-ED-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,965,550	99.4690	1,989,375	2,000,000	1,997,598	0	11,808	0	0	1.750	2.353	MS	10,442	35,000	03/23/2022	03/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						127,833,339	XXX	127,821,212	174,224,000	140,203,554	0	1,568,945	0	0	XXX	XXX	XXX	547,642	2,218,563	XXX	XXX
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	2,535,035	100.7450	2,761,973	2,741,551	2,689,375	0	4,767	0	0	5.500	6.025	MON	12,565	150,785	11/09/2005	09/20/2033
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	1,799,171	101.4040	2,054,803	2,026,343	1,956,344	0	5,689	0	0	5.500	6.308	MON	9,287	111,449	04/25/2006	12/20/2035
38381A-BG-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG				1.A	2,588,140	77.6120	1,794,993	2,312,775	2,554,836	0	(9,158)	0	0	3.500	2.760	MON	6,746	80,947	09/28/2021	09/20/2048
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	7,100,847	92.2280	6,864,534	7,443,035	7,168,346	0	13,820	0	0	3.500	3.873	MON	21,709	255,634	12/01/2024	10/20/2048
38382X-JX-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG				1.A	1,404,955	54.8130	924,701	1,687,000	1,441,691	0	11,276	0	0	1.500	2.584	MON	2,109	25,305	09/28/2021	08/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						15,428,148	XXX	14,401,004	16,210,704	15,810,592	0	26,394	0	0	XXX	XXX	XXX	52,416	624,120	XXX	XXX
0109999999. Total - U.S. Government Bonds						143,261,487	XXX	142,222,216	190,434,704	156,014,146	0	1,595,339	0	0	XXX	XXX	XXX	600,058	2,842,683	XXX	XXX
085209-AD-6	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		D	1	1.F FE	173,520	96.7630	174,174	180,000	177,838	0	981	0	0	3.717	4.332	JJ	2,899	6,691	03/27/2020	01/25/2027
29135L-AH-3	ABU DHABI EMIRATE OF SENIOR CORP_BND 14		D		1.C FE	1,533,938	91.7120	1,238,105	1,350,000	1,454,046	0	(18,731)	0	0	3.125	1.599	AO	8,789	42,188	08/11/2020	04/16/2030
59284M-AA-2	MEXICO CITY AIRPORT TRUST SECURED CORP_B		D	1	2.C FE	159,750	97.7150	146,573	150,000	152,888	0	(1,808)	0	0	4.250	2.979	AO	1,080	6,375	12/17/2020	10/31/2026
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP_B		D	1	2.C FE	274,136	79.8370	254,680	319,000	277,844	0	711	0	0	5.500	6.585	JJ	7,359	17,545	02/05/2021	07/31/2047
716743-AP-4	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		D	2	1.G FE	246,840	92.5800	231,449	250,000	248,183	0	306	0	0	3.500	3.652	AO	1,701	8,750	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		D	2	1.G FE	1,000,000	84.3210	843,205	1,000,000	1,000,000	0	0	0	0	4.550	4.550	AO	8,847	45,500	04/14/2020	04/21/2050
74730D-AC-7	QATARENERGY SENIOR CORP_BND 144A		D	2	1.C FE	989,370	84.1650	841,652	1,000,000	992,779	0	1,011	0	0	2.250	2.370	JJ	10,563	22,500	06/30/2021	07/12/2031
80413T-AL-3	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND		D		1.E FE	1,108,125	90.1900	901,897	1,000,000	1,097,641	0	(2,048)	0	0	5.250	4.590	JJ	24,063	52,500	04/09/2019	01/16/2050
80414L-2E-4	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		D		1.E FE	499,665	85.1560	425,780	500,000	499,734	0	13	0	0	4.250	4.255	AO	4,427	21,250	04/09/2019	04/16/2039
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,985,344	XXX	5,057,515	5,749,000	5,900,953	0	(19,565)	0	0	XXX	XXX	XXX	69,728	223,299	XXX	XXX
0309999999. Total - All Other Government Bonds						5,985,344	XXX	5,057,515	5,749,000	5,900,953	0	(19,565)	0	0	XXX	XXX	XXX	69,728	223,299	XXX	XXX
452151-LF-8	ILLINOIS STATE OF SENIOR MUNITAX_BND GO				1.G FE	3,752,947	98.5890	4,022,431	4,080,000	3,921,552	0	17,296	0	0	5.100	6.030	JD	17,340	208,080	03/03/2017	06/01/2033
882724-X2-8	TEXAS PUBLIC FINANCE AUTHORITY MUNITAX_B			2	1.A FE	506,460	105.4870	527,435	500,000	505,476	0	(841)	0	0	6.401	6.169	AO	8,001	28,093	10/27/2023	10/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						4,259,407	XXX	4,549,866	4,580,000	4,427,028	0	16,455	0	0	XXX	XXX	XXX	25,341	236,173	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						4,259,407	XXX	4,549,866	4,580,000	4,427,028	0	16,455	0	0	XXX	XXX	XXX	25,341	236,173	XXX	XXX
953107-AR-0	WEST HARTFORD CONN MUNITAX_BND GO			2	1.B FE	4,500,000	73.3830	3,302,235	4,500,000	4,500,000	0	0	0	0	2.764	2.762	JJ	62,190	124,380	06/25/2021	07/01/2041
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,500,000	XXX	3,302,235	4,500,000	4,500,000	0	0	0	0	XXX	XXX	XXX	62,190	124,380	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						4,500,000	XXX	3,302,235	4,500,000	4,500,000	0	0	0	0	XXX	XXX	XXX	62,190	124,380	XXX	XXX
010268-CX-6	ALABAMAFEDERALAIDHIGHWAYFI MUNITAX_BND R			2	1.C FE	595,000	77.9160	463,600	595,000	595,000	0	0	0	0	2.650	2.649	MS	5,256	15,768	10/07/2021	09/01/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
051595-CF-1	AURORA COLO SENIOR MUNITAX_BND REV			2	1.B FE	3,959,442	72.2070	2,917,163	4,040,000	3,969,817	0	3,298	0	0	2.626	2.757	FA	44,204	106,090	09/29/2021	08/01/2041
052414-NR-6	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE			2	1.D FE	5,000,000	96.2290	4,811,450	5,000,000	5,000,000	0	0	0	0	3.156	3.156	MN	20,163	157,800	12/05/2012	11/15/2027
115117-MP-5	BROWARD CNTY FLA MUNITAX_BND REV			2	1.B FE	4,145,000	83.1520	3,446,650	4,145,000	4,145,000	0	0	0	0	3.338	3.338	AO	34,590	138,360	11/06/2019	10/01/2037
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & EC SENIOR MU			1	1.D FE	1,565,686	106.2560	1,407,892	1,325,000	1,488,104	0	(8,078)	0	0	6.486	5.211	MN	10,981	85,940	03/15/2012	05/15/2049
20281P-NE-8	COMMONWEALTHFINANCINGAUTHORI MUNITAX_BND				1.D FE	2,630,000	73.6640	1,937,363	2,630,000	2,630,000	0	0	0	0	2.991	2.991	JD	6,555	78,663	06/17/2021	06/01/2042
48542R-SV-7	KANSASSTATEDEVELOPMENTFINAN MUNITAX_BND				1.D FE	2,573,946	67.5230	1,755,598	2,600,000	2,576,654	0	885	0	0	2.774	2.834	MN	12,021	72,124	10/04/2021	05/01/2051
54627R-AM-2	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B				1.A FE	950,000	97.1150	922,593	950,000	950,000	0	0	0	0	4.145	4.142	FA	16,407	39,378	05/12/2022	02/01/2033
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU			1	1.D FE	2,000,000	103.8490	2,076,980	2,000,000	2,000,000	0	0	0	0	6.250	6.250	MN	15,972	125,000	11/17/2010	05/15/2043
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU MUNITAX_B				1.F FE	206,920	67.7190	138,824	205,000	206,742	0	(51)	0	0	3.197	3.145	JJ	3,277	6,554	03/02/2021	07/01/2050
576000-ZW-6	MASSACHUSETTS SCHOOL BUILDING SENIOR MUN			1	1.B FE	1,173,125	74.1300	841,376	1,135,000	1,157,884	0	(3,931)	0	0	2.950	2.546	MN	4,278	33,483	12/16/2020	05/15/2043
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN			2	1.C FE	445,000	71.4080	317,766	445,000	445,000	0	0	0	0	2.942	2.942	JJ	6,546	13,092	10/05/2021	07/01/2043
59333P-2S-6	MIAMI-DADE CNTY FLA MUNITAX_BND REV			2	1.E FE	2,500,000	82.9180	2,072,950	2,500,000	2,500,000	0	0	0	0	3.982	3.982	AO	24,888	99,550	08/11/2017	10/01/2041
59333P-3U-0	MIAMI-DADE CNTY FLA MUNITAX_BND REV			2	1.E FE	3,905,160	94.1300	3,765,200	4,000,000	3,940,545	0	6,342	0	0	4.112	4.340	AO	41,120	164,480	10/10/2018	10/01/2032
594615-HY-5	MICHIGAN ST BLDG AUTH MUNITAX_BND REV			1	1.C FE	3,853,818	73.9210	2,797,910	3,785,000	3,827,374	0	(6,738)	0	0	2.705	2.496	AO	21,614	102,384	12/16/2020	10/15/2040
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN			1	2.A FE	5,846,610	109.6240	5,397,886	4,924,000	5,744,381	0	(15,245)	0	0	7.055	5.589	AO	86,847	347,388	05/08/2018	04/01/2057
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN			1	1.B FE	942,890	94.5970	945,970	1,000,000	944,830	0	1,614	0	0	5.440	5.936	JD	2,418	54,400	11/01/2023	06/15/2043
677561-JU-7	OHIO ST HOSP FAC REV ACTING BY MUNITAX_B			1	1.C FE	3,000,000	82.8830	2,486,490	3,000,000	3,000,000	0	0	0	0	3.700	3.699	JJ	55,500	111,000	08/09/2017	01/01/2043
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B	C		1	1.D FE	5,006,150	102.3430	5,117,150	5,000,000	5,002,665	0	(271)	0	0	6.000	5.991	MN	50,000	300,000	08/10/2010	11/01/2040
798111-HL-7	SAN JOAQUIN HILLS CALIF TRANSN SENIOR MU			1	1.E FE	778,180	83.5470	835,470	1,000,000	793,093	0	13,009	0	0	3.321	5.898	JJ	15,314	33,210	11/06/2023	01/15/2036
798170-AN-6	SAN JOSE CALIF REDEV AGY SUCC SENIOR MUN			2	1.C FE	4,396,680	88.8270	3,997,215	4,500,000	4,441,171	0	7,056	0	0	3.375	3.583	FA	63,281	151,875	12/08/2017	08/01/2034
837151-LA-5	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN			1	1.G FE	1,473,750	98.8590	1,482,885	1,500,000	1,496,713	0	3,475	0	0	3.406	3.652	JD	4,258	51,090	08/10/2017	12/01/2025
873547-HP-1	TACOMA WASH MUNITAX_BND REV			1	1.B FE	5,000,000	100.0790	5,003,950	5,000,000	5,000,000	0	0	0	0	5.621	5.618	JD	23,421	281,050	08/11/2010	12/01/2040
880591-EP-3	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY				1.A	6,337,110	80.8560	5,255,627	6,500,000	6,382,502	0	4,572	0	0	3.500	3.638	JD	10,111	227,500	12/18/2012	12/15/2042
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B				1.A FE	593,220	100.2100	594,465	593,220	593,220	0	0	0	0	5.102	5.101	AO	7,567	32,788	03/10/2023	04/01/2035
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B				1.A FE	925,750	98.4790	984,790	1,000,000	928,896	0	2,493	0	0	5.169	5.853	AO	12,923	55,998	10/30/2023	04/01/2041
91412G-E9-2	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_				1.C FE	248,638	83.6100	271,733	325,000	253,017	0	3,790	0	0	3.552	6.129	MN	1,475	11,544	10/31/2023	05/15/2039
91412H-KE-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV			1	1.C FE	680,000	66.0210	448,943	680,000	680,000	0	0	0	0	3.071	3.071	MN	2,668	20,883	02/24/2021	05/15/2051
915183-M5-3	UNIVERSITY OF UTAH MUNITAX_BND REV			2	1.B FE	399,527	81.7390	437,304	535,000	407,174	0	6,589	0	0	3.351	6.095	FA	7,470	17,928	10/31/2023	08/01/2039
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY SENIOR MU			1	1.F FE	71,158	86.5390	47,596	55,000	69,599	0	(423)	0	0	4.924	3.269	JD	226	2,708	02/17/2021	06/01/2048
958697-HP-2	WESTERN MINN MUN PWR AGY MINN MUNITAX_BN			1	1.D FE	3,000,000	109.3530	3,280,590	3,000,000	3,000,000	0	0	0	0	6.770	6.768	JJ	101,550	203,100	11/17/2010	01/01/2046
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						74,202,760	XXX	66,261,379	73,967,220	74,169,381	0	18,386	0	0	XXX	XXX	XXX	712,901	3,141,128	XXX	XXX
3132AC-S7-6	FEDERALHOMELOANMORTGAGECOR POOL# ZT0542			4	1.A	499,873	92.9810	421,277	453,078	495,932	0	(971)	0	0	4.000	2.581	MON	1,510	18,123	10/05/2020	07/01/2048
3132DN-2W-2	FEDERALHOMELOANMORTGAGECOR POOL# SD1689				1.A	1,497,532	99.6980	1,475,944	1,480,415	1,496,905	0	(184)	0	0	5.500	5.271	MON	6,785	81,423	10/06/2022	10/01/2052
3132DN-S7-9	FEDERALHOMELOANMORTGAGECOR POOL# SD1442				1.A	15,071,190	91.8420	14,250,798	15,516,646	15,084,194	0	(24,787)	0	0	4.000	4.440	MON	51,722	631,004	09/13/2022	08/01/2052
3132DN-XL-2	FEDERALHOMELOANMORTGAGECOR POOL# SD1583				1.A	11,688,856	97.9910	11,462,982	11,697,995	11,688,856	0	0	0	0	5.000	5.004	MON	48,742	584,900	09/29/2022	09/01/2052
3132DV-7C-3	FEDERALHOMELOANMORTGAGECOR POOL# SD8091			4	1.A	1,402,748	82.3980	1,099,488	1,334,362	1,396,487	0	(1,294)	0	0	2.500	1.923	MON	2,780	33,359	08/12/2020	09/01/2050
3133A6-TL-5	FEDERALHOMELOANMORTGAGECOR POOL# QB0555			4	1.A	1,410,237	86.5470	1,121,510	1,295,839	1,401,615	0	(1,864)	0	0	3.000	1.868	MON	3,240	38,875	10/20/2020	06/01/2050
3133A7-PJ-2	FEDERALHOMELOANMORTGAGECOR POOL# QB1325			4	1.A	1,756,779	86.5660	1,397,408	1,614,269	1,745,826	0	(2,862)	0	0	3.000	1.895	MON	4,036	48,428	10/20/2020	07/01/2050
3133B0-RW-5	FEDERALHOMELOANMORTGAGECOR POOL# QD3201				1.A	1,584,935	85.7540	1,297,997	1,513,629	1,581,563	0	(933)	0	0	3.000	2.285	MON	3,784	45,409	01/06/2022	12/01/2051
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO			4	1.A	77,504	101.3740	69,229	68,290	70,561	0	(873)	0	0	7.000	4.418	MON	398	4,780	11/01/2016	06/20/2028
3136AF-5E-0	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO			4	1.A	7,445,028	88.9560	6,160,734	6,925,607	7,222,018	0	(23,778)	0	0	4.000	3.489	MON	23,085	277,024	11/18/2014	08/25/2043
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B			4	1.A	4,116,939	86.4540	4,095,475	4,737,173	4,329,043	0	15,928	0	0	3.000	4.004	MON	11,843	142,115	07/14/2015	08/25/2045
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO			4	1.A	10,920,664	95.0520	11,812,572	12,427,461	11,719,019	0	37,049	0	0	4.000	4.876	MON	41,425	497,099	12/08/2010	11/15/2040
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59			4	1.A	1,146,889	92.7130	1,093,559	1,179,510	1,161,711	0	(409)	0	0	3.500	3.786	MON	3,440	41,283	06/24/2014	08/15/2041
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _			4	1.A	12,206,360	92.4220	11,019,690	11,923,184	12,107,442	0	(10,277)	0	0	4.000	3.753	MON	39,744	476,927	05/04/2018	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE			4	1.A	711,689	101.4080	626,403	617,708	724,018	0	4,602	0	0	6.500	4.586	MON	3,346	40,151	11/01/2016	09/25/2043
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO			4	1.A	380,341	100.4200	410,686	408,969	399,356	0	963	0	0	5.000	5.856	MON	1,704	20,448	10/26/2005	07/15/2033
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO			4	1.A	3,578,270	102.2040	3,769,034	3,687,750	3,641,132	0	3,180	0	0	5.500	5.855	MON	16,902	202,826	10/05/2006	06/25/2035
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _			4	1.A	1,752,887	103.5280	1,791,121	1,730,078	1,733,481	0	(855)	0	0	6.000	5.949	MON	8,650	103,805	01/15/2008	02/25/2036
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO			4	1.A	2,523,280	102.3440	2,659,608	2,598,703	2,568,514	0	2,384	0	0	5.500	5.874	MON	11,911	142,929	11/08/2005	03/15/2035
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO			4	1.A	1,335,821	102.3850	1,405,391	1,372,658	1,357,691	0	891	0	0	5.500	5.847	MON	6,291	75,496	10/26/2005	03/15/2035
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG			4	1.A	1,817,782	102.3430	2,009,865	1,963,843	1,915,612	0	3,546	0	0	5.500	6.047	MON	9,001	108,011	06/04/2007	10/15/2035
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO			4	1.A	1,896,263	102.2930	1,993,483	1,948,789	1,928,693	0	1,663	0	0	5.500	5.837	MON	8,932	107,183	10/26/2005	10/15/2035
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO			4	1.A	2,864,737	102.4760	3,042,389	2,968,877	2,933,363	0	2,327	0	0	5.500	5.771	MON	13,607	163,288	01/15/2008	11/15/2035
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO			4	1.A	3,869,880	102.4710	4,088,640	3,990,049	3,945,267	0	3,675	0	0	5.500	5.852	MON	18,288	219,453	11/08/2005	11/15/2035
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5			4	1.A	6,731,670	102.4690	7,309,293	7,133,160	6,995,238	0	9,558	0	0	5.500	5.923	MON	32,694	392,324	01/15/2008	02/15/2036
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO			4	1.A	1,123,707	97.7610	1,271,837	1,300,963	1,212,177	0	4,548	0	0	4.500	5.659	MON	4,879	58,543	04/01/2010	01/25/2040
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1			4	1.A	295,009	92.7750	251,529	271,117	293,162	0	(413)	0	0	4.000	2.679	MON	904	10,845	10/22/2020	09/01/2047
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4			4	1.A	42,383	92.6910	36,312	39,176	42,142	0	(54)	0	0	4.000	2.846	MON	131	1,567	10/22/2020	11/01/2048
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9				1.A	7,461,590	92.5930	7,206,165	7,782,624	7,469,024	0	2,550	0	0	4.000	4.722	MON	25,942	311,305	09/22/2022	05/01/2052
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4			4	1.A	429,355	92.8230	365,319	393,565	426,624	0	(592)	0	0	4.000	2.750	MON	1,312	15,743	10/05/2020	10/01/2049
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4			4	1.A	1,548,411	86.4270	1,241,631	1,436,624	1,539,764	0	(1,857)	0	0	3.000	1.996	MON	3,592	43,099	10/05/2020	09/01/2050
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4			4	1.A	2,531,475	79.0130	1,917,790	2,427,182	2,522,413	0	(2,744)	0	0	2.000	1.513	MON	4,045	48,544	10/30/2020	11/01/2050
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4			4	1.A	2,346,958	78.3280	1,780,595	2,273,255	2,339,928	0	(1,669)	0	0	2.000	1.648	MON	3,789	45,465	09/01/2020	09/01/2050
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4			4	1.A	1,382,167	82.1810	1,082,595	1,317,330	1,376,320	0	(1,257)	0	0	2.500	1.946	MON	2,744	32,933	08/27/2020	09/01/2050
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						115,449,209	XXX	111,038,349	117,829,878	116,865,091	0	15,191	0	0	XXX	XXX	XXX	421,198	5,064,707	XXX	XXX
35563P-JG-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE			4	1.A	3,845,384	78.1700	3,126,817	4,000,000	3,872,524	0	5,163	0	0	3.500	3.770	MON	11,667	126,133	03/07/2019	07/25/2058
594654-MT-9	MICHIGAN STATE HOUSING DEVELOP MUNITAX_B			2	1.C FE	3,929,423	79.0460	3,023,510	3,825,000	3,887,658	0	(10,599)	0	0	3.365	3.031	JD	10,726	128,711	11/06/2020	12/01/2040
92812V-Y5-9	VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV			2	1.B FE	3,013,110	65.1290	1,953,870	3,000,000	3,008,447	0	(1,481)	0	0	3.079	3.020	AO	23,093	92,370	10/07/2021	04/01/2051
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						10,787,917	XXX	8,104,197	10,825,000	10,768,629	0	(6,917)	0	0	XXX	XXX	XXX	45,486	347,214	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						200,439,886	XXX	185,403,925	202,622,098	201,803,101	0	26,660	0	0	XXX	XXX	XXX	1,179,585	8,553,049	XXX	XXX
00003#-AD-5	A&E TELEVISION NETWORKS LLC SENIOR CORP_				1.G	2,000,000	97.1590	1,943,181	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	28,523	79,600	08/22/2012	08/22/2027
001055-AY-8	AFLAC INCORPORATED SENIOR CORP_BND			1	1.G FE	1,913,122	87.1490	1,481,526	1,700,000	1,888,927	0	(4,759)	0	0	4.750	4.015	JJ	37,235	80,750	06/06/2019	01/15/2049
00114*-AS-2	AEP TRANSMISSION COMPANY LLC SENIOR CORP				1.F	1,000,000	94.1600	941,601	1,000,000	1,000,000	0	0	0	0	3.810	3.810	MN	4,974	38,100	10/24/2014	11/14/2029
00114*-AT-0	AEP TRANSMISSION COMPANY LLC SENIOR CORP				1.F	1,000,000	94.2200	942,202	1,000,000	1,000,000	0	0	0	0	4.010	4.010	JD	1,782	40,100	06/15/2015	06/15/2030
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND				5.C	2,342,358	98.2000	2,531,528	2,577,931	2,449,061	0	14,609	0	0	6.000	7.555	MJSD	430	158,209	11/01/2016	03/26/2032
001877-AA-7	API GROUP DE INC SENIOR CORP_BND 144A			2	4.A FE	1,750,000	91.0000	1,592,500	1,750,000	1,750,000	0	0	0	0	4.125	4.125	JJ	33,286	72,188	06/15/2021	07/15/2029
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND			1	1.D FE	585,615	108.6620	543,309	500,000	576,092	0	(4,244)	0	0	6.150	4.576	MN	2,648	30,750	09/01/2022	11/30/2037
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND			1	1.D FE	3,336,135	96.1910	2,586,568	2,689,000	3,200,360	0	(37,590)	0	0	4.750	2.792	MN	10,999	127,728	03/29/2021	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP_BND			1	1.D FE	5,758,750	93.4790	4,673,935	5,000,000	5,660,035	0	(19,261)	0	0	4.900	3.978	MN	21,097	245,000	05/22/2019	11/30/2046
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND			1	1.G FE	10,611,500	85.9210	8,592,090	10,000,000	10,464,998	0	(17,533)	0	0	4.400	4.032	MN	67,222	440,000	01/07/2015	11/06/2042
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME F SECURED C				1.A FE	1,960,000	88.3650	1,731,950	1,960,000	1,960,000	0	0	0	0	3.700	3.700	FA	28,404	72,520	07/28/2017	08/10/2032
00440E-AQ-0	CHUBB INA HOLDINGS LLC SENIOR CORP_BND			1	1.F FE	9,975,350	83.3410	8,334,140	10,000,000	9,981,607	0	666	0	0	4.150	4.165	MS	124,500	415,000	11/06/2014	03/13/2043
007903-BG-1	ADVANCED MICRO DEVICES INC SENIOR CORP_B			2	1.G FE	1,495,000	83.1980	1,243,816	1,495,000	1,495,000	0	0	0	0	4.393	4.393	JD	5,473	65,675	06/07/2022	06/01/2052
00846U-AN-1	AGILENT TECHNOLOGIES INC SENIOR CORP_BND			2	2.A FE	2,910,832	84.7160	2,530,467	2,987,000	2,937,329	0	7,316	0	0	2.300	2.592	MS	20,801	68,701	03/29/2021	03/12/2031
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO			1	1.F FE	343,744	62.7710	216,559	345,000	343,880	0	30	0	0	2.800	2.818	MN	1,234	9,660	04/27/2020	05/15/2050
01029#-AD-3	SPIRE ALABAMA INC SENIOR CORP_BND				2.A	2,000,000	82.9470	1,658,948	2,000,000	2,000,000	0	0	0	0	4.310	4.310	JD	7,183	86,200	12/01/2015	12/01/2045
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	2,119,960	74.4130	1,488,268	2,000,000	2,110,292	0	(2,731)	0	0	4.000	3.658	FA	33,333	80,000	03/29/2021	02/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	2,705,910	77.0790	2,312,382	3,000,000	2,788,684	0	22,931	0	0	1.875	2.857	FA	23,438	56,250	03/29/2021	02/01/2033
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	174,547	93.9710	164,450	175,000	174,619	0	28	0	0	4.750	4.777	AO	1,755	8,313	02/02/2023	04/15/2035
020002-BG-5	ALLSTATE CORPORATION THE SENIOR CORP_BN			1	2.A FE	4,421,425	74.4390	2,869,631	3,855,000	4,361,686	0	(14,740)	0	0	3.850	3.058	FA	58,130	148,418	09/24/2020	08/10/2049
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE	3,624,950	98.9300	3,462,540	3,500,000	3,557,714	0	(13,401)	0	0	4.800	4.333	FA	63,933	168,000	05/29/2019	02/14/2029
02401@-AC-3	AMERICAN ASSETS TRUST LP SENIOR CORP_BND			1	2.B FE	5,700,910	99.6960	5,483,275	5,500,000	5,507,075	0	(27,270)	0	0	4.500	4.006	JAJO	41,938	247,500	11/01/2016	04/01/2025
026874-DP-9	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2.B FE	2,812,300	82.4250	2,060,628	2,500,000	2,787,635	0	(6,935)	0	0	4.375	3.668	JD	304	109,375	03/29/2021	06/30/2050
03076C-AM-8	AMERIPRISE FINANCIAL INC SENIOR CORP_BND			1	1.G FE	3,077,503	99.8660	3,080,854	3,085,000	3,078,995	0	561	0	0	5.150	5.179	MN	20,301	158,878	03/06/2023	05/15/2033
031162-CD-0	AMGEN INC SENIOR CORP_BND			1	2.A FE	5,038,650	82.0910	4,104,545	5,000,000	5,034,525	0	(844)	0	0	4.563	4.514	JD	10,140	228,150	05/15/2019	06/15/2048
031162-CF-5	AMGEN INC SENIOR CORP_BND			1	2.A FE	527,440	83.5680	334,271	400,000	515,720	0	(2,894)	0	0	4.663	3.043	JD	829	18,652	09/25/2020	06/15/2051
032095-AL-5	AMPHENOL CORPORATION SENIOR CORP_BND			2	2.A FE	2,027,552	83.9390	1,708,151	2,035,000	2,029,830	0	709	0	0	2.200	2.241	MS	13,182	44,770	09/07/2021	09/15/2031
032654-AK-1	ANALOG DEVICES INC SENIOR CORP_BND			1	1.G FE	911,825	95.4510	754,066	790,000	895,906	0	(3,178)	0	0	5.300	4.307	JD	1,861	41,870	07/01/2019	12/15/2045
032654-AV-7	ANALOG DEVICES INC SENIOR CORP_BND			2	1.F FE	1,605,762	83.7480	1,352,522	1,615,000	1,608,545	0	881	0	0	2.100	2.164	AO	8,479	33,915	09/28/2021	10/01/2031
032654-BB-0	ANALOG DEVICES INC SENIOR CORP BND			2	1.F FE	2,995,110	99.7520	2,992,557	3,000,000	2,995,388	0	278	0	0	5.050	5.071	AO	37,875	74,908	04/01/2024	04/01/2034
032654-BC-8	ANALOG DEVICES INC SENIOR CORP BND			2	1.F FE	1,989,600	95.2980	1,905,958	2,000,000	1,989,701	0	101	0	0	5.300	5.335	AO	26,500	52,411	04/01/2024	04/01/2054
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	2,192,720	87.4820	1,749,642	2,000,000	2,170,454	0	(4,507)	0	0	4.600	4.025	AO	19,422	92,000	07/31/2019	04/15/2048
036752-AH-6	ELEVANCE HEALTH INC SENIOR CORP_BND			2	2.A FE	1,302,396	82.0370	984,440	1,200,000	1,290,493	0	(2,409)	0	0	4.550	4.039	MS	18,200	54,600	08/01/2019	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.A FE	637,824	70.4060	422,435	600,000	634,478	0	(914)	0	0	3.700	3.352	MS	6,537	22,200	02/24/2021	09/15/2049
037389-BC-6	AON CORP SENIOR CORP_BND			1	2.A FE	1,044,660	94.6780	946,776	1,000,000	1,020,739	0	(4,676)	0	0	3.750	3.205	MN	6,146	37,500	06/28/2019	05/02/2029
037411-BA-2	APACHE CORPORATION SENIOR CORP_BND			1	2.C FE	2,356,100	79.9120	1,997,798	2,500,000	2,376,158	0	3,998	0	0	4.750	5.172	AO	25,069	118,750	05/29/2019	04/15/2043
037833-BH-2	APPLE INC SENIOR CORP_BND			1	1.B FE	1,830,611	87.8760	1,493,897	1,700,000	1,812,404	0	(3,563)	0	0	4.375	3.901	MN	9,917	74,375	05/29/2019	05/13/2045
037833-DD-9	APPLE INC SENIOR CORP_BND			1	1.B FE	1,277,679	78.3320	1,018,312	1,300,000	1,280,462	0	532	0	0	3.750	3.850	MS	14,760	48,750	05/29/2019	09/12/2047
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND			1	1.F FE	5,225,786	84.4420	4,222,105	5,000,000	5,197,548	0	(5,571)	0	0	4.350	4.074	AO	54,375	217,500	05/23/2019	04/01/2047
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN			1	1.F FE	2,033,328	81.7480	1,798,458	2,200,000	2,046,730	0	5,269	0	0	4.016	4.583	AO	18,407	88,352	05/13/2022	04/16/2043
039483-BM-3	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN			2	1.F FE	794,690	74.2560	742,557	1,000,000	799,564	0	4,557	0	0	3.750	5.275	MS	11,042	37,500	12/05/2023	09/15/2047
04352E-AB-1	ASCENSION HEALTH SENIOR CORP_BND			1	1.C FE	1,710,000	74.5710	1,275,166	1,710,000	1,710,000	0	0	0	0	3.106	3.106	MN	6,787	53,113	10/16/2019	11/15/2039
048303-CH-2	ATLANTIC CITY ELECTRIC CO SECURED CORP_B			1	1.F FE	3,996,080	97.1250	3,884,996	4,000,000	3,998,329	0	402	0	0	4.000	4.012	AO	33,778	160,000	10/09/2018	10/15/2028
049560-BA-2	ATMOS ENERGY CORPORATION SENIOR CORP_BND			1	1.G FE	1,066,310	106.2380	1,062,377	1,000,000	1,065,511	0	(756)	0	0	6.200	5.730	MN	7,922	68,028	11/28/2023	11/15/2053
052769-AH-9	AUTODESK INC SENIOR CORP_BND			2	2.A FE	4,765,660	84.0610	4,018,116	4,780,000	4,769,964	0	1,310	0	0	2.400	2.433	JD	5,099	114,720	10/05/2021	12/15/2031
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN			1	1.G FE	4,984,550	77.5160	3,875,790	5,000,000	4,986,672	0	382	0	0	3.900	3.918	AO	41,167	195,000	05/22/2019	10/15/2046
05379B-AQ-0	AVISTA CORPORATION SECURED CORP_BND			2	1.G FE	1,197,110	82.3690	1,235,528	1,500,000	1,203,307	0	5,753	0	0	4.350	5.921	JD	5,438	65,250	12/07/2023	06/01/2048
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND			1	2.A FE	2,407,477	88.1460	2,111,978	2,396,000	2,405,176	0	(277)	0	0	4.750	4.720	AO	26,556	113,810	10/01/2014	10/07/2044
05565E-CF-0	BMW US CAPITAL LLC SENIOR CORP_BND 144A			2	1.F FE	9,961,370	98.5490	9,854,910	10,000,000	9,964,276	0	2,906	0	0	5.150	5.202	FA	200,278	257,500	02/15/2024	08/11/2033
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			1	1.G FE	5,661,520	78.5550	5,039,297	6,415,000	5,700,373	0	16,426	0	0	4.080	4.890	JD	11,633	261,732	12/20/2023	12/15/2047
06051G-FX-2	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.G FE	5,727,420	98.4090	5,904,564	6,000,000	5,946,757	0	39,221	0	0	3.500	4.211	AO	42,000	210,000	10/10/2018	04/19/2026
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND			1	2.B FE	1,761,180	100.6010	2,012,024	2,000,000	1,835,836	0	7,491	0	0	6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037
071813-CS-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND			2	2.B FE	3,341,320	83.1280	3,325,116	4,000,000	3,486,369	0	59,857	0	0	2.539	4.691	FA	42,317	101,560	06/27/2022	02/01/2032
07274N-BF-9	BAYER US FINANCE II LLC SENIOR CORP_BND			1	2.B FE	893,717	75.0430	825,476	1,100,000	906,316	0	5,154	0	0	4.400	5.934	JJ	22,318	48,400	06/13/2022	07/15/2044
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2.B FE	870,000	73.5100	639,533	870,000	870,000	0	0	0	0	3.794	3.794	MN	3,759	33,008	05/11/2020	05/20/2050
084423-AW-2	WR BERKLEY CORPORATION SENIOR CORP_BND			1	2.A FE	396,212	58.7350	234,938	400,000	396,380	0	51	0	0	3.150	3.192	MS	3,185	12,600	09/08/2021	09/30/2061
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP			1	1.G FE	9,397,838	99.8290	9,383,917	9,400,000	9,399,987	0	148	0	0	3.500	3.502	FA	137,083	329,000	01/26/2015	02/01/2025
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	3,187,497	90.4180	2,528,076	2,796,000	3,134,324	0	(11,255)	0	0	5.000	4.090	JD	6,213	139,800	03/30/2020	06/15/2044
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	1,115,734	68.9430	965,195	1,400,000	1,118,681	0	4,728	0	0	3.500	4.817	MS	15,108	49,000	12/04/2023	09/10/2049
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	3,045,936	59.2360	1,836,301	3,100,000	3,050,161	0	1,292	0	0	2.800	2.889	MS	21,941	86,800	08/25/2021	09/30/2050
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO			2	2.C FE	2,499,332	95.7290	2,785,699	2,910,000	2,697,632	0	86,716	0	0	3.250	6.882	MS	27,847	94,575	08/10/2022	03/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUN SENIOR CO			1	2.B FE	1,500,206	90.3990	1,694,989	1,875,000	1,632,156	0	55,298	0	0	2.850	6.832	MS	13,508	53,438	06/30/2022	09/30/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
099724-AH-9	BORGWARNER INC SENIOR CORP_BND			2	2.A FE	3,564,407	81.1200	2,413,329	2,975,000	3,488,933	0	(18,535)	0	0	4.375	3.187	MS	38,324	130,156	09/15/2020	03/15/2045
10112R-BF-0	BOSTON PROPERTIES LP SENIOR CORP_BND			2	2.B FE	784,678	76.8370	603,169	785,000	784,757	0	25	0	0	2.450	2.454	AO	4,808	19,233	09/15/2021	10/01/2033
103304-BV-2	BOYD GAMING CORPORATION SENIOR CORP_BND			2	4.A FE	1,424,625	92.2500	1,337,625	1,450,000	1,431,303	0	2,400	0	0	4.750	4.985	MS	20,280	68,875	02/08/2022	06/15/2031
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			1	1.F FE	3,949,056	94.0190	3,889,549	4,137,000	4,006,574	0	25,425	0	0	3.400	4.165	JJ	60,561	140,658	09/02/2022	07/26/2029
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	1,451,798	81.6560	1,184,016	1,450,000	1,451,713	0	(45)	0	0	4.350	4.342	MN	8,060	63,075	04/25/2022	11/15/2047
110122-EB-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	1,077,120	105.4500	1,054,503	1,000,000	1,076,013	0	(1,024)	0	0	6.250	5.706	MN	7,986	62,847	11/28/2023	11/15/2053
110122-EJ-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND			2	1.F FE	178,641	98.7030	177,666	180,000	178,674	0	33	0	0	5.500	5.563	FA	3,548	4,950	02/14/2024	02/22/2044
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR			1	2.B FE	2,681,856	98.9130	2,670,662	2,700,000	2,696,875	0	2,044	0	0	4.125	4.208	JD	4,950	111,375	06/02/2016	06/15/2026
11271#-AB-1	CENTRIO ENERGY FINANCE LLC SECURED CORP_				2.B PL	2,200,000	97.5410	2,145,896	2,200,000	2,200,000	0	0	0	0	4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026
117043-AT-6	BRUNSWICK CORP SENIOR CORP_BND			2	2.B FE	5,762,580	81.7760	4,906,542	6,000,000	5,833,087	0	22,556	0	0	2.400	2.864	FA	53,200	144,000	10/07/2021	08/18/2031
1248EP-BT-9	CCO HOLDINGS LLC SENIOR CORP_BND 144A			1	3.C FE	188,940	98.2500	184,710	188,000	188,049	0	(144)	0	0	5.125	5.044	MN	1,606	9,635	03/30/2017	05/01/2027
12519@-AA-5	CED ALAMO 7 LLC SECURED CORP_BND				2.B Z	514,512	89.1370	458,620	514,512	514,512	0	0	0	0	4.210	4.206	JD	60	21,661	02/18/2016	06/30/2041
125523-AH-3	CIGNA GROUP SENIOR CORP_BND			1	2.A FE	5,560,550	98.0100	4,900,500	5,000,000	5,240,319	0	(63,863)	0	0	4.375	2.930	AO	46,181	218,750	08/28/2019	10/15/2028
125896-BN-9	CMS ENERGY CORPORATION SENIOR CORP_BND			2	2.B FE	3,189,472	89.3600	3,038,250	3,400,000	3,203,823	0	5,768	0	0	4.875	5.360	MS	55,250	165,750	06/14/2022	03/01/2044
126408-GY-3	CSX CORP SENIOR CORP_BND			1	1.G FE	1,002,700	81.6390	816,391	1,000,000	1,002,005	0	(70)	0	0	4.100	4.085	MS	12,072	41,000	11/19/2012	03/15/2044
12656*-AD-4	CSLB HOLDINGS INC SENIOR CORP_BND				1.G	5,000,000	98.9070	4,945,353	5,000,000	5,000,000	0	0	0	0	4.260	4.261	MN	31,358	213,000	11/08/2011	11/08/2026
12769G-AC-4	CAESARS ENTERTAINMENT INC SECURED CORP B			2	3.C FE	1,000,000	100.1250	1,001,250	1,000,000	1,000,000	0	0	0	0	6.500	6.500	FA	24,556	34,125	01/24/2024	02/15/2032
131347-CK-0	CALPINE CORP SECURED CORP_BND 144A			1	3.A FE	208,290	99.9800	211,958	212,000	211,285	0	474	0	0	5.250	5.501	JD	928	11,130	07/18/2017	06/01/2026
13342B-AM-7	CAMERON INTERNATIONAL CORP SENIOR CORP_B			2	1.G FE	3,147,144	87.0850	2,264,197	2,600,000	3,088,918	0	(18,188)	0	0	5.125	3.709	JD	5,922	133,250	08/24/2021	12/15/2043
133434-AB-6	CAMERON LNG LLC SECURED CORP_BND 144A			2	1.F FE	2,148,420	82.4150	1,648,302	2,000,000	2,113,682	0	(10,157)	0	0	3.302	2.634	JJ	30,452	66,040	06/15/2021	01/15/2035
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A			1	1.F FE	425,000	80.0820	340,347	425,000	425,000	0	0	0	0	3.701	3.701	JJ	7,253	15,729	12/05/2019	01/15/2039
141781-BR-4	CARGILL INC SENIOR CORP_BND 144A			1	1.F FE	2,338,157	65.6500	1,552,618	2,365,000	2,340,206	0	592	0	0	3.125	3.184	MN	7,391	73,906	05/21/2021	05/25/2051
141781-BW-3	CARGILL INC SENIOR CORP_BND 144A			2	1.F FE	9,230,921	92.2110	9,257,052	10,039,000	9,301,204	0	70,283	0	0	4.000	5.200	JD	10,039	401,560	02/15/2024	06/22/2032
141781-BZ-6	CARGILL INC SENIOR CORP_BND 144A			1	1.F FE	264,671	99.2990	263,143	265,000	264,731	0	28	0	0	5.125	5.141	AO	3,018	13,581	10/05/2022	10/11/2032
142339-AL-4	CARLISLE COMPANIES INCORPORATE SENIOR CO			1	2.B FE	2,149,632	81.1700	1,753,263	2,160,000	2,152,609	0	943	0	0	2.200	2.252	MS	15,840	47,520	09/14/2021	03/01/2032
15189X-BF-4	CENTERPOINT ENERGY HOUSTON ELE SECURED C			2	1.F FE	1,131,289	97.3540	1,104,970	1,135,000	1,131,294	0	5	0	0	5.050	5.092	MS	9,075	0	10/30/2024	03/01/2035
161175-BL-7	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2.C FE	3,983,040	81.6710	3,266,856	4,000,000	3,984,868	0	344	0	0	5.375	5.404	MN	35,833	215,000	05/15/2019	05/01/2047
166764-CA-6	CHEVRON CORP SENIOR CORP_BND			1	1.D FE	735,000	66.3610	487,752	735,000	735,000	0	0	0	0	3.078	3.078	MN	3,142	22,623	05/07/2020	05/11/2050
16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL SENIOR COR			1	1.C FE	3,374,682	85.5600	2,643,789	3,090,000	3,317,930	0	(7,913)	0	0	4.268	3.730	MN	16,851	131,881	11/01/2016	05/15/2044
171239-AH-9	CHUBB INA HOLDINGS LLC SENIOR CORP_BND			1	1.F FE	969,205	62.9960	611,063	970,000	969,275	0	18	0	0	2.850	2.854	JD	1,229	27,645	11/15/2021	12/15/2051
172967-ME-8	CITIGROUPINC SENIOR CORP_BND			1	1.G FE	3,579,380	95.3720	3,338,024	3,500,000	3,537,034	0	(8,148)	0	0	3.980	3.702	MS	39,081	139,300	05/22/2019	03/20/2030
172967-MP-3	CITIGROUPINC SENIOR CORP_BND			1	1.G FE	4,700,615	96.0520	4,802,605	5,000,000	4,732,409	0	31,794	0	0	4.412	5.436	MS	55,763	220,600	02/15/2024	03/31/2031
18469P-E@-5	CLEARBRIDGE ENERGY MIDSTREAM O SECURED C				1.A FE	327,338	92.3890	327,444	354,419	327,849	0	511	0	0	3.760	5.367	JD	740	6,663	11/19/2024	06/11/2030
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES SENIOR COR				1.F FE	2,400,000	92.9780	2,231,471	2,400,000	2,400,000	0	0	0	0	3.490	3.490	JD	698	83,760	03/01/2018	12/28/2029
19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGES SENIOR COR				1.F FE	2,400,000	89.2480	2,141,943	2,400,000	2,400,000	0	0	0	0	3.640	3.640	JD	728	87,360	03/01/2018	12/28/2032
195869-AQ-5	COLONIAL PIPELINE CO SENIOR CORP_BND 144			1	1.G FE	835,541	78.7580	551,305	700,000	823,870	0	(3,673)	0	0	4.250	3.155	AO	6,281	29,750	09/10/2021	04/15/2048
20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND			1	1.G FE	4,261,941	77.8990	3,217,229	4,130,000	4,248,398	0	(2,867)	0	0	4.187	4.001	AO	43,231	172,923	09/27/2019	10/01/2049
207651-F*-6	CONNECTICUT NATURAL GAS CORPOR SENIOR CO				1.F	4,600,000	80.0920	3,684,212	4,600,000	4,600,000	0	0	0	0	4.520	4.520	JJ	95,874	207,920	01/15/2019	01/15/2049
20826F-BH-8	CONOCOPHILLIPSCO SENIOR CORP_BND			2	1.F FE	1,016,130	95.8390	958,391	1,000,000	1,016,130	0	0	0	0	5.700	5.597	MS	16,783	61,433	12/01/2023	09/15/2063
209111-GK-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	1,986,040	99.4400	1,988,796	2,000,000	1,986,183	0	143	0	0	5.700	5.749	MN	14,567	58,900	05/06/2024	05/15/2054
210518-DE-3	CONSUMERS ENERGY COMPANY SECURED CORP_BN			1	1.E FE	2,460,967	76.1840	1,896,972	2,490,000	2,463,988	0	609	0	0	3.750	3.815	FA	35,275	93,375	05/22/2019	02/15/2050
210518-DJ-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN			1	1.E FE	1,553,876	55.0110	892,832	1,623,000	1,558,333	0	1,090	0	0	2.500	2.675	MN	6,763	40,575	09/28/2020	05/01/2060
21688A-AE-2	COOPERATIEVE RABOBANK UA NEW SRP CORP_B				1.D FE	6,949,461	99.4020	6,804,033	6,845,000	6,850,423	0	(13,753)	0	0	3.375	3.167	MN	25,669	231,019	12/14/2016	05/21/2025
219350-BK-0	CORNING INC SENIOR CORP_BND			1	2.A FE	1,314,542	93.2200	899,574	965,000	1,279,544	0	(8,786)	0	0	5.350	3.331	MN	6,597	51,628	10/15/2020	11/15/2048
223611-A#-1	COWBOYS STADIUM LP SECURED CORP_BND				2.A PL	6,261,597	92.8010	5,810,844	6,261,597	6,261,597	0	0	0	0	3.950	3.951	MS	62,520	247,333	03/09/2017	03/31/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND				2.A PL	2,903,794	90.8180	2,637,169	2,903,794	2,903,794	0	0	0	0	3.460	3.460	MS	25,397	100,471	06/30/2015	03/31/2034
224044-CK-1	COX COMMUNICATIONS INC SENIOR CORP_BND 1			1	2.B FE	5,372,482	77.0440	3,950,816	5,128,000	5,344,091	0	(5,766)	0	0	4.600	4.303	FA	89,113	235,888	08/02/2019	08/15/2047
224044-CL-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1			1	2.B FE	1,854,420	82.2960	1,645,928	2,000,000	1,907,597	0	14,709	0	0	1.800	2.673	AO	9,000	36,000	03/29/2021	10/01/2030
224044-CM-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1			1	2.B FE	857,994	57.9560	501,319	865,000	858,662	0	162	0	0	2.950	2.991	AO	6,379	25,518	09/10/2020	10/01/2050
231021-AX-4	CUMMINS INC SENIOR CORP BND			2	1.F FE	541,572	97.2640	530,087	545,000	541,612	0	40	0	0	5.450	5.493	FA	10,808	14,851	02/14/2024	02/20/2054
23745Q-AA-2	DARTMOUTH-HITCHCOCK HEALTH SECURED CORP_			2	1.F FE	1,594,558	74.6730	1,071,560	1,435,000	1,580,251	0	(4,017)	0	0	4.178	3.533	FA	24,981	59,954	03/30/2021	08/01/2048
23918K-AS-7	DAVITA INC SENIOR CORP_BND 144A			2	3.C FE	686,813	91.7500	619,313	675,000	682,499	0	(1,203)	0	0	4.625	4.392	JD	2,602	31,219	02/24/2021	06/01/2030
24617#-AA-9	DELAWARE NORTH COMPANIES INC B SECURED C				2.B PL	1,167,416	90.7630	1,059,578	1,167,416	1,167,416	0	0	0	0	3.820	3.819	MN	5,822	44,595	11/14/2014	11/14/2034
25434*-AF-0	DIMENSIONAL FUND ADVISORS LP SENIOR CORP			1	1.E PL	748,770	95.7690	595,012	621,300	621,300	0	0	0	(41,490)	1.420	1.420	FA	3,333	9,264	02/15/2018	02/15/2028
25763#-AG-5	DONALDSON COMPANY INC SENIOR CORP_BND				1.G	4,801,488	90.4970	4,434,332	4,900,000	4,854,914	0	7,383	0	0	3.180	3.365	JD	6,925	155,820	11/01/2016	06/17/2030
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND			1	2.B FE	5,475,799	83.4830	3,969,593	4,755,000	5,381,429	0	(20,921)	0	0	4.500	3.578	MN	27,341	213,975	07/09/2020	11/15/2045
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP_B			1	1.F FE	10,009,600	105.6910	10,569,080	10,000,000	10,006,336	0	(304)	0	0	6.050	6.043	AO	127,722	605,000	04/10/2008	04/15/2038
267475-AD-3	DYCOM INDUSTRIES INC SENIOR CORP_BND 144			2	3.C FE	1,000,000	93.2500	932,500	1,000,000	1,000,000	0	0	0	0	4.500	4.500	AO	9,500	45,000	03/25/2021	04/15/2029
26875P-AQ-4	EOG RESOURCES INC SENIOR CORP_BND			2	1.G FE	3,001,846	96.9080	2,446,924	2,525,000	2,898,185	0	(28,972)	0	0	5.100	3.418	JJ	59,380	128,775	03/30/2021	01/15/2036
26875P-AT-8	EOG RESOURCES INC SENIOR CORP_BND			1	1.G FE	1,612,838	88.6570	1,462,836	1,650,000	1,613,849	0	745	0	0	4.950	5.105	AO	17,243	81,675	12/13/2023	04/15/2050
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144			1	1.G FE	1,144,143	109.9690	989,718	900,000	1,078,314	0	(15,217)	0	0	6.700	4.138	JD	5,025	60,300	04/30/2020	06/01/2034
26884T-AN-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144			2	1.G FE	2,021,838	85.2160	1,469,976	1,725,000	1,989,707	0	(9,337)	0	0	4.500	3.420	FA	29,325	77,625	05/20/2021	02/15/2045
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144			1	1.G FE	2,245,361	80.9960	1,478,181	1,825,000	2,196,978	0	(12,444)	0	0	4.200	2.911	MN	12,775	76,650	12/04/2020	11/01/2046
26928*-AD-6	EY GLOBAL FINANCE INC SENIOR CORP_BND				1.E PL	1,500,000	96.6360	1,449,533	1,500,000	1,500,000	0	0	0	0	3.530	3.530	AO	9,266	52,950	04/28/2016	04/28/2027
26928*-AE-4	EY GLOBAL FINANCE INC SENIOR CORP_BND				1.E PL	700,000	95.2480	666,734	700,000	700,000	0	0	0	0	3.580	3.580	AO	4,386	25,060	04/28/2016	04/28/2028
26928*-AF-1	EY GLOBAL FINANCE INC SENIOR CORP_BND				1.E PL	800,000	90.8040	726,435	800,000	800,000	0	0	0	0	3.730	3.730	AO	5,222	29,840	04/28/2016	04/28/2031
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND			1	2.B FE	3,147,622	86.9510	2,608,515	3,000,000	3,124,085	0	(4,743)	0	0	4.800	4.453	MS	48,000	144,000	06/21/2019	09/01/2042
29248H-AC-7	EMPOWER FINANCE 2020 LP SENIOR CORP_BND			1	1.F FE	5,819,700	62.7260	3,562,848	5,680,000	5,806,633	0	(3,218)	0	0	3.075	2.951	MS	50,457	174,660	09/24/2020	09/17/2051
29272W-AD-1	ENERGIZER HOLDINGS INC SENIOR CORP_BND 1			1	4.B FE	1,985,000	92.6250	1,852,500	2,000,000	1,991,271	0	1,831	0	0	4.375	4.489	MS	22,118	87,500	06/09/2021	03/31/2029
29364G-AK-9	ENTERGY CORPORATION SENIOR CORP_BND			1	2.B FE	565,800	70.9310	407,853	575,000	566,641	0	191	0	0	3.750	3.840	JD	958	21,563	05/13/2020	06/15/2050
29364W-AW-8	ENTERGY LOUISIANA LLC SECURED CORP_BND			1	1.F FE	999,900	95.1890	951,885	1,000,000	999,971	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP_BND			1	1.F FE	4,640,825	91.8840	4,594,185	5,000,000	4,692,493	0	29,839	0	0	4.000	4.921	MS	58,889	200,000	03/28/2023	03/15/2033
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	1,692,620	78.4050	1,568,092	2,000,000	1,697,925	0	5,305	0	0	4.200	5.295	JJ	35,233	84,000	01/24/2024	01/31/2050
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR CORP_BND			2	2.A FE	3,587,920	90.4820	3,166,874	3,500,000	3,551,982	0	(10,040)	0	0	3.000	2.668	JJ	48,417	105,000	03/29/2021	01/15/2030
30303M-8J-4	META PLATFORMS INC SENIOR CORP_BND			1	1.D FE	845,040	84.2430	842,426	1,000,000	847,611	0	2,347	0	0	4.450	5.533	FA	16,811	44,500	11/28/2023	08/15/2052
31428X-BQ-8	FEDEX CORP SENIOR CORP_BND			1	2.B FE	4,472,500	76.4270	3,821,350	5,000,000	4,528,784	0	11,061	0	0	4.050	4.724	FA	76,500	202,500	05/15/2019	02/15/2048
31620M-BU-9	FIDELITY NATIONAL INFORMATION SENIOR COR			1	2.B FE	144,123	72.9870	105,831	145,000	144,251	0	35	0	0	3.100	3.141	MS	1,498	4,495	02/23/2021	03/01/2041
31620M-BY-1	FIDELITY NATIONAL INFORMATION SENIOR COR			1	2.B FE	139,913	99.5860	139,420	140,000	139,931	0	7	0	0	5.100	5.108	JJ	3,292	7,140	07/06/2022	07/15/2032
316773-DG-2	FIFTH THIRD BANCORP SENIOR CORP_BND			2	2.A FE	663,000	97.5540	646,783	663,000	663,000	0	0	0	0	4.772	4.772	JJ	13,446	31,638	07/25/2022	07/28/2030
31677A-AB-0	FIFTH THIRD BANK OHIO SUB CORP_BND			2	2.A FE	1,258,753	98.6020	1,242,388	1,260,000	1,259,824	0	141	0	0	3.850	3.862	MS	14,284	48,510	03/10/2016	03/15/2026
337120-AA-7	FIRST STUDENT BIDCO INC SECURED CORP_BND			2	4.A FE	1,000,000	91.3750	913,750	1,000,000	1,000,000	0	0	0	0	4.000	4.000	JJ	16,778	40,000	07/13/2021	07/31/2029
337738-AR-9	FISERV INC SENIOR CORP_BND			1	2.B FE	5,217,500	97.1440	4,857,215	5,000,000	5,091,600	0	(24,391)	0	0	4.200	3.633	AO	52,500	210,000	05/16/2019	10/01/2028
340711-BA-7	FLORIDA GAS TRANSMISSION COMPA SENIOR CO			2	2.B FE	784,372	82.0780	644,311	785,000	784,561	0	60	0	0	2.300	2.309	AO	4,514	18,055	09/15/2021	10/01/2031
343498-AC-5	FLOWERS FOODS INC SENIOR CORP_BND			1	2.B FE	5,215,761	84.5530	4,405,185	5,210,000	5,213,841	0	(643)	0	0	2.400	2.386	MS	36,817	125,040	09/28/2021	03/15/2031
34487#-AD-9	NATIONAL FOOTBALL LEAGUE TRUST SECURED C				1.F FE	1,400,000	94.9670	1,329,535	1,400,000	1,400,000	0	0	0	0	3.970	3.930	OCT	13,277	56,815	10/20/2014	10/20/2029
34502*-AB-8	NATIONAL FOOTBALL LEAGUE TRUST SECURED C				1.F FE	1,700,000	95.7870	1,628,381	1,700,000	1,700,000	0	0	0	0	3.310	3.310	OCT	13,442	57,520	08/04/2017	10/05/2027
34502*-AD-4	NATIONAL FOOTBALL LEAGUE TRUST SECURED C				1.F FE	2,900,000	88.2840	2,560,230	2,900,000	2,900,000	0	0	0	0	3.560	3.560	OCT	24,663	105,534	08/04/2017	10/05/2032
35086@-AC-5	FOUR CORNERS OPERATING PARTNER SENIOR CO				2.B FE	1,850,000	98.4660	1,821,629	1,850,000	1,850,000	0	0	0	0	4.630	4.630	JD	2,617	85,655	12/20/2018	12/20/2026
35086@-AD-3	FOUR CORNERS OPERATING PARTNER SENIOR CO				2.B FE	1,400,000	95.8720	1,342,203	1,400,000	1,400,000	0	0	0	0	4.760	4.760	JD	2,036	66,640	12/20/2018	12/20/2028
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR SECURED C			1	1.F FE	378,275	75.5300	241,695	320,000	372,546	0	(1,487)	0	0	3.914	2.954	JJ	6,262	12,525	12/17/2020	07/01/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35877#-AA-0	FRISCO HQ OPERATIONS LLC SECURED CORP_BN				2.C PL	2,289,857	88.8970	2,035,617	2,289,857	2,289,857	0	0	0	0	4.130	4.127	JD	4,203	94,571	08/03/2017	12/15/2037
361448-BC-6	GATX CORPORATION SENIOR CORP_BND			2	2.B FE	3,662,995	98.3720	3,443,003	3,500,000	3,570,891	0	(17,978)	0	0	4.550	3.942	MN	23,888	159,250	05/22/2019	11/07/2028
363576-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND			2	2.B FE	1,319,087	68.4700	914,079	1,335,000	1,320,237	0	333	0	0	3.500	3.565	MN	5,321	46,725	05/13/2021	05/20/2051
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND			1	2.A FE	5,494,950	88.5520	4,427,590	5,000,000	5,383,214	0	(13,236)	0	0	4.800	4.205	AO	60,000	240,000	10/28/2014	04/01/2044
38141E-C3-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			1	2.A FE	3,290,600	88.2820	2,207,060	2,500,000	3,183,032	0	(26,538)	0	0	4.800	2.918	JJ	57,667	120,000	09/29/2020	07/08/2044
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO			1	1.F FE	796,280	78.5300	785,303	1,000,000	800,881	0	4,290	0	0	4.150	5.740	JD	3,228	41,500	12/01/2023	06/03/2047
404119-BX-6	HCA INC SENIOR CORP_BND			1	2.C FE	3,671,826	95.1610	3,449,590	3,625,000	3,647,309	0	(4,841)	0	0	4.125	3.963	JD	6,646	149,531	06/27/2019	06/15/2029
404119-BZ-1	HCA INC SENIOR CORP_BND			1	2.C FE	1,302,350	86.1290	1,076,615	1,250,000	1,297,376	0	(1,012)	0	0	5.250	4.977	JD	2,917	65,625	06/24/2019	06/15/2049
404530-AD-9	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B			1	1.D FE	944,140	62.1670	621,674	1,000,000	948,792	0	1,280	0	0	2.875	3.168	MS	9,583	28,750	03/12/2021	09/01/2050
410345-AL-6	HANESBRANDS INC SENIOR CORP_BND 144A			1	4.C FE	40,000	98.1250	39,250	40,000	40,000	0	0	0	0	4.875	4.873	MN	249	1,950	05/03/2016	05/15/2026
416515-BE-3	HARTFORD FINANCIAL SERVICES GR SENIOR CO			1	2.A FE	177,220	91.1430	182,286	200,000	184,369	0	2,956	0	0	2.800	4.697	FA	2,053	5,600	06/29/2022	08/19/2029
42250P-AE-3	HEALTHPEAK OP LLC SENIOR CORP_BND			1	2.A FE	364,573	99.2270	362,177	365,000	364,626	0	37	0	0	5.250	5.266	JD	852	19,163	01/09/2023	12/15/2032
42251#-AU-8	H. E. BUTT GROCERY CO SENIOR CORP_BND				1.G	600,000	91.0450	546,268	600,000	600,000	0	0	0	0	3.540	3.540	MS	5,369	21,240	03/30/2016	03/30/2031
42251#-AV-6	H. E. BUTT GROCERY CO SENIOR CORP_BND				1.G	1,500,000	88.6110	1,329,167	1,500,000	1,500,000	0	0	0	0	3.670	3.670	MS	13,915	55,050	03/30/2016	03/30/2033
42307#-AA-6	HEITMAN AMERICA REAL ESTATE HO SENIOR CO			1	2.A	1,960,000	97.1120	1,903,401	1,960,000	1,960,000	0	0	0	0	3.770	3.770	MON	3,284	73,892	02/15/2018	02/15/2027
42307#-AB-4	HEITMAN AMERICA REAL ESTATE HO SENIOR CO				2.A	1,960,000	97.1120	1,903,401	1,960,000	1,960,000	0	0	0	0	3.770	3.770	MON	3,284	73,892	01/09/2018	02/15/2027
437076-BW-1	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE	5,318,900	97.4620	4,873,085	5,000,000	5,137,324	0	(34,702)	0	0	3.900	3.105	JD	13,542	195,000	05/16/2019	12/06/2028
438516-CA-2	HONEYWELLINTERNATIONALINC SENIOR CORP_BN			1	1.F FE	1,240,938	62.6760	783,446	1,250,000	1,241,893	0	215	0	0	2.800	2.836	JD	2,917	35,000	05/14/2020	06/01/2050
444097-A@-8	HUDSON PACIFIC PROPERTIES LP SENIOR CORP				3.C FE	9,524,676	97.5730	8,781,566	9,000,000	9,064,114	0	(64,604)	0	0	4.690	3.923	JD	17,588	422,100	11/01/2016	12/16/2025
450319-B#-4	ITC MIDWEST LLC SECURED CORP_BND				1.F	2,000,000	69.5440	1,390,887	2,000,000	2,000,000	0	0	0	0	3.830	3.830	AO	17,873	76,600	04/07/2015	04/07/2055
45167R-AH-7	IDEX CORPORATION SENIOR CORP_BND			2	2.B FE	1,098,636	85.3820	939,203	1,100,000	1,099,090	0	128	0	0	2.625	2.639	JD	1,283	28,875	05/17/2021	06/15/2031
457187-AD-4	INGREDION INC SENIOR CORP_BND			1	2.B FE	6,085,662	73.6430	4,313,247	5,857,000	6,064,805	0	(5,403)	0	0	3.900	3.675	JD	19,035	228,423	03/29/2021	06/01/2050
458140-AY-6	INTEL CORPORATION SENIOR CORP_BND			1	2.A FE	434,006	70.7750	290,175	410,000	430,904	0	(609)	0	0	4.100	3.756	MN	2,335	16,810	06/06/2019	05/11/2047
458140-BG-4	INTEL CORPORATION SENIOR CORP_BND			1	2.A FE	799,112	66.4410	531,528	800,000	799,222	0	21	0	0	3.734	3.740	JD	1,908	29,872	06/06/2019	12/08/2047
458140-CE-8	INTEL CORPORATION SENIOR CORP_BND			1	2.A FE	4,465,240	99.5470	4,479,615	4,500,000	4,477,186	0	6,605	0	0	4.875	5.053	FA	85,922	219,375	02/28/2023	02/10/2028
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR			1	1.G FE	1,342,632	80.6750	968,096	1,200,000	1,329,936	0	(3,556)	0	0	4.250	3.561	MS	14,167	51,000	03/30/2021	09/21/2048
459200-KV-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO			2	1.G FE	896,670	88.6800	886,799	1,000,000	898,389	0	1,550	0	0	4.900	5.630	JJ	20,961	49,000	11/28/2023	07/27/2052
46051M-A@-1	INTERNATIONAL TRANSMISSION COM SECURED C				1.F	3,500,000	72.8210	2,548,724	3,500,000	3,500,000	0	0	0	0	4.000	4.000	MS	35,389	140,000	03/29/2018	03/30/2053
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO			1	2.B FE	2,192,380	99.0990	1,981,988	2,000,000	2,081,633	0	(21,740)	0	0	4.650	3.398	AO	23,250	93,000	06/28/2019	10/01/2028
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO			1	2.B FE	404,121	73.7660	298,751	405,000	404,249	0	34	0	0	3.375	3.390	MS	4,556	13,669	02/23/2021	03/01/2041
46625H-JZ-4	JPMORGAN CHASE & CO SUB CORP_BND				1.G FE	11,470,790	98.7210	11,352,858	11,500,000	11,494,236	0	2,778	0	0	4.125	4.152	JD	21,083	474,375	12/04/2014	12/15/2026
46659*-AB-3	JM FAMILY ENTERPRISES INC SENIOR CORP_BN				2.B	5,000,000	95.4680	4,773,384	5,000,000	5,000,000	0	0	0	0	3.540	3.540	MN	29,500	177,000	11/01/2017	11/01/2027
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP_BND 144			1	2.A FE	747,138	84.8260	593,783	700,000	743,932	0	(1,244)	0	0	4.750	4.297	AO	7,019	33,250	04/25/2022	10/15/2046
482480-AH-3	KLA CORP SENIOR CORP_BND			1	1.F FE	3,740,300	92.2280	3,227,977	3,500,000	3,711,587	0	(5,128)	0	0	5.000	4.571	MS	51,528	175,000	12/05/2023	03/15/2049
482480-AJ-9	KLA CORP SENIOR CORP_BND			1	1.F FE	2,848,237	69.1360	1,861,841	2,693,000	2,832,421	0	(3,850)	0	0	3.300	2.999	MS	29,623	88,869	03/30/2021	03/01/2050
482480-AM-2	KLA CORP SENIOR CORP_BND			2	1.F FE	1,399,412	91.1360	1,303,249	1,430,000	1,399,902	0	489	0	0	4.950	5.093	JJ	32,640	35,393	01/30/2024	07/15/2052
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B			2	1.F FE	323,947	64.9650	211,135	325,000	324,015	0	23	0	0	3.250	3.267	JD	469	10,563	12/01/2021	12/15/2051
48268@-AM-6	KPMG LLP SENIOR CORP_BND				1.E	4,020,668	97.4910	3,899,652	4,000,000	4,003,648	0	(2,342)	0	0	3.240	3.177	JD	360	129,600	11/01/2016	06/30/2026
48268@-AP-9	KPMG LLP SENIOR CORP_BND				1.E	2,150,000	98.8240	2,124,714	2,150,000	2,150,000	0	0	0	0	3.480	3.479	JD	208	74,820	10/30/2017	10/30/2025
494368-BV-4	KIMBERLY-CLARK CORPORATION SENIOR CORP_B			2	1.F FE	734,200	69.2880	692,882	1,000,000	741,053	0	6,410	0	0	3.200	5.213	JJ	13,422	32,000	12/05/2023	07/30/2046
49446R-AY-5	KIMCO REALTY OP LLC SENIOR CORP_BND			2	2.A FE	338,422	82.8220	281,594	340,000	338,898	0	145	0	0	2.250	2.301	JD	638	7,650	09/13/2021	12/01/2031
49446R-AZ-2	KIMCO REALTY OP LLC SENIOR CORP_BND	C		2	2.A FE	8,566,506	88.3950	8,936,755	10,110,000	8,703,129	0	136,623	0	0	3.200	5.560	AO	80,880	323,520	02/15/2024	04/01/2032
49456B-AT-8	KINDER MORGAN INC SENIOR CORP_BND			1	2.B FE	369,053	67.9900	251,564	370,000	369,127	0	20	0	0	3.600	3.614	FA	5,032	13,320	02/08/2021	02/15/2051
512807-AS-7	LAM RESEARCH CORPORATION SENIOR CORP_BND			1	1.G FE	3,446,079	98.8190	3,462,614	3,504,000	3,483,164	0	16,596	0	0	3.750	4.263	MS	38,690	131,400	09/13/2022	03/15/2026
512807-AT-5	LAM RESEARCH CORPORATION SENIOR CORP_BND			1	1.G FE	3,314,040	89.8480	2,695,425	3,000,000	3,280,271	0	(6,767)	0	0	4.875	4.246	MS	43,063	146,250	06/21/2019	03/15/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND			1	1.G FE	503,490	60.8120	307,101	505,000	503,600	0	21	0	0	3.125	3.138	JD	701	15,781	04/30/2020	06/15/2060
521865-AZ-8	LEAR CORPORATION SENIOR CORP_BND			1	2.B FE	6,883,199	85.8090	5,029,248	5,861,000	6,803,831	0	(23,929)	0	0	5.250	4.161	MN	39,318	307,703	09/24/2021	05/15/2049
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND			1	2.B FE	2,119,698	96.2630	2,021,525	2,100,000	2,109,507	0	(2,059)	0	0	4.250	4.130	MN	11,404	89,250	06/27/2019	05/15/2029
521865-BD-6	LEAR CORPORATION SENIOR CORP_BND			1	2.B FE	224,287	65.7700	151,271	230,000	224,650	0	114	0	0	3.550	3.687	JJ	3,765	8,165	11/17/2021	01/15/2052
524901-AR-6	LEGG MASON INC SENIOR CORP_BND			1	1.F FE	2,844,364	97.4600	1,949,192	2,000,000	2,748,981	0	(28,761)	0	0	5.625	3.022	JJ	51,875	112,500	09/13/2021	01/15/2044
53154*-AG-8	LIBERTY UTILITIES FINANCE GP1 SENIOR COR				2.A FE	600,000	76.9550	461,728	600,000	600,000	0	0	0	0	4.130	4.130	JJ	10,394	24,780	04/30/2015	04/30/2045
53154*-AH-6	LIBERTY UTILITIES FINANCE GP1 SENIOR COR				2.A FE	400,000	76.8340	307,334	400,000	400,000	0	0	0	0	4.130	4.129	JJ	6,929	16,520	07/15/2015	07/15/2045
532457-BR-8	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	5,120,000	78.6340	3,931,715	5,000,000	5,104,505	0	(3,020)	0	0	3.950	3.808	MN	25,236	197,500	05/22/2019	05/15/2047
532457-BS-6	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	857,650	84.3120	843,115	1,000,000	861,769	0	4,119	0	0	3.875	5.270	MS	11,410	19,375	05/15/2024	03/15/2039
53621@-AF-3	LION INDUSTRIAL PROPERTIES LP SENIOR COR				2.A	600,000	98.3050	589,830	600,000	600,000	0	0	0	0	3.990	3.990	MN	2,993	23,940	05/16/2016	05/16/2026
53621@-AG-1	LION INDUSTRIAL PROPERTIES LP SENIOR COR				2.A	500,000	98.1040	490,522	500,000	500,000	0	0	0	0	4.140	4.140	MS	6,900	20,700	09/01/2016	09/01/2026
55342U-AM-6	MPT OPERATING PARTNERSHIP LP SENIOR CORP			1	5.A FE	1,000,000	63.0000	630,000	1,000,000	1,000,000	0	0	0	0	3.500	3.500	MS	10,306	35,000	11/19/2020	03/15/2031
570535-AP-9	MARKEL GROUP INC SENIOR CORP_BND			1	2.B FE	3,936,230	87.9040	3,516,152	4,000,000	3,951,000	0	1,599	0	0	5.000	5.104	MS	50,556	200,000	03/08/2013	03/30/2043
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO			1	4.B FE	1,692,000	95.8750	1,725,750	1,800,000	1,750,064	0	14,373	0	0	4.750	5.747	MS	25,175	85,500	08/07/2020	01/15/2028
571748-AK-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO				1.G FE	3,932,490	104.4730	3,134,184	3,000,000	3,682,842	0	(69,244)	0	0	5.875	2.865	FA	73,438	176,250	03/29/2021	08/01/2033
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1.G FE	250,660	80.6500	161,301	200,000	245,388	0	(1,414)	0	0	4.200	2.836	MS	2,800	8,400	02/10/2021	03/01/2048
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1.G FE	5,528,250	89.5210	4,476,040	5,000,000	5,471,151	0	(11,347)	0	0	4.900	4.264	MS	72,139	245,000	05/15/2019	03/15/2049
571903-BH-5	MARRIOTT INTERNATIONAL INC SENIOR CORP_B			2	2.B FE	834,223	82.0030	684,721	835,000	834,418	0	58	0	0	2.750	2.759	AO	4,848	22,963	09/08/2021	10/15/2033
574599-BR-6	MASCO CORP SENIOR CORP_BND			1	2.B FE	329,941	62.5490	206,412	330,000	329,942	0	1	0	0	3.125	3.126	FA	3,896	10,313	02/18/2021	02/15/2051
579780-AQ-0	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2.B FE	815,140	88.2380	882,382	1,000,000	861,432	0	22,022	0	0	2.500	5.563	AO	5,278	25,000	10/27/2022	04/15/2030
579780-AS-6	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2.B FE	4,098,694	82.6980	3,592,410	4,344,000	4,184,917	0	23,765	0	0	1.850	2.499	FA	30,360	80,364	03/29/2021	02/15/2031
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP_BND			1	2.A FE	1,216,350	95.4330	954,327	1,000,000	1,167,805	0	(13,647)	0	0	4.700	2.832	JD	2,872	47,000	04/19/2021	12/09/2035
58013M-FH-2	MCDONALDS CORPORATION SENIOR CORP_BND			1	2.A FE	1,114,900	83.2600	832,601	1,000,000	1,101,318	0	(2,699)	0	0	4.450	3.789	MS	14,833	44,500	07/02/2019	09/01/2048
58528#-FR-3	MEIJER INC SENIOR CORP_BND				1.F	4,000,000	93.9850	3,759,413	4,000,000	4,000,000	0	0	0	0	3.760	3.759	MS	50,133	150,400	09/01/2015	09/01/2035
58528#-FS-1	MEIJER INC SENIOR CORP_BND				1.F	1,000,000	93.8650	938,650	1,000,000	1,000,000	0	0	0	0	3.820	3.820	JD	1,698	38,200	12/15/2015	12/15/2035
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND				2.A PL	1,965,355	93.6610	1,840,770	1,965,355	1,965,355	0	0	0	0	4.640	4.666	MJSD	253	91,193	04/09/2015	12/31/2039
594918-AJ-3	MICROSOFT CORPORATION SENIOR CORP_BND				1.A FE	1,978,220	95.5670	1,911,340	2,000,000	1,985,073	0	637	0	0	4.500	4.567	AO	22,500	90,000	09/22/2010	10/01/2040
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	1,069,600	94.3070	943,069	1,000,000	1,064,588	0	(1,974)	0	0	5.250	4.739	JJ	24,208	52,500	04/25/2022	07/15/2044
615369-AQ-8	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	1,604,274	88.8130	1,243,376	1,400,000	1,586,717	0	(5,040)	0	0	4.875	3.975	JD	2,654	68,250	04/25/2022	12/17/2048
615369-AT-2	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	463,519	66.2490	311,369	470,000	464,150	0	145	0	0	3.250	3.323	MN	1,740	15,275	05/12/2020	05/20/2050
615369-AU-9	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	161,008	50.5270	101,054	200,000	162,891	0	523	0	0	2.550	3.460	FA	1,884	5,100	03/22/2021	08/18/2060
620076-BT-5	MOTOROLA SOLUTIONS INC SENIOR CORP_BND			1	2.B FE	779,205	85.6610	701,562	819,000	793,458	0	3,943	0	0	2.300	2.881	MN	2,407	18,837	03/25/2021	11/15/2030
62927#-AE-6	NFL VENTURES LP SENIOR CORP_BND				1.E FE	170,563	96.1190	163,944	170,563	170,563	0	0	0	0	3.400	3.400	AO	1,224	5,799	08/31/2015	04/15/2030
62927#-AF-3	NFL VENTURES LP SENIOR CORP_BND				1.E FE	99,450	95.5640	95,039	99,450	99,450	0	0	0	0	3.480	3.480	AO	731	3,461	08/31/2015	04/15/2031
62927#-AG-1	NFL VENTURES LP SENIOR CORP_BND				1.E FE	169,788	94.9830	161,269	169,788	169,788	0	0	0	0	3.570	3.570	AO	1,280	6,061	08/31/2015	04/15/2032
62952E-AC-1	NYULANGONEHOSPITALS SECURED CORP_BND			1	1.E FE	4,800,000	88.8590	4,265,213	4,800,000	4,800,000	0	0	0	0	4.784	4.784	JJ	114,816	229,632	11/20/2014	07/01/2044
63111X-AB-7	NASDAQ INC SENIOR CORP_BND			1	2.B FE	6,668,454	66.5580	4,604,462	6,918,000	6,688,332	0	5,344	0	0	3.250	3.444	AO	39,346	224,835	09/24/2021	04/28/2050
63111X-AD-3	NASDAQ INC SENIOR CORP_BND			1	2.B FE	1,138,363	82.2450	1,028,065	1,250,000	1,177,744	0	10,880	0	0	1.650	2.694	JJ	9,510	20,625	03/30/2021	01/15/2031
637417-AR-7	NNN REIT INC SENIOR CORP_BND			2	2.A FE	844,967	60.8440	526,303	865,000	846,335	0	429	0	0	3.000	3.118	AO	5,478	25,950	09/15/2021	04/15/2052
641062-AF-1	NESTLE HOLDINGS INC SENIOR CORP_BND 144A			1	1.D FE	1,990,360	96.0510	1,921,010	2,000,000	1,995,992	0	988	0	0	3.625	3.683	MS	19,535	72,500	09/17/2018	09/24/2028
651639-AV-8	NEWMONT CORPORATION SENIOR CORP_BND			1	2.A FE	2,418,962	96.2930	1,862,314	1,934,000	2,346,608	0	(14,582)	0	0	5.450	3.853	JD	6,441	105,403	08/09/2019	06/09/2044
651639-AY-2	NEWMONT CORPORATION SENIOR CORP_BND			2	2.A FE	1,080,288	85.8340	944,173	1,100,000	1,086,651	0	2,139	0	0	2.250	2.478	AO	6,188	24,750	12/14/2021	10/01/2030
654106-AE-3	NIKE INC SENIOR CORP BND			2	1.E FE	1,590,240	78.8090	1,576,184	2,000,000	1,597,091	0	6,851	0	0	3.875	5.513	MN	12,917	38,750	04/29/2024	11/01/2045
65473Q-BB-8	NISOURCE INC SENIOR CORP_BND			1	2.B FE	1,116,144	93.7540	843,783	900,000	1,084,408	0	(7,339)	0	0	5.250	3.662	FA	17,850	47,250	05/14/2020	02/15/2043
662352-AB-9	NORTHWELL HEALTHCARE INC SECURED CORP_BN			1	1.G FE	997,230	101.8760	1,018,755	1,000,000	997,682	0	64	0	0	6.150	6.171	MN	10,250	61,500	09/10/2013	11/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BJ-0	NORTHROP GRUMMAN CORP SENIOR CORP_BND			2	2.A FE	4,195,968	78.1330	3,668,349	4,695,000	4,291,803	0	11,983	0	0	3.850	4.500	AO	38,160	180,758	06/16/2015	04/15/2045
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C				1.A FE	1,725,549	89.8820	1,887,528	2,100,000	1,857,754	0	62,969	0	0	1.700	5.449	JD	2,975	35,700	11/01/2022	06/01/2028
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND			1	1.D FE	4,246,720	87.4640	3,498,556	4,000,000	4,193,656	0	(6,509)	0	0	4.400	4.037	MN	26,889	176,000	05/06/2015	05/06/2044
670346-AW-5	NUCOR CORPORATION SENIOR CORP_BND			2	1.G FE	1,216,950	74.3760	1,115,639	1,500,000	1,221,397	0	4,447	0	0	3.850	5.122	AO	14,438	57,750	01/22/2024	04/01/2052
67066G-AF-1	NVIDIA CORPORATION SENIOR CORP_BND			1	1.D FE	4,528,850	91.6160	4,580,790	5,000,000	4,657,575	0	57,075	0	0	2.850	4.323	AO	35,625	142,500	09/02/2022	04/01/2030
674003-B*-8	OAKTREE CAPITAL MANAGEMENT LP SENIOR COR				1.G FE	1,300,000	89.2240	1,159,913	1,300,000	1,300,000	0	0	0	0	3.690	3.688	MS	15,724	47,970	07/12/2016	07/12/2031
67777J-AL-2	OHIOHEALTH CORP SECURED CORP_BND			2	1.B FE	1,800,908	83.9090	1,807,391	2,154,000	1,862,172	0	35,377	0	0	2.297	4.621	MN	6,322	49,477	03/28/2023	11/15/2031
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			1	1.F FE	1,714,012	96.1370	1,619,903	1,685,000	1,709,008	0	(2,666)	0	0	4.550	4.325	MS	22,574	76,668	01/20/2023	09/15/2032
68233J-CM-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			2	1.F FE	942,190	90.0860	900,857	1,000,000	943,086	0	896	0	0	4.950	5.346	MS	14,575	49,500	01/25/2024	09/15/2052
68235P-AG-3	ONE GAS INC SENIOR CORP_BND			2	1.G FE	862,120	83.6360	836,357	1,000,000	864,988	0	2,739	0	0	4.500	5.526	MN	7,500	45,000	12/13/2023	11/01/2048
682680-CA-9	ONEOK INC CORP BND			2	2.B FE	174,027	72.6010	170,612	235,000	174,887	0	860	0	0	3.950	5.917	MS	3,094	4,641	03/01/2024	03/01/2050
68622T-AB-7	ORGANON & CO SENIOR CORP_BND 144A			2	4.A FE	300,000	89.7500	269,250	300,000	300,000	0	0	0	0	5.125	5.125	AO	2,605	15,375	04/08/2021	04/30/2031
69371R-S9-8	PACCAR FINANCIAL CORP SENIOR CORP BND M				1.E FE	2,990,670	100.4190	3,012,564	3,000,000	2,991,243	0	573	0	0	5.000	5.040	MS	41,250	75,000	03/18/2024	03/22/2034
694476-AE-2	PACIFIC LIFECORP SENIOR CORP_BND 144A			1	1.G FE	4,845,472	66.5520	3,174,526	4,770,000	4,839,546	0	(1,867)	0	0	3.350	3.262	MS	47,051	159,795	06/28/2021	09/15/2050
701094-AN-4	PARKER HANNIFIN CORPORATION SENIOR CORP_			1	2.A FE	1,256,056	93.2440	1,174,869	1,260,000	1,258,086	0	393	0	0	3.250	3.287	JD	1,934	40,950	06/05/2019	06/14/2029
70213H-B*-8	MASS GENERAL BRIGHAM INC SENIOR CORP_BND				1.D	3,200,000	82.1060	2,627,408	3,200,000	3,200,000	0	0	0	0	4.600	4.600	JD	7,769	147,200	12/12/2018	12/21/2049
70450Y-AJ-2	PAYPAL HOLDINGS INC SENIOR CORP_BND			1	1.G FE	1,654,413	67.8280	1,081,861	1,595,000	1,649,995	0	(1,521)	0	0	3.250	3.048	JD	4,320	51,838	12/03/2021	06/01/2050
709599-BS-2	PENSKE TRUCK LEASING CO LP SENIOR CORP_B			1	2.B FE	790,353	101.6880	805,367	792,000	790,963	0	299	0	0	5.700	5.747	FA	18,810	45,144	01/05/2023	02/01/2028
717081-EW-9	PFIZER INC SENIOR CORP_BND			1	1.F FE	4,521,350	89.4900	4,474,515	5,000,000	4,652,879	0	58,247	0	0	2.625	4.110	AO	32,813	131,250	09/02/2022	04/01/2030
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO			1	1.G FE	4,965,900	93.7640	4,688,180	5,000,000	4,983,066	0	3,325	0	0	3.375	3.455	FA	63,750	168,750	05/16/2019	08/15/2029
718546-AK-0	PHILLIPS 66 SENIOR CORP_BND			1	2.A FE	3,949,760	92.9440	3,717,748	4,000,000	3,969,398	0	2,383	0	0	4.650	4.748	MN	23,767	186,000	11/12/2014	11/15/2034
72014T-AE-9	PIEDMONT HEALTHCARE INC SECURED CORP_BND			1	1.E FE	3,000,884	61.3720	1,896,382	3,090,000	3,007,022	0	1,969	0	0	2.864	3.010	JJ	44,249	88,498	09/29/2021	01/01/2052
737446-AQ-7	POSTHOLDINGSINC SENIOR CORP_BND 144A			1	4.B FE	1,582,500	92.2500	1,383,750	1,500,000	1,537,740	0	(10,909)	0	0	4.625	3.783	AO	14,646	69,375	08/11/2020	04/15/2030
73937@-AA-1	POWERSOUTH ENERGY COOP SECURED CORP_BND				1.G	1,200,000	90.9720	1,091,663	1,200,000	1,200,000	0	0	0	0	4.050	4.049	AO	11,745	48,600	04/04/2018	04/04/2039
73937@-AB-9	POWERSOUTH ENERGY COOP SECURED CORP_BND				1.G Z	1,100,000	84.9130	934,041	1,100,000	1,100,000	0	0	0	0	4.180	4.180	AO	11,112	45,980	01/25/2018	04/04/2038
741503-BC-9	BOOKING HOLDINGS INC SENIOR CORP_BND			1	1.G FE	4,766,750	96.6770	4,833,840	5,000,000	4,857,361	0	40,613	0	0	3.550	4.517	MS	52,264	177,500	09/13/2022	03/15/2028
74164M-AB-4	PRIMERICA INC SENIOR CORP_BND			2	1.G FE	1,319,038	85.6440	1,134,779	1,325,000	1,320,720	0	556	0	0	2.800	2.852	MN	4,328	37,100	11/16/2021	11/19/2031
74170*-AK-5	PRIME PROPERTY FUND LLC SENIOR CORP_BND				2.A	2,425,839	94.6530	2,271,663	2,400,000	2,408,071	0	(2,488)	0	0	3.850	3.731	JJ	45,173	92,400	11/01/2016	01/05/2028
74264*-AC-0	PRISA LHC LLC SENIOR CORP_BND				1.G	1,000,000	98.2960	982,965	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC SENIOR CORP_BND				1.G	1,000,000	95.4250	954,246	1,000,000	1,000,000	0	0	0	0	3.850	3.850	AO	9,625	38,500	06/01/2016	04/01/2028
742718-GG-8	PROCTER & GAMBLE CO SENIOR CORP BND			1	1.D FE	1,000,000	97.2130	972,134	1,000,000	1,000,000	0	0	0	0	4.550	4.550	JJ	19,211	22,750	01/24/2024	01/29/2034
743315-AV-5	PROGRESSIVE CORPORATION THE SENIOR CORP			1	1.F FE	7,506,120	97.2340	6,806,373	7,000,000	7,226,716	0	(53,692)	0	0	4.000	3.115	MS	93,333	280,000	05/29/2019	03/01/2029
743315-BA-0	PROGRESSIVE CORPORATION THE SENIOR CORP			1	1.F FE	743,410	73.5570	735,565	1,000,000	747,771	0	4,003	0	0	3.700	5.498	MS	10,894	37,000	11/28/2023	03/15/2052
74340X-BP-5	PROLOGIS LP SENIOR CORP_BND			1	1.G FE	4,756,350	63.8580	3,192,900	5,000,000	4,776,579	0	5,625	0	0	3.000	3.261	AO	31,667	150,000	03/29/2021	04/15/2050
743756-AB-4	PROVIDENCESTJOSEPHHEALTH SENIOR CORP_BND			1	1.F FE	4,729,700	96.4280	4,821,410	5,000,000	4,945,095	0	30,058	0	0	2.746	3.399	AO	34,325	137,300	12/09/2016	10/01/2026
744320-AY-8	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND			1	1.G FE	5,409,850	76.5010	3,825,065	5,000,000	5,371,148	0	(10,851)	0	0	3.905	3.428	JD	13,017	195,250	03/26/2021	12/07/2047
74432Q-CC-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND			1	1.G FE	2,406,934	97.0970	2,206,037	2,272,000	2,323,184	0	(16,137)	0	0	3.878	3.083	MS	23,006	88,108	05/29/2019	03/27/2028
74456Q-CT-1	PUBLIC SERVICE ELECTRIC AND GA SECURED C			2	1.F FE	4,976,950	95.8440	4,792,200	5,000,000	4,977,049	0	99	0	0	5.300	5.331	FA	107,472	0	08/01/2024	08/01/2054
747525-AV-5	QUALCOMMINC SENIOR CORP_BND			2	1.F FE	1,321,200	82.6700	1,240,046	1,500,000	1,325,570	0	4,091	0	0	4.300	5.184	MN	7,346	64,500	12/05/2023	05/20/2047
747525-BJ-1	QUALCOMMINC SENIOR CORP_BND			1	1.F FE	2,265,774	67.9450	1,551,873	2,284,000	2,267,586	0	409	0	0	3.250	3.292	MN	8,454	74,230	05/06/2020	05/20/2050
74986@-AT-8	RREEF AMERICA II LOWER REIT LL SENIOR CO				1.G	2,501,210	98.4840	2,363,624	2,400,000	2,412,653	0	(12,126)	0	0	3.730	3.196	JJ	43,765	89,520	11/01/2016	01/05/2026
74986@-AW-1	RREEF AMERICA II LOWER REIT LL SENIOR CO				1.G	3,617,186	95.8010	3,353,030	3,500,000	3,536,109	0	(11,196)	0	0	3.950	3.585	JJ	67,589	138,250	11/01/2016	01/05/2028
75458J-AB-3	RAYBURN COUNTRY SECURITIZATION SENIOR CO				1.A FE	1,078,000	79.3870	855,794	1,078,000	1,078,000	0	0	0	0	3.025	3.024	JD	2,717	32,610	02/04/2022	12/01/2043
754730-AH-2	RAYMOND JAMES FINANCIAL INC SENIOR CORP_			1	1.G FE	596,358	72.1720	433,032	600,000	596,623	0	74	0	0	3.750	3.784	AO	5,625	22,500	03/18/2021	04/01/2051
76169#-AJ-2	REYES HOLDINGS LLC SECURED CORP_BND				1.G PL	8,000,000	97.0340	7,762,754	8,000,000	8,000,000	0	0	0	0	3.710	3.709	AO	61,009	296,800	10/17/2017	10/17/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76289#-AG-3	RICH PRODUCTS CORP SENIOR CORP_BND				2.B	4,745,000	84.6880	4,018,430	4,745,000	4,745,000	0	0	0	0	3.700	3.717	FMAN	16,581	175,565	11/09/2017	11/26/2036
771196-BY-7	ROCHE HOLDINGS INC SENIOR CORP_BND 144A			1	1.C FE	650,170	59.0190	590,190	1,000,000	656,535	0	6,023	0	0	2.607	4.922	JD	1,304	26,070	12/07/2023	12/13/2051
773903-AM-1	ROCKWELL AUTOMATION INC SENIOR CORP_BND			1	1.G FE	5,703,126	55.9480	3,233,806	5,780,000	5,706,763	0	1,122	0	0	2.800	2.856	FA	61,140	161,840	09/24/2021	08/15/2061
774341-AK-7	ROCKWELL COLLINS INC SENIOR CORP_BND			1	2.A FE	9,435,100	96.2010	9,620,120	10,000,000	9,829,207	0	72,582	0	0	3.500	4.322	MS	103,056	350,000	12/19/2018	03/15/2027
78409V-AQ-7	S&P GLOBAL INC SENIOR CORP_BND			1	1.G FE	692,410	68.9560	689,559	1,000,000	698,466	0	5,576	0	0	3.250	5.484	JD	2,708	32,500	11/28/2023	12/01/2049
78409V-BF-0	S&P GLOBAL INC SENIOR CORP_BND			1	1.G FE	6,048,876	99.6870	6,080,883	6,100,000	6,064,862	0	8,761	0	0	4.750	4.927	FA	120,729	289,750	03/01/2023	08/01/2028
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B				1.D PL	849,027	98.6620	837,669	849,027	849,027	0	0	0	0	4.120	4.157	MON	97	35,030	01/04/2017	05/31/2029
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR CORP			1	2.A FE	2,142,611	87.1550	1,655,936	1,900,000	2,089,429	0	(11,365)	0	0	4.682	3.699	MN	14,826	88,958	12/12/2019	05/01/2038
785592-AV-8	SABINEPASSLIQUEFACTIONLLC SECURED CORP_B			1	2.A FE	480,000	100.9430	484,524	480,000	480,000	0	0	0	0	5.875	5.875	JD	78	28,200	05/11/2017	06/30/2026
79466L-AM-6	SALESFORCE INC SENIOR CORP_BND			2	1.E FE	1,161,249	61.3580	714,815	1,165,000	1,161,427	0	53	0	0	3.050	3.064	JJ	16,384	35,533	06/29/2021	07/15/2061
806851-AH-4	SCHLUMBERGERHOLDINGSCORP SENIOR CORP_BND			1	1.G FE	1,963,194	97.3970	1,850,539	1,900,000	1,929,730	0	(6,591)	0	0	4.300	3.883	MN	13,617	81,700	05/29/2019	05/01/2029
80808#-AK-8	SCHREIBER FOODS INC SENIOR CORP_BND				2.C PL	1,400,000	92.3400	1,292,764	1,400,000	1,400,000	0	0	0	0	4.060	3.809	MS	14,368	56,840	03/30/2015	03/30/2030
808513-BT-1	CHARLES SCHWAB CORPORATION TH SENIOR CO			2	1.F FE	1,225,155	81.6170	1,224,255	1,500,000	1,287,377	0	25,860	0	0	1.950	4.346	JD	2,438	29,250	07/06/2022	12/01/2031
81105D-AA-3	EW SCRIPPS CO SECURED CORP_BND 144A			1	4.A FE	1,100,000	73.5000	808,500	1,100,000	1,100,000	0	0	0	0	3.875	3.875	JJ	19,655	42,625	12/15/2020	01/15/2029
81728X-AA-6	SENTARA HEALTHCARE SENIOR CORP_BND			2	1.C FE	4,171,000	62.5170	2,607,601	4,171,000	4,171,000	0	0	0	0	2.927	2.927	MN	20,348	122,085	10/07/2021	11/01/2051
82088K-AJ-7	SHEA HOMES LIMITED PARTNERSHIP SENIOR CO			1	3.C FE	975,000	93.5000	1,122,000	1,200,000	1,037,953	0	30,487	0	0	4.750	8.616	AO	14,250	57,000	11/03/2022	04/01/2029
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP SENIOR CO			2	3.C FE	448,063	95.5000	510,925	535,000	479,080	0	15,015	0	0	4.750	8.643	FA	9,600	25,413	11/03/2022	02/15/2028
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND				2.C FE	983,079	102.2790	1,005,485	983,079	983,079	0	0	0	0	6.950	7.009	JAJO	11,577	68,324	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND				1.B FE	3,932,316	97.6100	3,838,345	3,932,316	3,932,316	0	0	0	0	4.480	4.504	JAJO	29,851	176,168	05/02/2011	04/30/2032
828807-CT-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	1,646,475	82.2320	1,233,485	1,500,000	1,624,185	0	(4,392)	0	0	4.250	3.648	AO	15,938	63,750	06/20/2019	10/01/2044
829259-BA-7	SINCLAIR TELEVISION GROUP INC SECURED CO			2	4.B FE	950,000	73.7500	700,625	950,000	950,000	0	0	0	0	4.125	4.125	JD	3,266	39,188	11/19/2020	12/01/2030
832696-AM-0	J M SMUCKER CO SENIOR CORP_BND			1	2.B FE	2,248,680	90.5600	1,811,190	2,000,000	2,192,045	0	(15,770)	0	0	4.250	3.142	MS	25,028	85,000	03/29/2021	03/15/2035
832696-AT-5	J M SMUCKER CO SENIOR CORP_BND			1	2.B FE	1,858,899	68.6460	1,160,119	1,690,000	1,842,055	0	(4,095)	0	0	3.550	3.030	MS	17,665	59,995	09/01/2020	03/15/2050
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND			1	1.F FE	499,253	66.2850	334,740	505,000	499,834	0	132	0	0	3.100	3.159	MN	2,609	15,655	04/27/2020	05/01/2050
835495-AL-6	SONOCO PRODUCTS COMPANY SENIOR CORP_BND			1	2.C FE	1,055,270	90.2030	902,025	1,000,000	1,035,777	0	(6,553)	0	0	3.125	2.374	MN	5,208	31,250	12/09/2021	05/01/2030
842400-FZ-1	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	1,479,313	86.7520	1,084,404	1,250,000	1,446,133	0	(7,596)	0	0	4.650	3.481	AO	14,531	58,125	05/01/2020	10/01/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	5,155,950	76.9940	3,849,710	5,000,000	5,141,271	0	(4,120)	0	0	4.000	3.808	AO	50,000	200,000	03/26/2021	04/01/2047
842400-HF-3	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	304,286	71.2590	217,339	305,000	304,333	0	15	0	0	3.650	3.663	JD	928	11,133	06/09/2021	06/01/2051
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C				2.A	435,642	83.3510	363,113	435,642	435,642	0	0	0	0	4.000	4.000	AO	3,630	17,426	03/13/2018	04/16/2048
845011-AB-1	SOUTHWEST GAS CORP SENIOR CORP_BND	C		1	2.A FE	9,994,900	75.6340	7,563,370	10,000,000	9,995,452	0	106	0	0	4.150	4.153	JD	34,583	415,000	05/28/2019	06/01/2049
84859D-AA-5	SPIRE MISSOURI INC SECURED CORP_BND			2	1.F FE	1,408,537	67.3050	874,966	1,300,000	1,400,527	0	(2,584)	0	0	3.300	2.875	JD	3,575	42,900	10/13/2021	06/01/2051
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP_BND			1	2.A FE	5,473,700	81.7830	4,089,155	5,000,000	5,421,299	0	(10,363)	0	0	4.450	3.907	FA	84,056	222,500	06/27/2019	08/15/2049
858119-BM-1	STEEL DYNAMICS INC SENIOR CORP_BND			1	2.B FE	108,856	90.2930	99,322	110,000	109,302	0	103	0	0	3.250	3.367	JJ	1,648	3,575	06/03/2020	01/15/2031
85855C-AA-8	STELLANTIS FINANCE US INC SENIOR CORP_BN			2	2.A FE	1,355,000	93.1590	1,262,304	1,355,000	1,355,000	0	0	0	0	1.711	1.711	JJ	9,789	23,184	09/08/2021	01/29/2027
863667-AN-1	STRYKER CORPORATION SENIOR CORP_BND			1	2.A FE	1,594,535	98.6220	1,582,883	1,605,000	1,603,542	0	1,170	0	0	3.500	3.578	MS	16,540	56,175	03/03/2016	03/15/2026
86944B-AE-3	SUTTER HEALTH SECURED CORP_BND			1	1.E FE	7,965,319	80.3210	5,554,183	6,915,000	7,840,591	0	(26,500)	0	0	4.091	3.262	FA	106,871	282,893	03/30/2021	08/15/2048
86944B-AH-6	SUTTER HEALTH SENIOR CORP_BND			1	1.E FE	1,303,579	74.8310	920,426	1,230,000	1,291,100	0	(3,217)	0	0	3.161	2.757	FA	14,688	38,880	12/15/2020	08/15/2040
87278*-AE-2	TRUMBULL PROPERTY FUND SENIOR CORP_BND			1	2.A	4,000,000	93.4750	3,739,008	4,000,000	4,000,000	0	0	0	0	3.580	3.580	MON	5,967	146,200	11/16/2017	11/16/2028
875127-BE-1	TAMPA ELECTRIC COMPANY SENIOR CORP_BND			1	1.G FE	858,862	80.9590	820,114	1,013,000	862,062	0	3,149	0	0	4.300	5.431	JD	1,936	43,559	12/21/2023	06/15/2048
875127-BJ-0	TAMPA ELECTRIC COMPANY SENIOR CORP_BND			1	1.G FE	701,630	68.5720	685,717	1,000,000	706,827	0	4,910	0	0	3.450	5.596	MS	10,158	34,500	12/07/2023	03/15/2051
87612B-BN-1	TARGA RESOURCES PARTNERS LP SENIOR CORP_			2	2.B FE	89,200	102.2710	81,817	80,000	80,000	0	(94)	0	0	6.875	3.738	JJ	2,536	5,500	01/22/2020	01/15/2029
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND			1	1.F FE	7,139,210	83.5160	5,846,148	7,000,000	7,115,960	0	(4,563)	0	0	4.000	3.869	JJ	140,000	280,000	05/29/2019	07/01/2042
87612E-BH-8	TARGET CORPORATION SENIOR CORP_BND			1	1.F FE	2,543,925	94.9360	2,373,388	2,500,000	2,519,984	0	(4,710)	0	0	3.375	3.161	AO	17,813	84,375	05/22/2019	04/15/2029
87901J-AJ-4	TEGNA INC SENIOR CORP_BND			1	3.A FE	909,000	94.7500	852,750	900,000	900,489	0	(2,380)	0	0	4.625	4.350	MS	12,256	41,625	03/15/2021	03/15/2028
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C				1.A FE	1,722,572	97.0090	1,671,079	1,722,596	1,722,573	0	(26)	0	0	4.265	4.263	FA	30,612	73,469	06/08/2022	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882508-BM-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND			1	1.E FE	923,555	60.5360	562,986	930,000	924,035	0	150	0	0	2.700	2.734	MS	7,394	25,110	09/07/2021	09/15/2051
88579Y-BD-2	3M CO SENIOR CORP_BND			1	1.G FE	5,083,910	78.6880	3,934,385	5,000,000	5,074,176	0	(1,945)	0	0	4.000	3.902	MS	59,444	200,000	05/29/2019	09/14/2048
89147L-J*-2	TORTOISE ENERGY INFRASTRUCTURE SENIOR CO				1.A FE	258,133	99.2020	256,074	258,133	258,133	0	0	0	0	3.480	3.480	JD	424	8,983	06/14/2013	06/14/2025
89417E-AM-1	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	797,310	78.6500	786,500	1,000,000	802,061	0	4,374	0	0	4.000	5.555	MN	3,444	40,000	11/28/2023	05/30/2047
896516-AA-9	TRINITY HEALTH CORP SECURED CORP_BND			1	1.D FE	5,770,700	81.9130	4,095,650	5,000,000	5,663,501	0	(21,889)	0	0	4.125	3.246	JD	17,188	206,250	09/30/2019	12/01/2045
902494-AZ-6	TYSON FOODS INC SENIOR CORP_BND			1	2.B FE	6,039,450	95.3240	4,766,190	5,000,000	5,775,548	0	(73,191)	0	0	4.875	2.925	FA	92,083	243,750	03/26/2021	08/15/2034
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C				1.G FE	669,703	88.5190	592,816	669,703	669,703	0	0	0	0	3.290	3.289	JJ	10,588	22,033	05/26/2016	07/08/2036
90363@-AD-2	USTA NATIONAL TENNIS CENTER IN SECURED C			1	1.G FE	2,000,000	88.4670	1,769,339	2,000,000	2,000,000	0	0	0	0	4.040	4.039	JJ	38,829	80,800	07/26/2018	06/06/2033
906548-CL-4	UNION ELECTRIC CO SECURED CORP_BND			1	1.F FE	765,850	75.9420	759,417	1,000,000	772,166	0	6,037	0	0	3.650	5.533	AO	7,706	36,500	12/13/2023	04/15/2045
907818-GB-8	UNION PACIFIC CORPORATION SENIOR CORP_BN			1	1.G FE	4,668,121	96.2460	4,508,149	4,684,000	4,670,865	0	1,324	0	0	4.500	4.542	JJ	94,266	210,780	09/06/2022	01/20/2033
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP_BN			1	1.F FE	3,624,040	81.3180	2,846,120	3,500,000	3,610,253	0	(2,739)	0	0	4.250	4.042	MS	43,799	148,750	05/29/2019	03/15/2049
911312-CD-6	UNITED PARCEL SERVICE INC SENIOR CORP BN			2	1.F FE	1,996,760	99.8810	1,997,628	2,000,000	1,996,914	0	154	0	0	5.150	5.171	MN	11,158	51,500	05/20/2024	05/22/2034
91159H-JG-6	US BANCORP SUB CORP_BND			2	1.G FE	6,990,893	95.5020	7,162,613	7,500,000	7,027,995	0	37,102	0	0	4.967	5.915	JJ	164,532	186,263	02/15/2024	07/22/2033
91324P-CZ-3	UNITEDHEALTH GROUP INC SENIOR CORP BND			2	1.F FE	873,600	79.8530	798,533	1,000,000	876,379	0	2,779	0	0	4.250	5.193	AO	8,972	42,500	01/24/2024	04/15/2047
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	2,770,439	59.0130	1,679,504	2,846,000	2,775,056	0	1,060	0	0	3.125	3.244	MN	11,364	88,938	05/13/2020	05/15/2060
92345Y-AG-1	VERISK ANALYTICS INC SENIOR CORP_BND			1	2.B FE	1,153,001	69.7360	812,419	1,165,000	1,154,115	0	256	0	0	3.625	3.682	MN	5,396	42,231	05/08/2020	05/15/2050
92940P-AD-6	WRKCO INC SENIOR CORP_BND			1	2.B FE	2,899,395	99.4410	2,684,894	2,700,000	2,792,011	0	(21,101)	0	0	4.900	3.961	MS	38,955	132,300	05/29/2019	03/15/2029
931427-AB-4	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	4.A FE	674,021	76.2110	514,421	675,000	674,412	0	46	0	0	4.500	4.511	MN	3,628	30,375	11/19/2014	11/18/2034
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP			2	1.G FE	2,088,888	75.2510	1,730,775	2,300,000	2,083,617	0	3,873	0	0	3.796	4.383	MS	25,707	87,308	12/21/2023	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP			1	1.G FE	3,227,656	71.6920	2,692,016	3,755,000	3,243,958	0	10,143	0	0	3.650	4.547	MS	40,356	137,058	12/21/2023	09/15/2049
94106L-BC-2	WASTE MANAGEMENT INC SENIOR CORP_BND			1	1.G FE	716,765	81.6940	571,857	700,000	714,357	0	(477)	0	0	4.100	3.949	MS	9,567	28,700	05/22/2019	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP_BND			1	1.G FE	2,895,963	80.8230	2,151,495	2,662,000	2,869,202	0	(5,305)	0	0	4.150	3.660	JJ	50,940	110,473	06/20/2019	07/15/2049
956708-AB-7	WEST VIRGINIA UNITED HEALTH SY SECURED C			1	1.F FE	7,538,400	62.9860	5,038,912	8,000,000	7,575,547	0	10,317	0	0	3.129	3.444	JD	20,860	250,320	03/30/2021	06/01/2050
95709T-AM-2	EVERGY KANSAS CENTRAL INC SECURED CORP_B			1	1.F FE	2,210,987	81.6290	1,812,159	2,220,000	2,212,689	0	213	0	0	4.250	4.274	JD	7,863	94,350	11/05/2015	12/01/2045
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP_BND			1	2.B FE	2,178,902	84.9580	1,869,076	2,200,000	2,181,212	0	429	0	0	4.850	4.912	MS	35,567	106,700	05/29/2019	03/01/2048
970648-AH-4	WILLIS NORTH AMERICA INC SENIOR CORP_BND			1	2.B FE	908,278	89.0650	623,456	700,000	892,057	0	(5,419)	0	0	5.050	3.341	MS	10,409	35,350	11/19/2021	09/15/2048
976826-BP-1	WISCONSIN POWER AND LIGHT COMP SENIOR CO			2	2.A FE	4,474,597	81.4980	3,647,053	4,475,000	4,474,721	0	39	0	0	1.950	1.951	MS	25,452	87,263	09/13/2021	09/16/2031
976826-BQ-9	WISCONSIN POWER AND LIGHT COMP SENIOR CO			2	2.A FE	1,999,080	92.8290	1,991,188	2,145,000	2,021,664	0	13,028	0	0	3.950	4.858	MS	28,243	84,728	03/28/2023	09/01/2032
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SECURED C				1.F	1,050,000	86.4530	907,754	1,050,000	1,050,000	0	0	0	0	3.830	3.830	MS	12,400	40,215	09/10/2015	09/10/2045
98212B-AL-7	WPX ENERGY INC SENIOR CORP_BND			1	5.B GI	324,000	96.7570	313,493	324,000	324,000	0	0	0	0	4.500	4.500	JJ	6,723	14,580	01/07/2020	01/15/2030
98419M-AK-6	XYLEM INC SENIOR CORP_BND			2	2.B FE	604,305	81.1240	405,622	500,000	592,533	0	(2,998)	0	0	4.375	3.174	MN	3,646	21,875	11/12/2020	11/01/2046
L2836*-AB-9	ERAC UK FINANCE LTD/ EHI INTER SENIOR CO				1.G	8,345,227	98.6290	6,852,927	6,948,205	6,948,205	0	0	0	(463,997)	2.272	2.272	FA	64,899	165,596	02/03/2015	02/03/2027
01626P-AN-6	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	1	2.A FE	1,328,576	70.6910	848,288	1,200,000	1,316,394	0	(3,110)	0	0	3.800	3.222	JJ	19,760	45,600	03/29/2021	01/25/2050
0778FP-AA-7	BELLTELEPHONECOMPANYOFCANA SENIOR CORP_B		A	1	2.B FE	2,188,860	80.9080	1,618,158	2,000,000	2,166,316	0	(4,478)	0	0	4.464	3.909	AO	22,320	89,280	06/24/2019	04/01/2048
136375-CK-6	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	859,331	70.0640	725,867	1,036,000	870,671	0	4,548	0	0	3.200	4.347	FA	13,721	33,152	06/02/2022	08/02/2046
136375-DC-3	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.G FE	669,352	92.0990	618,907	672,000	669,899	0	234	0	0	3.850	3.898	FA	10,493	25,872	08/02/2022	08/05/2032
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	2	2.B FE	2,705,202	86.0730	2,582,190	3,000,000	2,715,133	0	5,980	0	0	4.700	5.422	MN	23,500	141,000	04/19/2023	05/01/2048
36168Q-AF-1	GFL ENVIRONMENTAL INC SECURED CORP_BND 1		A	1	3.B FE	1,100,000	99.0000	1,089,000	1,100,000	1,100,000	0	0	0	0	5.125	5.125	JD	2,506	56,375	12/09/2019	12/15/2026
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C				2.A FE	1,016,886	100.7290	832,723	826,696	872,863	0	(3,030)	0	(79,047)	5.306	4.532	MON	2,193	46,031	05/18/2016	03/13/2040
775109-BB-6	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	1	2.C FE	2,916,925	88.7580	2,218,945	2,500,000	2,853,402	0	(12,627)	0	0	5.000	3.926	MS	36,806	125,000	06/28/2019	03/15/2044
87971M-BK-8	TELUS CORPORATION SENIOR CORP_BND		A	1	2.B FE	2,971,440	77.0670	2,311,998	3,000,000	2,974,441	0	577	0	0	4.300	4.357	JD	5,733	129,000	05/22/2019	06/15/2049
89115A-2E-1	TORONTO-DOMINIONBANK/THE SENIOR CORP_BND		A	1	1.F FE	1,295,000	94.7290	1,226,743	1,295,000	1,295,000	0	0	0	0	4.456	4.456	JD	3,687	57,705	06/01/2022	06/08/2032
89352H-AW-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		A	1	2.B FE	4,926,650	97.6830	4,884,130	5,000,000	4,970,732	0	7,892	0	0	4.250	4.439	MN	27,153	212,500	10/10/2018	05/15/2028
C4931*-BC-6	KEYERA CORP SENIOR CORP_BND				2.B	5,795,209	99.2350	4,898,982	4,936,726	4,936,726	0	0	0	(447,772)	3.680	3.680	MS	50,969	192,572	09/20/2017	09/20/2027
00080Q-AF-2	ABN AMRO BANK NV SUB CORP_BND 144A		D		2.B FE	13,033,014	99.6400	12,285,575	12,330,000	12,383,877	0	(91,206)	0	0	4.750	3.971	JJ	248,912	585,675	11/01/2016	07/28/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00084D-AL-4	ABN AMRO BANK NV SUB CORP_BND 144A		D		2.B FE	3,936,520	99.5530	3,708,364	3,725,000	3,758,872	0	(25,045)	0	0	4.800	4.071	AO	36,257	178,800	11/01/2016	04/18/2026
00183F-AA-3	ANNO 2017 JOINT HOLDING UK L SECURED C		B		2.B PL	3,353,838	91.4520	2,884,514	3,154,122	3,154,122	0	0	0	(56,414)	3.263	3.261	JD	284	103,400	11/13/2017	05/31/2033
03835V-AH-9	APTIVSWISSHOLDINGSLTD SENIOR CORP_BND		D	1	2.B FE	2,909,100	85.5940	2,139,853	2,500,000	2,874,742	0	(8,883)	0	0	5.400	4.377	MS	39,750	135,000	11/03/2020	03/15/2049
03835V-AJ-5	APTIVSWISSHOLDINGSLTD SENIOR CORP_BND		D	2	2.B FE	1,452,538	57.3260	851,297	1,485,000	1,454,653	0	701	0	0	3.100	3.214	JD	3,836	46,035	11/09/2021	12/01/2051
05581K-AG-6	BNPPARIBASSA SRP CORP_BND 144A		D	2	1.E FE	1,000,000	101.8540	1,018,538	1,000,000	1,000,000	0	0	0	0	5.894	5.894	JD	4,257	58,940	11/28/2023	12/05/2034
05583J-AM-4	BPCESA SRBN CORP_BND 144A		D	2	2.A FE	805,000	98.6170	793,864	805,000	805,000	0	0	0	0	5.748	5.748	JJ	20,822	46,271	07/11/2022	07/19/2033
05969B-AD-5	BANCO SANTANDER MEXICO SA INST SENIOR CO		D		2.A FE	1,000,000	100.0020	1,000,021	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	11,049	53,750	04/14/2020	04/17/2025
06738E-CA-1	BARCLAYS PLC SENIOR CORP_BND		D	1	2.A FE	200,000	99.9190	199,838	200,000	200,000	0	0	0	0	5.746	5.746	FA	4,533	11,492	08/02/2022	08/09/2033
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		D	1	2.B FE	1,275,000	76.8330	979,623	1,275,000	1,275,000	0	0	0	0	4.250	4.250	MN	7,978	54,188	11/05/2019	11/08/2049
218333-A*-3	CORBION NV SENIOR CORP_BND		D		2.B	800,000	99.3870	795,098	800,000	800,000	0	0	0	0	4.170	4.170	JD	927	33,360	12/21/2015	12/21/2025
22534P-AC-7	CREDITAGRICOLESA SRP CORP_BND 144A		C		1.E FE	792,000	100.5930	796,700	792,000	792,000	0	0	0	0	5.301	5.301	JJ	19,709	41,984	01/05/2023	07/12/2028
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO		D	2	2.B FE	967,034	82.1100	800,570	975,000	969,479	0	761	0	0	2.000	2.091	MS	5,688	19,500	09/13/2021	09/16/2031
55608J-BG-2	MACQUARIE GROUP LTD SENIOR CORP_BND 144A		D	2	1.F FE	672,000	99.5320	668,856	672,000	672,000	0	0	0	0	5.491	5.491	MN	5,330	36,900	08/02/2022	11/09/2033
606822-CK-8	MITSUBISHIUFJFINANCIALGROUP SENIOR CORP_		D	2	1.G FE	1,126,000	99.4170	1,119,438	1,126,000	1,126,000	0	0	0	0	5.133	5.133	JJ	25,848	57,798	07/11/2022	07/20/2033
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS SUB CORP_B		D	2	1.F FE	200,000	101.4740	202,947	200,000	200,000	0	0	0	0	5.875	5.875	MN	1,240	11,750	05/18/2022	05/23/2042
62954H-AY-4	NXP BV SENIOR CORP_BND		D	1	2.A FE	90,197	91.8600	91,860	100,000	93,022	0	1,121	0	0	3.400	4.904	MN	567	3,400	05/19/2022	05/01/2030
632525-AY-7	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		D		1.G FE	1,515,000	86.2490	1,306,677	1,515,000	1,515,000	0	0	0	0	2.990	2.990	MN	5,033	45,299	05/17/2021	05/21/2031
68620Y-B*-2	ORIGIN ENERGY LTD SENIOR CORP_BND		D		2.B	5,000,000	97.3910	4,869,525	5,000,000	5,000,000	0	0	0	0	4.950	4.950	JJ	114,125	247,500	05/15/2019	01/15/2029
76720A-AP-1	RIO TINTO FINANCE USA PLC SENIOR CORP		D	2	1.F FE	1,503,570	91.9730	1,379,591	1,500,000	1,503,570	0	0	0	0	5.125	5.109	MS	23,917	76,875	01/22/2024	03/09/2053
806213-AB-0	SCENTRE GROUP TRUST 1 SENIOR CORP_BND 14		D	1	1.F FE	1,979,180	99.6200	1,992,404	2,000,000	1,999,724	0	2,384	0	0	3.500	3.623	FA	27,028	70,000	11/06/2014	02/12/2025
81180W-BE-0	SEAGATE HDD CAYMAN SENIOR CORP_BND		D	1	3.B FE	1,451,250	82.2500	1,233,750	1,500,000	1,464,924	0	4,647	0	0	3.375	3.782	JJ	23,344	50,625	12/08/2021	07/15/2031
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		D	1	1.D FE	2,909,854	85.9280	2,388,785	2,780,000	2,884,774	0	(3,225)	0	0	4.400	4.125	MN	11,552	122,320	10/29/2015	05/27/2045
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		D	1	1.D FE	7,472,730	96.2270	7,828,066	8,135,000	7,998,249	0	73,260	0	0	2.350	3.328	AO	40,359	191,173	12/14/2016	10/15/2026
859152-E#-3	STERIS CORPORATION SENIOR CORP_BND		C		2.B FE	1,970,737	91.6320	1,832,636	2,000,000	1,986,512	0	2,215	0	0	3.700	3.840	MN	9,661	74,000	11/01/2016	05/14/2030
898339-AA-4	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14		D	1	2.C FE	999,970	90.1360	901,361	1,000,000	1,000,000	0	0	0	0	4.869	4.869	JJ	22,452	48,690	06/25/2019	01/15/2030
902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		D	1	1.G FE	620,395	113.2020	566,009	500,000	606,903	0	(5,947)	0	0	7.125	4.856	AO	8,906	35,625	08/24/2022	10/01/2037
902133-AU-1	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		D	1	1.G FE	3,847,437	95.9860	3,909,514	4,073,000	3,946,824	0	44,476	0	0	3.125	4.389	FA	48,084	127,281	09/13/2022	08/15/2027
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY SENIOR CO		D	1	1.G	8,000,000	96.1440	7,691,526	8,000,000	8,000,000	0	0	0	0	4.090	4.090	FA	127,244	327,200	02/11/2019	02/11/2029
92858R-AB-6	VMED02UKFINANCINGIPLC SECURED CORP_BND 1		D	1	3.C FE	705,250	85.5460	598,822	700,000	703,228	0	(625)	0	0	4.750	4.636	JJ	15,332	33,250	07/12/2021	07/15/2031
92936M-AE-7	WPP FINANCE 2010 SENIOR CORP_BND		D	1	2.B FE	1,086,564	83.9480	755,535	900,000	1,065,103	0	(5,722)	0	0	5.625	4.200	MN	6,469	50,625	05/13/2021	11/15/2043
G2735*-AA-9	GREAT ROLLING STOCK COMPANY PL SECURED C		B		2.B	6,155,827	93.6040	5,383,087	5,750,932	5,750,932	0	0	0	(102,859)	3.150	3.143	MJSD	496	231,130	12/21/2020	11/30/2027
G2956@-AA-9	ABP ACQUISITIONS UK LTD SECURED CORP_BND		B		2.B	4,028,295	100.2490	3,138,784	3,131,000	3,131,000	0	0	0	(56,000)	4.700	5.368	JD	3,544	274,203	04/25/2012	04/25/2033
G3225*-AB-2	EVERSHOLT FUNDING PLC SECURED CORP_BND		B		2.B YE	6,441,639	100.0860	5,013,921	5,009,600	5,009,600	0	0	0	(89,600)	4.700	3.020	JD	13,052	393,102	12/19/2012	12/19/2036
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND		D		3.A	1,000,000	99.4040	994,045	1,000,000	1,000,000	0	0	0	0	4.770	4.748	JD	2,253	47,700	06/14/2016	06/14/2026
G4378*-AC-3	HEATHROW AIRPORT LTD SECURED CORP_BND		B		2.A	11,905,740	77.4010	7,464,150	9,643,480	9,643,480	0	0	0	(172,480)	2.970	2.970	AO	60,465	292,111	10/15/2015	10/15/2035
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN SENIOR CO		D		2.A PL	2,800,000	96.3690	2,698,325	2,800,000	2,800,000	0	0	0	0	3.840	3.839	JD	3,285	107,520	09/28/2017	09/28/2027
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAN SENIOR CO		D		2.A PL	4,980,000	96.0610	4,783,817	4,980,000	4,980,000	0	0	0	0	3.890	3.890	JD	5,919	193,722	12/20/2017	12/20/2027
G6970*-AD-8	PEEL PORTS PP FINANCE LIMITED SECURED CO		B		2.B PL	2,401,729	104.9060	1,970,763	1,878,600	1,878,600	0	0	0	(33,600)	6.550	6.603	MJSD	7,178	126,237	12/10/2012	12/10/2037
G7315#-AA-2	QUEEN MARY UNIVERSITY OF LONDO SENIOR CO		B		1.E	5,763,150	63.9170	3,602,215	5,635,800	5,635,800	0	0	0	(100,800)	2.970	2.970	JJ	77,182	171,844	01/15/2019	01/15/2049
G7827#-AC-9	SAVILLS HOLDING COMPANY LTD SENIOR CORP_		B		2.B	2,648,376	87.1730	2,194,439	2,517,324	2,517,324	0	0	0	(45,024)	3.260	3.260	JD	2,508	82,646	06/20/2018	06/20/2030
G7996#-AA-8	SEGRO PLC SENIOR CORP_BND		B		1.G PL	2,348,500	97.0200	2,009,278	2,071,000	2,071,000	0	0	0	(138,300)	1.770	1.770	FA	13,644	38,520	08/17/2017	08/17/2027
G8278*-AA-9	SOUTH WEST AIRPORTS LTD SECURED CORP_BND		B		2.C	1,388,117	89.5820	986,175	1,100,860	1,100,860	0	0	0	(19,690)	3.680	3.679	JD	113	40,701	05/15/2015	05/15/2030
G9408#-AB-4	WADHAM COLLEGE SENIOR CORP_BND		B		1.D	2,010,300	60.1610	1,130,180	1,878,600	1,878,600	0	0	0	(33,600)	2.640	2.640	FA	20,665	50,442	06/08/2018	06/08/2048
K7802#-AY-5	ROYAL GREENLAND A / S SENIOR CORP_BND		D		2.B	3,400,000	96.9650	3,296,823	3,400,000	3,400,000	0	0	0	0	4.370	4.370	MN	17,334	148,580	11/19/2018	11/19/2028
K7802#-BC-2	ROYAL GREENLAND A / S SENIOR CORP_BND		D		2.B	1,700,000	93.0850	1,582,441	1,700,000	1,700,000	0	0	0	0	4.620	4.620	MN	9,163	78,540	11/19/2018	11/19/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
K8553*-AA-0	SCANDLINES APS SECURED CORP_BND		B		2.B FE	3,371,416	98.4220	3,012,989	3,061,296	3,061,296	0	0	0	(204,431)	2.550	2.549	JD	217	79,429	07/13/2017	09/30/2028
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND		D		3.B	736,184	98.9860	969,272	979,200	899,913	0	24,767	0	0	5.500	11.931	MJSD	2,394	53,856	11/01/2016	09/15/2027
Q0697#-AF-3	AUSGRID FINANCE PTY LTD SECURED CORP_BND		B		2.A FE	4,954,110	93.5960	3,592,879	3,838,730	3,838,730	0	0	0	(391,840)	4.857	4.857	AO	46,612	201,474	09/06/2017	10/01/2032
Q1798#-AC-6	BROADCAST AUSTRALIA FINANCE PT SECURED C		B		2.B FE	4,216,575	98.1200	3,341,291	3,405,325	3,405,325	0	0	0	(347,600)	4.970	4.970	JD	7,992	177,240	12/14/2017	12/14/2027
Q1798#-AE-2	BROADCAST AUSTRALIA FINANCE PT SECURED C		B		2.B FE	1,073,310	96.6670	837,920	866,810	866,810	0	0	0	(88,480)	5.170	5.170	JD	2,116	46,931	12/14/2017	12/14/2029
Q7794#-AF-0	QPH FINANCE CO PTY LTD SECURED CORP_BND		B		2.B FE	465,775	102.8130	318,285	309,575	309,575	0	0	0	(31,600)	6.280	6.280	FA	7,399	20,578	08/14/2014	08/14/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,082,836,353	XXX	935,663,207	1,064,254,359	1,068,776,648	0	204,487	0	(2,944,624)	XXX	XXX	XXX	9,921,438	41,693,977	XXX	XXX
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB			4	1.A FM	71,218	63.2270	61,505	97,277	68,778	0	(1,172)	0	0	4.733	3.781	MON	77	1,235	08/26/2024	11/25/2036
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB			4	1.A FM	991,108	83.0370	1,176,134	1,416,391	1,015,875	0	3,305	0	0	4.653	8.012	MON	1,098	47,485	11/01/2016	05/25/2037
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB			4	1.A FM	313,579	95.9580	356,623	371,647	358,575	0	3,216	0	0	4.713	5.544	MON	292	7,961	09/09/2016	02/25/2037
073871-AC-9	BEARSTEARNSALT-ATRUSTBALTA SUPSEN WHOLE_			4	1.B FM	270,520	86.8720	265,262	305,349	290,108	0	(662)	0	0	4.793	5.784	MON	244	12,194	07/27/2016	08/25/2036
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO			4	1.A FM	242,857	96.3010	279,252	289,979	252,247	0	(1,994)	0	0	4.873	6.644	MON	236	10,326	08/02/2016	12/25/2036
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO			4	1.A FM	1,313,131	93.9340	1,497,071	1,593,754	1,528,641	0	2,914	0	0	4.853	4.744	MON	1,289	59,064	11/01/2016	02/25/2037
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH				1.A FE	282,148	96.5480	272,412	282,152	282,152	0	0	0	0	4.272	4.640	MON	1,004	12,054	05/25/2022	11/25/2061
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH				1.A	248,605	95.4700	237,525	248,796	248,796	0	0	0	0	3.626	4.102	MON	752	9,021	03/15/2022	09/25/2061
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO			4	3.C FM	6,521,116	87.7070	6,389,408	7,284,970	6,945,980	0	6,026	0	0	6.000	5.817	MON	36,425	434,871	11/01/2016	02/25/2037
12596M-AC-0	CREDIT SUISSE COMMERCIAL MORTG SENIOR WH			4	1.A	4,870,000	92.0440	4,602,195	5,000,000	4,924,721	0	4,503	0	0	3.650	3.942	MON	15,208	182,500	03/01/2019	07/25/2058
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH			4	1.A FM	1,939,162	50.6490	1,992,955	3,934,829	1,939,162	0	0	0	0	3.000	9.020	MON	9,837	118,045	11/01/2016	03/29/2038
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO				1.A FE	2,179,456	95.0680	2,071,979	2,179,478	2,179,478	0	0	0	0	3.901	4.177	MON	7,085	85,021	03/17/2022	02/01/2067
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH				1.A	323,159	94.6300	305,806	323,160	323,160	0	0	0	0	2.870	3.214	MON	773	9,275	02/17/2022	01/25/2067
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH				1.A	1,344,198	99.5500	1,344,924	1,350,998	1,350,998	0	4,640	0	0	5.169	5.726	MON	5,819	69,833	08/01/2022	05/25/2067
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH				1.A	847,709	98.4040	834,195	847,722	847,722	0	0	0	0	4.547	5.000	MON	3,212	38,546	05/26/2022	05/25/2067
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A			4	1.A FM	138,581	99.1100	156,304	157,707	157,457	0	592	0	0	5.188	4.473	MON	136	6,155	11/01/2016	09/25/2035
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	2,868,502	64.4320	2,052,845	3,186,078	2,189,475	0	(109,826)	0	0	5.500	5.953	MON	14,603	175,106	11/01/2016	01/25/2036
126694-M6-2	COUNTRYWIDEHOMELOANSCWHL_06 SUPSEN WHOLE			4	1.A FM	49,009	88.2270	53,944	61,142	52,819	0	414	0	0	4.853	7.829	MON	49	2,763	12/15/2015	04/25/2046
14453M-AD-6	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB			4	1.A FM	1,266,250	79.4730	1,589,463	2,000,000	1,572,465	0	27,336	0	0	4.693	6.599	MON	1,564	76,628	10/05/2016	10/25/2036
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C			4	1.A FM	664,929	86.0990	730,121	847,996	679,761	0	5,945	0	0	5.053	7.716	MON	714	32,423	11/01/2016	07/25/2037
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO			4	1.A FM	3,622	91.5150	3,875	4,234	4,289	0	64	0	0	4.979	5.435	MON	18	207	10/15/2015	04/25/2037
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS			4	1.A FM	122,412	98.0370	135,507	138,221	132,368	0	1,446	0	0	4.628	6.453	MON	107	6,390	10/21/2015	05/25/2037
19685E-AA-9	COLTMORTGAGELOANTRUSTCOLT_ SENIOR WHOLE_				1.A FE	2,211,823	91.6040	2,026,123	2,211,832	2,211,832	0	0	0	0	2.994	3.517	MON	5,519	66,222	02/18/2022	02/25/2067
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO			4	1.A FM	229,036	76.7740	223,192	290,713	229,036	0	0	0	0	4.721	7.411	MON	496	12,854	07/22/2015	03/19/2045
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO			4	1.A FM	104,100	74.9670	98,032	130,767	104,100	0	0	0	0	5.001	6.264	MON	236	5,609	07/31/2015	08/19/2045
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH				1.A	345,767	95.1060	329,276	346,221	346,221	0	21	0	0	4.300	4.363	MON	1,241	14,887	03/25/2022	03/25/2067
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB			4	1.A FM	4,052	33.6410	2,247	6,679	2,337	0	(155)	0	0	4.613	5.373	MON	5	111	08/20/2015	03/25/2036
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH				1.A	449,399	90.3700	397,927	440,332	449,399	0	0	0	0	4.000	3.713	MON	1,468	17,613	03/03/2022	05/25/2062
41161P-ED-1	HVML_04-3 SENIOR WHOLE_CMO _04-3			4	1.A FM	437,466	95.9280	420,931	438,800	450,490	0	(989)	0	0	6.018	4.927	MON	2,201	25,636	11/01/2016	05/19/2034
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH			4	1.A FM	130,013	50.8040	91,015	179,149	94,077	0	(5,891)	0	0	5.121	6.659	MON	331	8,574	08/25/2015	03/19/2035
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH			4	1.A FM	127,890	50.2730	96,950	192,846	101,853	0	(6,435)	0	0	5.001	6.562	MON	348	9,302	10/08/2015	06/19/2035
465976-AA-6	JPMORGANMORTGAGETRUSTJPMMT SENIOR WHOLE_				1.A	286,073	85.5020	249,125	291,368	286,073	0	0	0	0	3.250	3.442	MON	789	9,469	02/24/2022	07/25/2052
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB			4	1.A FM	74,701	58.1860	62,274	107,026	54,795	0	(2,123)	0	0	6.277	8.271	MON	560	2,634	07/28/2015	08/25/2036
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB			4	1.A FM	93,992	58.3900	68,352	117,061	35,361	0	(11,389)	0	0	4.863	22.996	MON	474	3,453	11/01/2016	10/25/2036
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB			4	1.A FM	8,466	48.9050	5,806	11,872	3,596	0	(344)	0	0	5.910	18.820	MON	58	283	08/19/2015	01/25/2037
525221-HD-2	LXS 2006-5 SENIOR WHOLE_CMO			4	1.A FM	110,468	86.8400	131,075	150,938	120,357	0	(849)	0	0	6.846	6.478	MON	861	4,792	07/22/2015	02/25/2036
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_			4	1.A FM	122,510	93.5010	142,738	152,660	141,008	0	1,605	0	0	4.803	7.416	MON	122	6,482	07/09/2015	08/25/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_			4	1.A FM	59,982	98.7830	76,025	76,961	78,154	0	2,274	0	0	4.873	7.141	MON	63	3,764	07/21/2015	06/25/2046
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_			4	1.A FM	270,514	85.9820	292,113	339,735	309,103	0	2,611	0	0	4.853	7.228	MON	275	15,083	07/31/2015	11/25/2046
54251P-AA-5	LBMLT SENIOR ABS_ABS _06-5			4	1.A FM	158,129	95.0770	200,209	210,576	166,894	0	1,775	0	0	4.733	8.758	MON	166	8,881	10/21/2015	06/25/2036
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ			4	1.A	156,588	92.3440	144,599	156,588	156,588	0	0	0	0	1.153	1.118	MON	150	1,805	04/09/2021	04/25/2065
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN			4	1.A FM	616,319	86.2030	936,346	1,086,212	713,768	0	2,915	0	0	5.102	14.650	MON	1,078	61,701	06/01/2017	10/26/2046
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO				1.A	1,243,100	92.7100	1,156,824	1,247,789	1,247,789	0	0	0	0	3.079	3.576	MON	3,202	38,419	03/03/2022	03/27/2062
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH			4	1.A FM	225,237	88.7980	212,296	239,076	211,304	0	(1,263)	0	0	6.500	6.593	MON	1,295	12,326	11/01/2016	07/25/2034
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB			4	1.A FM	215,518	88.0000	247,309	281,034	228,215	0	2,412	0	0	4.733	6.878	MON	222	8,907	10/21/2015	06/25/2036
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO _				1.A	456,998	100.0480	460,672	460,453	460,453	0	1,806	0	0	6.100	6.670	MON	2,341	28,088	09/26/2022	09/25/2062
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO			4	1.A FM	312,667	84.3370	348,967	413,776	330,372	0	(2,850)	0	0	5.626	8.557	MON	1,940	24,068	11/01/2016	09/25/2046
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO			4	1.A FM	10,119	90.3700	12,071	13,357	12,523	0	142	0	0	5.676	8.348	MON	63	783	08/19/2015	09/25/2046
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH			4	1.A FM	86,647	85.3320	100,425	117,686	100,960	0	(519)	0	0	4.853	8.694	MON	95	6,718	10/25/2024	12/26/2036
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB			4	1.A FM	471,261	51.4380	411,326	799,654	270,134	0	(42,194)	0	0	4.853	19.691	MON	647	15,046	06/24/2017	02/25/2036
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO				1.A FE	675,188	91.1270	615,281	675,191	675,191	0	0	0	0	3.166	3.642	MON	1,781	21,377	03/02/2022	03/25/2062
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO				1.A	737,145	93.0220	685,869	737,319	737,319	0	0	0	0	3.122	3.823	MON	1,918	23,185	03/04/2022	02/25/2067
86359D-UT-2	LEHMAN XS TRUST LXS_05-5N SENIOR WHOLE_C			4	1.A FM	4,998	90.9580	5,877	6,462	6,020	0	83	0	0	5.173	5.464	MON	6	256	08/19/2015	11/25/2035
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH			4	1.A FM	14,269	91.6410	15,847	17,293	12,440	0	(284)	0	0	6.976	12.042	MON	101	822	11/19/2015	03/25/2046
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH			4	1.A FM	5,294	86.0390	5,672	6,592	5,637	0	33	0	0	4.813	6.130	MON	5	250	08/21/2015	01/25/2037
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH			4	1.A FM	41,805	93.2970	49,371	52,918	44,708	0	288	0	0	4.753	8.023	MON	42	1,824	08/10/2015	02/25/2037
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB			4	1.A FM	40,147	96.3730	50,248	52,139	49,357	0	918	0	0	4.633	6.737	MON	40	1,901	10/09/2015	05/25/2047
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH				1.A	1,002,707	90.3990	908,437	1,004,917	1,002,760	0	51	0	0	2.577	2.599	MON	2,158	25,897	02/02/2022	02/25/2057
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB				1.A FE	3,763,819	84.9100	3,214,205	3,785,422	3,767,825	0	626	0	0	3.380	3.454	MON	10,662	127,947	02/22/2022	02/25/2052
92538F-AA-2	VERUS SECURITIZATION TRUST VER WHOLE_CMO			4	1.A	310,889	88.8780	276,318	310,895	310,895	0	2	0	0	1.031	1.017	MON	267	3,205	04/13/2021	02/25/2066
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH				1.A	759,991	90.6050	688,599	759,999	759,999	0	0	0	0	2.724	3.271	MON	1,725	20,702	02/04/2022	01/25/2067
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB			4	1.A FM	7,896	86.3760	10,179	11,785	8,678	0	100	0	0	4.743	8.437	MON	9	434	08/18/2015	05/25/2037
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB			4	1.A FM	14,995	86.3280	18,232	21,119	16,068	0	168	0	0	4.703	7.890	MON	17	778	08/18/2015	05/25/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						43,269,249	XXX	41,897,685	49,875,092	43,658,716	0	(110,708)	0	0	XXX	XXX	XXX	145,519	2,039,191	XXX	XXX
00179C-AA-6	AMSRTRUSTAMSR_24-SFR1 ABS SFR1-A 144A				1.A FE	1,419,349	96.5850	1,448,770	1,500,000	1,426,052	0	6,703	0	0	4.290	5.582	MON	2,503	25,383	06/26/2024	07/17/2041
05490R-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	1.A	3,601,542	93.9800	3,289,304	3,500,000	3,523,113	0	(10,239)	0	0	3.819	3.515	MON	11,139	133,665	07/24/2015	07/14/2037
05493W-AA-0	BAMLL_24-BHP SENIOR CMBS 4-BHP-A 144A				1.A FE	740,000	100.4960	743,669	740,000	740,000	0	0	0	0	6.732	6.236	MON	2,352	18,320	08/07/2024	08/15/2039
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	1.A	3,089,991	81.4010	2,442,023	3,000,000	3,060,832	0	(5,295)	0	0	4.185	4.019	MON	6,975	127,654	08/01/2014	08/16/2046
05552X-BG-2	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO				1.A	205,986	85.5750	171,151	200,000	204,206	0	(559)	0	0	2.689	2.350	MON	448	5,378	11/17/2021	11/15/2054
05555A-AE-5	BARCLAYS COMMERCIAL MORTGAGE S SENIOR CM				1.A	1,081,438	102.6730	1,078,068	1,050,000	1,079,878	0	(1,560)	0	0	6.094	5.736	MON	5,332	37,326	05/09/2024	05/15/2057
05609T-AC-4	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM				1.A	668,325	99.6880	667,906	670,000	668,325	0	(1,675)	0	0	5.677	6.110	MON	1,796	44,192	01/20/2022	01/15/2039
05609T-AE-0	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM				1.A	1,765,575	99.5630	1,762,256	1,770,000	1,784,760	0	(25,971)	0	0	5.977	5.005	MON	4,996	122,138	01/20/2022	01/15/2039
05609T-AG-5	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM				1.A	379,050	99.4380	377,863	380,000	375,159	0	(3,172)	0	0	6.277	6.425	MON	1,126	27,389	01/20/2022	01/15/2039
06540Y-AV-1	BANK_20-BN28 SUB SUB_CMBS _20-BN28			4	1.A	617,971	82.0220	492,133	600,000	610,605	0	(1,602)	0	0	2.344	2.014	MON	1,172	14,064	09/21/2020	03/15/2063
06541A-BU-3	BNK_21-B31 SUB SUB_CMBS _21-BN31			4	1.A	411,976	81.1040	324,417	400,000	407,436	0	(1,180)	0	0	2.383	2.048	MON	794	9,532	01/28/2021	02/15/2054
08160B-AC-8	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S			4	1.A	9,587,689	96.7990	9,147,534	9,450,000	9,495,056	0	(12,739)	0	0	3.944	3.767	MON	31,056	372,670	12/19/2018	07/15/2051
08162C-AF-7	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM			4	1.A	1,287,474	95.7000	1,196,254	1,250,000	1,264,821	0	(3,536)	0	0	4.441	4.093	MON	4,626	55,512	09/20/2018	10/10/2051
08162W-BG-0	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C			4	1.B	1,132,922	74.5760	820,336	1,100,000	1,119,887	0	(2,677)	0	0	2.351	2.030	MON	2,155	25,861	09/21/2020	09/15/2053
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO				1.A	2,677,960	84.7020	2,202,246	2,600,000	2,654,523	0	(7,392)	0	0	2.576	2.238	MON	5,581	66,976	10/29/2021	11/15/2054
08861R-AA-9	BFLD TRUST BFLD_24-UNIV SENIOR CMBS UNIV				1.A FE	867,821	100.0000	870,000	870,000	868,064	0	243	0	0	5.890	5.497	MON	2,277	5,917	10/29/2024	11/15/2041
096920-AD-5	BMO MORTGAGE TRUST BMO_24-C10 SENIOR CMB				1.A FE	2,894,295	101.5700	2,854,118	2,810,000	2,893,218	0	(1,077)	0	0	5.478	5.117	MON	12,827	12,827	10/24/2024	11/15/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM				1.A FE	608,475	100.6880	614,199	610,000	608,475	0	0	0	0	6.088	5.568	MON	1,754	13,757	07/23/2024	08/15/2041
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO				1.A	726,065	100.4060	730,842	727,885	724,945	0	(1,149)	0	0	6.159	5.567	MON	2,117	50,705	12/07/2023	12/15/2040
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO			4	1.A	5,213,672	96.8920	4,844,623	5,000,000	5,082,570	0	(21,094)	0	0	4.279	3.754	MON	17,829	213,950	12/19/2018	08/15/2051
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO			4	1.A	5,546,437	94.4640	4,750,613	5,029,000	5,217,169	0	(79,552)	0	0	3.631	1.763	MON	15,217	182,603	03/29/2021	02/10/2050
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO			4	1.A	9,812,891	96.1590	9,615,867	10,000,000	9,930,539	0	20,088	0	0	3.431	3.697	MON	28,592	343,100	12/19/2018	08/15/2050
12592T-AG-0	COMM MORTGAGE TRUST COMM_15-3B SUB SUB_C			4	1.A	7,333,676	94.6820	7,077,500	7,475,000	7,462,688	0	17,067	0	0	3.238	3.535	MON	20,173	246,105	10/29/2015	02/10/2035
12593A-BD-6	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C			4	1.A	1,303,688	96.9580	1,163,497	1,200,000	1,218,878	0	(9,141)	0	0	4.183	2.419	MON	4,183	50,196	09/15/2020	05/12/2048
12594P-AV-3	CREDIT SUISSE MORTGAGE TRUST C LCF SENIO			4	1.A	1,029,992	97.5580	975,576	1,000,000	1,004,784	0	(3,141)	0	0	3.795	3.438	MON	3,162	37,948	12/14/2016	12/15/2049
12596W-AC-8	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO			4	1.A	5,149,960	91.5120	4,575,603	5,000,000	5,067,671	0	(14,043)	0	0	3.329	2.979	MON	13,871	166,450	06/18/2019	06/17/2052
12635W-AA-5	COMM MORTGAGE TRUST COMM_16-78 LCF SENIO			4	1.A	1,029,922	97.2300	972,300	1,000,000	1,003,326	0	(3,401)	0	0	3.545	3.178	MON	2,954	35,450	02/19/2016	02/10/2036
12635W-AE-7	COMM MORTGAGE TRUST COMM_16-78 SUB SENIO			4	1.A	1,029,279	96.5760	965,764	1,000,000	1,003,592	0	(3,477)	0	0	3.832	3.505	MON	3,193	38,957	02/19/2016	02/10/2036
12635W-AG-2	COMM MORTGAGE TRUST COMM_16-78 SUB SENIO			4	1.E	1,002,071	95.6680	956,678	1,000,000	999,347	0	(146)	0	0	3.832	3.902	MON	3,193	38,957	02/19/2016	02/10/2036
17291D-AD-5	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR			4	1.A	5,191,406	97.0110	4,850,527	5,000,000	5,071,937	0	(19,278)	0	0	4.228	3.756	MON	17,617	211,400	12/19/2018	06/10/2051
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1 LCF SENIO			4	1.A	5,266,406	95.5460	4,777,322	5,000,000	5,105,569	0	(25,096)	0	0	4.466	3.812	MON	18,608	223,300	12/19/2018	10/15/2051
36250P-AH-8	GS MORTGAGE SECURITIES TRUST G AM SUB_CM			4	1.A	1,029,978	99.0940	990,935	1,000,000	1,001,104	0	(2,748)	0	0	4.018	3.674	MON	3,348	40,180	07/16/2015	07/10/2048
36252C-AA-0	GS MORTGAGE SECURITIES CORP II SENIOR SE			4	1.A	8,480,078	94.0300	7,992,525	8,500,000	8,487,748	0	688	0	0	3.721	3.769	MON	26,357	316,285	12/20/2018	02/10/2037
36252H-AJ-0	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	2.A	2,265,909	87.0940	1,916,063	2,200,000	2,213,496	0	(8,134)	0	0	4.047	3.705	MON	7,420	89,034	03/07/2017	03/10/2050
36272J-AA-1	GSMSCII_24-RVR SENIOR CMBS _24-RVR-A 144				1.A FE	390,000	98.8990	385,707	390,000	390,000	0	0	0	0	5.198	5.265	MON	1,689	6,870	08/01/2024	08/10/2041
38406J-AA-6	GRACE_20-GR LCF SENIOR_CMBS _20-GRCE 144			4	1.A	1,750,888	83.8800	1,425,965	1,700,000	1,730,904	0	(5,041)	0	0	2.347	2.020	MON	3,325	39,899	11/10/2020	12/10/2040
38406J-AE-8	GRACECHURCH MORTGAGE FINANCE P SUB SUB_C			4	1.A	205,995	82.9210	165,841	200,000	203,654	0	(601)	0	0	2.600	2.270	MON	433	5,200	11/10/2020	12/10/2040
46591E-AT-4	JPMORGAN CHASE COMMERCIAL MORT LCF SENIO			4	1.A	2,716,101	90.4580	2,385,389	2,637,000	2,672,438	0	(8,059)	0	0	3.386	3.035	MON	7,441	89,268	06/12/2019	06/13/2052
46593K-AA-9	JP MORGAN CHASE COMMERCIAL MOR SENIOR CM				1.A FE	587,935	99.7070	588,271	590,000	587,990	0	55	0	0	5.174	5.317	MON	2,544	2,544	11/01/2024	11/05/2041
46593K-AC-5	JP MORGAN CHASE COMMERCIAL MOR SUB CMBS				1.D FE	1,474,820	99.6550	1,474,887	1,480,000	1,474,952	0	132	0	0	5.514	5.662	MON	6,800	6,800	11/01/2024	11/05/2041
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO			4	1.A	2,574,988	98.4550	2,461,379	2,500,000	2,500,927	0	(7,892)	0	0	3.822	3.471	MON	7,962	95,545	07/17/2015	07/15/2048
46648K-AU-0	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO			4	1.A	3,269,999	94.7890	3,170,699	3,345,000	3,316,553	0	7,254	0	0	3.409	3.722	MON	9,503	114,038	12/19/2018	10/15/2050
46655A-AJ-7	JPMORGANCHASECOMMERCIALMOR SUB SUB_CMBS				2.B	464,351	80.2710	393,329	490,000	466,376	0	1,420	0	0	3.450	5.007	MON	1,409	17,185	01/12/2022	01/05/2039
55284D-AJ-1	MF1 MULTIFAMILY HOUSING MORTGA SUB SUB_C				1.F FE	4,995,635	98.2760	4,913,819	5,000,000	4,927,645	0	(58,110)	0	0	6.067	5.966	MON	13,483	349,615	12/17/2021	12/15/2034
55287F-AA-2	MCRMORTGAGEMCR_24-HF1 SENIOR CMBS -HF1-A				1.A FE	599,498	100.5000	604,005	601,000	599,578	0	80	0	0	6.190	6.400	MON	1,757	2,459	11/08/2024	12/15/2041
61691A-BL-6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO			4	1.A	1,029,960	98.5820	985,818	1,000,000	1,001,526	0	(2,960)	0	0	3.809	3.457	MON	3,174	38,090	12/02/2015	12/15/2048
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO			4	1.A	9,506,752	96.3980	8,799,243	9,128,000	9,279,153	0	(64,003)	0	0	3.530	2.741	MON	26,852	322,218	03/29/2021	06/15/2050
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBA LCF SENIO			4	1.A	1,025,156	99.2770	992,770	1,000,000	1,000,000	0	(2,575)	0	0	3.732	3.426	MON	3,110	37,320	12/14/2015	05/15/2048
62956H-AA-4	NYC_24-3ELV SENIOR CMBS ELV-A 144A				1.A FE	748,125	100.7410	755,555	750,000	748,125	0	0	0	0	6.388	6.113	MON	2,129	18,746	07/25/2024	08/15/2039
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE				1.A FE	3,762,023	97.1130	3,654,691	3,763,332	3,762,023	0	0	0	0	4.438	4.451	MON	13,454	167,019	04/20/2022	05/17/2041
74334J-AA-8	PROG_24-SFR4 SENIOR CMBS SFR4-A 144A				1.A FE	450,700	91.6730	458,366	500,000	454,122	0	3,422	0	0	3.100	5.404	MON	1,292	6,157	06/20/2024	07/17/2041
78413M-AC-2	SFAVE COMMERCIAL MORTGAGE SECU LCF SENIO			4	1.A	4,159,576	83.3360	3,333,458	4,000,000	4,093,402	0	(7,719)	0	0	3.659	3.406	MON	12,197	146,360	02/03/2015	01/05/2043
78449R-AE-5	SLGOT_21-OVA SUB SENIOR_CMBS _21-OVA 144			4	1.A	1,030,000	83.3510	833,514	1,000,000	1,019,974	0	(2,982)	0	0	2.707	2.372	MON	2,256	27,068	06/15/2021	07/15/2041
78449R-AJ-4	SLGOT_21-OVA SUB SUB_CMBS _21-OVA 144A			4	1.A	559,199	81.5150	456,485	560,000	559,255	0	17	0	0	2.851	2.871	MON	1,330	15,963	06/15/2021	07/15/2041
865592-AJ-8	SUMIT2022BVUEMORTGAGETRUST SUB SUB_CMBS				1.A	455,935	72.9390	342,812	470,000	456,483	0	(1,094)	0	0	2.892	2.356	MON	1,133	13,821	01/12/2022	02/12/2041
87332P-AA-8	TYSN_23-CRNR LCF SENIOR_CMBS _23-CRNR				1.A FE	655,918	104.2630	677,709	650,000	651,429	0	(4,439)	0	0	6.580	6.651	MON	3,564	43,481	11/29/2023	12/10/2033
88581E-AD-3	3650R_21-PF1-A5 LCF SENIOR_CMBS _21-PF1-				1.A	1,029,918	84.1390	841,391	1,000,000	1,020,779	0	(2,813)	0	0	2.522	2.181	MON	2,102	25,220	11/05/2021	11/15/2054
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 SENIOR CM				1.A FE	698,903	97.0190	703,390	725,000	700,619	0	1,716	0	0	4.500	5.330	MON	2,719	10,241	07/26/2024	08/17/2041
90353K-AY-5	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR			4	1.A	5,664,979	96.4480	5,304,648	5,500,000	5,562,823	0	(15,663)	0	0	4.334	3.978	MON	19,866	238,333	09/21/2018	10/15/2051
91831U-AD-9	VNO MORTGAGE TRUST VNDO_16-350 SUB SUB_C			4	1.A	2,048,779	96.0530	1,921,051	2,000,000	2,012,886	0	(1,063)	0	0	4.033	3.603	MON	6,721	79,353	12/14/2016	01/10/2035
92254A-AA-5	VEGAS TRUST VEGAS_24-TI SENIOR CMBS 24-T				1.A FE	2,719,998	100.2420	2,726,583	2,720,000	2,719,998	0	0	0	0	5.518	5.530	MON	12,508	12,508	10/31/2024	11/10/2039
94989V-AF-6	WELLS FARGO COMMERCIAL MORTGAG AM SENIOR			4	1.A	1,029,930	98.6810	986,814	1,000,000	1,000,460	0	(3,169)	0	0	3.972	3.712	MON	3,310	39,720	09/25/2015	09/15/2057

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000A-AU-1	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO			4	1.A	1,029,968	98.9610	989,606	1,000,000	1,001,616	0	(2,891)	0	0	3.809	3.457	MON	3,174	38,090	12/08/2015	12/15/2048
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO			4	1.A	2,162,813	96.5430	1,930,861	2,000,000	2,060,163	0	(17,039)	0	0	4.012	2.934	MON	6,687	80,240	06/12/2019	03/15/2051
95001N-AY-4	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO			4	1.A	2,556,641	97.0730	2,426,833	2,500,000	2,519,806	0	(5,789)	0	0	4.184	3.913	MON	8,717	104,600	09/21/2018	06/15/2051
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S			4	1.A	4,960,240	97.6940	4,695,276	4,806,107	4,853,623	0	(16,117)	0	0	4.175	3.740	MON	16,721	200,655	12/19/2018	09/15/2061
95003C-AS-9	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	710,654	81.5950	563,002	690,000	703,803	0	(1,769)	0	0	3.034	2.703	MON	1,745	20,935	04/22/2021	04/15/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						161,475,646	XXX	150,007,649	158,327,324	159,432,858	0	(441,977)	0	0	XXX	XXX	XXX	497,850	5,818,742	XXX	XXX
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND			1	1.F FE	675,958	87.8340	612,202	697,000	677,745	0	713	0	0	4.375	4.608	MN	4,489	30,494	06/07/2022	05/08/2042
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU			1	1.D FE	5,097,467	101.0590	4,470,615	4,423,771	4,951,859	0	(16,100)	0	0	5.524	4.415	JD	10,861	244,369	03/16/2015	06/15/2050
054977-AB-9	BHGSECURITIZATIONTRUSTBHG_2 SUB ABS_ABS				1.C FE	1,899,874	98.1580	1,865,005	1,900,000	1,899,874	0	0	0	0	2.700	2.732	MON	1,995	51,300	01/25/2022	02/17/2035
054977-AC-7	BHGSECURITIZATIONTRUSTBHG_2 SUB ABS_ABS				1.E FE	1,299,514	95.5640	1,242,330	1,300,000	1,299,677	0	65	0	0	3.080	3.106	MON	1,557	40,040	01/25/2022	02/17/2035
054977-AD-5	BHGSECURITIZATIONTRUSTBHG_2 SUB ABS_ABS				1.F FE	99,946	91.5780	91,578	100,000	99,960	0	6	0	0	3.560	3.594	MON	138	3,560	01/25/2022	02/17/2035
12672#-AA-6	CVS PASSTHROUGH TRUST CORP_BND				2.B	1,137,919	95.9440	1,091,766	1,137,919	1,137,919	0	0	0	0	4.704	4.750	MON	3,122	53,528	09/20/2012	09/10/2034
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND				2.B	296,866	92.1500	273,562	296,866	296,866	0	0	0	0	4.016	4.049	MON	695	11,922	07/11/2013	08/10/2035
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP_BND				1.B	1,560,119	86.4940	1,336,046	1,544,672	1,556,450	0	(471)	0	0	3.880	3.797	AO	12,153	59,933	07/28/2016	04/18/2046
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS			4	2.B FE	1,421,250	98.5600	1,400,784	1,421,250	1,421,250	0	0	0	0	4.021	6.556	FMAN	6,509	57,148	03/20/2019	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS			4	2.B FE	1,895,000	96.1300	1,821,661	1,895,000	1,895,000	0	0	0	0	4.352	5.218	FMAN	9,392	82,470	03/20/2019	05/20/2049
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB				1.A FE	92,444	99.0710	93,909	94,789	92,855	0	271	0	0	5.250	6.200	MON	83	4,976	09/19/2022	11/25/2040
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB				1.A FE	984,556	95.8350	943,578	984,590	984,556	0	0	0	0	4.510	4.583	MON	740	44,405	06/09/2022	08/26/2047
36268D-AA-0	GM FINANCIAL REVOLVING RECEIVA SENIOR AB				1.A FE	819,856	103.6140	849,633	820,000	820,000	0	144	0	0	5.770	6.510	MON	2,629	47,314	11/06/2023	08/11/2036
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB				1.A FE	336,622	98.9360	336,722	340,343	336,622	0	0	0	0	4.500	5.194	MON	255	15,316	07/15/2022	06/25/2052
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB				1.F FE	1,609,240	83.1250	1,337,992	1,609,624	1,609,240	0	0	0	0	2.700	2.722	MON	1,328	43,460	01/24/2022	01/20/2049
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB				1.F FE	261,323	87.6870	232,225	264,835	262,390	0	359	0	0	4.000	4.188	MON	324	10,593	04/13/2022	04/20/2049
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 ABS_ABS _			4	1.D FE	1,276,124	76.7830	981,374	1,278,121	1,276,910	0	271	0	0	2.220	2.243	MON	867	28,374	03/30/2021	03/20/2048
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB			4	1.A FE	437,292	87.5010	360,530	412,029	433,361	0	1,112	0	0	2.880	1.726	MON	363	11,866	03/07/2022	09/20/2040
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB			4	1.D FE	454,390	93.0990	393,175	422,320	442,586	0	(3,412)	0	0	4.010	2.679	MON	517	16,916	03/29/2021	06/22/2043
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS				1.D FE	977,484	86.0360	873,265	1,015,003	981,078	0	(6,404)	0	0	2.640	3.351	MON	819	26,796	03/10/2022	01/20/2053
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB				1.A FE	1,721,706	99.3750	1,711,230	1,722,000	1,721,776	0	68	0	0	4.130	4.170	MON	3,358	71,119	04/21/2022	05/14/2035
68269J-AE-1	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB				1.A FE	729,141	101.6580	762,434	750,000	733,057	0	3,457	0	0	5.500	6.189	MON	1,948	41,250	11/07/2023	06/14/2038
693342-AB-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR AB				1.A FE	908,974	93.8980	853,533	909,000	908,974	0	0	0	0	4.263	4.262	JD	3,229	38,751	05/03/2022	06/01/2038
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES MUNITAX_BN				1.D FE	870,000	95.4390	830,317	870,000	870,000	0	0	0	0	5.912	5.911	JD	2,286	51,434	05/22/2014	06/15/2050
71710T-AE-8	PG&E RECOVERY FUNDING LLC SENIOR ABS_ABS				1.A FE	1,947,902	99.4390	1,839,622	1,850,000	1,936,720	0	(6,410)	0	0	5.256	4.678	JJ	44,837	97,236	02/09/2023	01/15/2040
75907D-AB-3	RMIT_22-1-A SUB ABS_ABS _22-1 144A				1.G FE	278,975	96.9000	270,351	279,000	278,982	0	2	0	0	3.710	3.739	MON	460	10,351	02/16/2022	03/15/2032
75907Q-AA-6	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB			4	1.A FE	4,283	99.8910	4,278	4,283	4,283	0	0	0	0	2.340	2.341	MON	4	100	09/15/2020	10/15/2030
75907Q-AB-4	REGIONAL MANAGEMENT ISSUANCE T SUB ABS_A			4	1.D FE	109,980	99.4230	109,365	110,000	109,992	0	3	0	0	3.230	3.258	MON	158	3,553	09/15/2020	10/15/2030
75907U-AA-7	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB			4	1.D FE	821,937	93.0430	764,815	822,000	821,959	0	5	0	0	1.900	1.908	MON	694	15,618	07/14/2021	08/15/2033
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A			4	2.C FE	1,227,013	99.0150	1,214,929	1,227,013	1,227,013	0	0	0	0	5.216	7.440	JAJO	11,734	64,001	08/02/2019	07/25/2049
78433L-AE-6	SCERFL_22-A ABS_ABS _22-A				1.A FE	337,973	80.4540	271,935	338,000	337,990	0	(1)	0	0	2.943	2.943	MN	1,271	9,947	02/08/2022	11/15/2044
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB			4	1.A FE	2,491,083	98.1980	2,515,378	2,561,525	2,561,525	0	0	0	0	5.050	4.435	MJSD	5,749	155,171	03/31/2021	09/15/2033
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB				1.A FE	1,581,068	98.1900	1,552,479	1,581,096	1,581,068	0	0	0	0	4.480	4.549	MON	2,951	70,833	08/02/2022	05/16/2050
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A				1.G FE	323,779	92.4660	299,513	323,916	323,814	0	7	0	0	3.940	3.980	MON	567	12,762	03/08/2022	11/16/2054
83207Q-AA-7	SMB_24-D ABS -D-A1 144A				1.A FE	1,423,103	100.0170	1,423,819	1,423,581	1,423,103	0	0	0	0	5.380	5.527	MON	3,404	35,529	06/25/2024	07/07/2053
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU ABS F-A1A				1.A FE	1,092,549	99.0420	1,082,099	1,092,567	1,092,550	0	1	0	0	5.060	5.113	MON	2,457	5,989	10/29/2024	03/16/2054
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND			1	2.B FE	1,315,523	92.7170	1,219,709	1,315,523	1,315,523	0	0	0	0	3.950	3.950	JD	144	51,963	03/04/2015	06/30/2035
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A			4	1.A FE	1,366,647	91.8540	1,255,380	1,366,715	1,366,647	0	0	0	0	1.970	1.979	MON	449	26,924	09/16/2020	09/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND				2.C PL	785,411	93.0220	730,607	785,411	785,411	0	0	0	0	5.000	5.000	AO	9,818	39,271	06/19/2013	04/01/2039
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB				1.D FE	1,295,624	87.2640	1,148,391	1,316,003	1,316,003	0	0	0	0	2.790	4.269	MON	1,122	36,717	02/16/2022	02/20/2049
X2145*-AA-4	ELENIA FINANCE OYJ SECURED CORP_BND		B		2.B FE	2,675,693	99.0870	2,052,091	2,071,000	2,071,000	0	0	0	(138,300)	3.601	3.601	JJ	31,281	77,931	07/30/2014	07/30/2034
000000-00-0	SUMMARY ADJUSTMENT				2.B Z	0	0.0000	0	0	15	0	0	0	0	0.000	0.000		(10)	(9)	12/31/2024	01/01/2025
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						45,941,608	XXX	42,520,227	44,676,765	45,263,603	0	(26,314)	0	(138,300)	XXX	XXX	XXX	186,747	1,801,221	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,333,522,856	XXX	1,170,088,768	1,317,133,540	1,317,131,825	0	(374,512)	0	(3,082,924)	XXX	XXX	XXX	10,751,554	51,353,131	XXX	XXX
59156R-CA-4	METLIFEINC CAPSEC CORP_BND			2	2.B FE	1,000,000	97.8750	978,750	1,000,000	1,000,000	0	0	0	0	3.850	3.850	MS	11,336	38,500	09/08/2020	12/31/2079
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,000,000	XXX	978,750	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	11,336	38,500	XXX	XXX
1309999999. Total - Hybrid Securities						1,000,000	XXX	978,750	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	11,336	38,500	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						1,300,617,203	XXX	1,143,634,164	1,328,274,579	1,298,977,564	0	1,788,708	0	(2,944,624)	XXX	XXX	XXX	11,350,576	47,676,020	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						174,146,606	XXX	167,337,038	183,915,674	176,334,399	0	(69,123)	0	0	XXX	XXX	XXX	619,133	7,728,018	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						161,475,646	XXX	150,007,649	158,327,324	159,432,858	0	(441,977)	0	0	XXX	XXX	XXX	497,850	5,818,742	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						56,729,525	XXX	50,624,424	55,501,765	56,032,232	0	(33,231)	0	(138,300)	XXX	XXX	XXX	232,233	2,148,435	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,692,968,980	XXX	1,511,603,275	1,726,019,342	1,690,777,053	0	1,244,377	0	(3,082,924)	XXX	XXX	XXX	12,699,792	63,371,215	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 496,290,107	1B ..$ 34,986,951	1C ..$ 31,331,384	1D ..$ 87,082,449	1E ..$ 69,676,856	1F ..$ 211,899,594	1G ..$ 261,877,184
1B	2A ...$ 186,680,518	2B ..$ 240,867,171	2C ..$ 27,109,474				
1C	3A ...$ 2,111,774	3B ..$ 3,464,837	3C ..$ 21,100,903				
1D	4A ...$ 6,255,715	4B ..$ 6,229,075	4C ..$ 40,000				
1E	5A ...$ 1,000,000	5B ..$ 324,000	5C ..$ 2,449,061				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
73113@-11-7	POLICYGENIUS INC PFD_EQUITY			1,520.000	1.00	1,973.300	1,125,638	740.410	1,125,638	2,999,988	0	0	0	(1,874,350)	0	0	(1,874,350)	0	5.B GI	12/23/2021
BHF41U-JK-6	POLICYGENIUS INC PFD_EQUITY			276.000	1.00	999.986	280,791	1,016.990	280,791	276,096	0	0	0	4,695	0	0	4,695	0	5.B GI	04/26/2023
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,406,429	XXX	1,406,429	3,276,084	0	0	0	(1,869,655)	0	0	(1,869,655)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,406,429	XXX	1,406,429	3,276,084	0	0	0	(1,869,655)	0	0	(1,869,655)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							1,406,429	XXX	1,406,429	3,276,084	0	0	0	(1,869,655)	0	0	(1,869,655)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 1,406,429	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,406,429	XXX	1,406,429	3,276,084	0	0	0	(1,869,655)	0	(1,869,655)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		12/01/2024	INTEREST CAPITALIZATION		255,634	255,634	0
0109999999. Subtotal - Bonds - U.S. Governments						255,634	255,634	0
00179C-AA-6	AMSRTRUSTAMSR_24-SFR1 ABS SFR1-A 144A		06/26/2024	NOMURA SECURITIES INTL. INC.		1,419,349	1,500,000	0
032654-BB-0	ANALOG DEVICES INC SENIOR CORP BND 5.		04/01/2024	MERRILL LYNCH PIERCE FNNR & SM		2,995,110	3,000,000	0
032654-BC-8	ANALOG DEVICES INC SENIOR CORP BND 5.		04/01/2024	MERRILL LYNCH PIERCE FNNR & SM		1,989,600	2,000,000	0
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		08/26/2024	INTEREST CAPITALIZATION		314	314	0
05493W-AA-0	BAMLL_24-BHP SENIOR CMBS 4-BHP-A 144A		08/07/2024	MERRILL LYNCH PIERCE FNNR & SM		740,000	740,000	0
05555A-AE-5	BARCLAYS COMMERCIAL MORTGAGE S SENIOR CM		05/09/2024	BARCLAYS CAPITAL		1,081,438	1,050,000	3,910
05565E-CF-0	BMW US CAPITAL LLC SENIOR CORP_BND 144A		02/15/2024	B7SD_PB		9,961,370	10,000,000	5,722
08861R-AA-9	BFLD TRUST BFLD_24-UNIV SENIOR CMBS UNIV		10/29/2024	CITIGROUP GLOBAL MKT INC		867,821	870,000	0
096920-AD-5	BMO MORTGAGE TRUST BMO_24-C10 SENIOR CMB		10/24/2024	BMO CAPITAL MARKETS		2,894,295	2,810,000	2,565
110122-EJ-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		02/14/2024	CITIGROUP GLOBAL MKT INC		178,641	180,000	0
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		07/23/2024	WELLS FARGO SECURITIES		608,475	610,000	0
12769G-AC-4	CAESARS ENTERTAINMENT INC SECURED CORP B		01/24/2024	DEUTSCHE BANK AG		1,000,000	1,000,000	0
141781-BW-3	CARGILL INC SENIOR CORP_BND 144A 4.00		02/15/2024	B7SD_PB		9,230,921	10,039,000	59,119
15189X-BF-4	CENTERPOINT ENERGY HOUSTON ELE SECURED C		10/30/2024	MUFG SECURITIES AMERICAS INC		1,131,289	1,135,000	0
172967-MP-3	CITIGROUPINC SENIOR CORP_BND 4.412% 0		02/15/2024	B7SD_PB		4,700,615	5,000,000	82,725
18469P-E@-5	CLEARBRIDGE ENERGY MIDSTREAM O SECURED C		11/19/2024	TAX FREE EXCHANGE		327,338	354,419	5,849
209111-GK-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		05/06/2024	J.P. MORGAN SECURITIES INC		1,986,040	2,000,000	0
231021-AX-4	CUMMINS INC SENIOR CORP BND 5.450% 02		02/14/2024	WELLS FARGO SECURITIES		541,572	545,000	0
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING SENIOR COR		01/24/2024	DEUTSCHE BANK AG		1,692,620	2,000,000	41,067
36272J-AA-1	GSMSCII_24-RVR SENIOR CMBS _24-RVR-A 144		08/01/2024	GOLDMAN SACHS & CO.		390,000	390,000	1,164
46593K-AA-9	JP MORGAN CHASE COMMERCIAL MOR SENIOR CM		11/01/2024	J.P. MORGAN SECURITIES INC		587,935	590,000	1,187
46593K-AC-5	JP MORGAN CHASE COMMERCIAL MOR SUB CMBS		11/01/2024	J.P. MORGAN SECURITIES INC		1,474,820	1,480,000	3,174
482480-AM-2	KLA CORP SENIOR CORP_BND 4.950% 07/15		01/30/2024	CITIGROUP GLOBAL MKT INC		1,399,412	1,430,000	3,146
49446R-AZ-2	KIMCO REALTY OP LLC SENIOR CORP_BND 3		02/15/2024	B7SD_PB		8,566,506	10,110,000	120,421
532457-BS-6	ELI LILLY AND COMPANY SENIOR CORP_BND		05/15/2024	MERRILL LYNCH PIERCE FNNR & SM		857,650	1,000,000	6,674
55287F-AA-2	MCRMORTGAGEMCR_24-HF1 SENIOR CMBS -HF1-A		11/08/2024	J.P. MORGAN SECURITIES INC		599,498	601,000	0
62956H-AA-4	NYC_24-3ELV SENIOR CMBS ELV-A 144A 6.		07/25/2024	GOLDMAN SACHS & CO.		748,125	750,000	0
654106-AE-3	NIKE INC SENIOR CORP BND 3.875% 11/01		04/29/2024	MERRILL LYNCH PIERCE FNNR & SM		1,590,240	2,000,000	0
670346-AW-5	NUCOR CORPORATION SENIOR CORP_BND 3.8		01/22/2024	GOLDMAN SACHS & CO.		1,216,950	1,500,000	18,127
68233J-CM-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		01/25/2024	TAX FREE EXCHANGE		942,190	1,000,000	17,875
682680-CA-9	ONEOK INC CORP BND 3.950% 03/01/50		03/01/2024	TAX FREE EXCHANGE		174,027	235,000	0
69371R-S9-8	PACCAR FINANCIAL CORP SENIOR CORP BND M		03/18/2024	J.P. MORGAN SECURITIES INC		2,990,670	3,000,000	0
742718-GG-8	PROCTER & GAMBLE CO SENIOR CORP BND 4		01/24/2024	MORGAN STANLEY & CO. INC		1,000,000	1,000,000	0
74334J-AA-8	PROG_24-SFR4 SENIOR CMBS SFR4-A 144A		06/20/2024	BARCLAYS CAPITAL		450,700	500,000	0
74456Q-CT-1	PUBLIC SERVICE ELECTRIC AND GA SECURED C		08/01/2024	CITIGROUP GLOBAL MKT INC		4,976,950	5,000,000	0
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		10/25/2024	INTEREST CAPITALIZATION		1	1	0
83207Q-AA-7	SMB_24-D ABS -D-A1 144A 5.380% 07/07/		06/25/2024	MERRILL LYNCH PIERCE FNNR & SM		1,423,103	1,423,581	0
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU ABS F-A1A		10/29/2024	GOLDMAN SACHS & CO.		1,092,549	1,092,567	0
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 SENIOR CM		07/26/2024	MERRILL LYNCH PIERCE FNNR & SM		698,903	725,000	0
911312-CD-6	UNITED PARCEL SERVICE INC SENIOR CORP BN		05/20/2024	BNP PARIBAS		1,996,760	2,000,000	0
91159H-JG-6	US BANCORP SUB CORP_BND 4.967% 07/22/		02/15/2024	B7SD_PB		6,990,893	7,500,000	23,800
91324P-CZ-3	UNITEDHEALTH GROUP INC SENIOR CORP BND		01/24/2024	VIRTU AMERICAS LLC		873,600	1,000,000	11,924
92254A-AA-5	VEGAS TRUST VEGAS_24-TI SENIOR CMBS 24-T		10/31/2024	J.P. MORGAN SECURITIES INC		2,719,998	2,720,000	7,505
76720A-AP-1	RIO TINTO FINANCE USA PLC SENIOR CORP	D	01/22/2024	JANE STREET CAPITAL		1,503,570	1,500,000	28,828
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,611,858	93,380,882	444,782
2509999997. Total - Bonds - Part 3						88,867,492	93,636,516	444,782
2509999998. Total - Bonds - Part 5						56,832,832	59,463,855	552,276
2509999999. Total - Bonds						145,700,324	153,100,371	997,058
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						145,700,324	XXX	997,058

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		12/01/2024	PAYDOWN		528,718	528,718	488,890	517,736	0	10,982	0	10,982	0	528,718	0	0	0	15,637	09/20/2033
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		12/01/2024	PAYDOWN		324,322	324,322	287,962	312,208	0	12,114	0	12,114	0	324,322	0	0	0	9,690	12/20/2035
912803-DM-2	UNITEDSTATESTREASURY SENIOR GOVT_BND		04/25/2024	DEUTSCHE BANK AG		12,232,656	26,300,000	8,020,711	13,649,539	0	174,254	0	174,254	0	13,823,794	0	(1,591,138)	(1,591,138)	0	05/15/2040
912803-EA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND		03/21/2024	MORGAN STANLEY & CO. INC		942,748	2,211,000	683,884	1,031,890	0	9,294	0	9,294	0	1,041,184	0	(98,436)	(98,436)	0	02/15/2043
912828-4F-4	UNITEDSTATESTREASURY SENIOR GOVT_BND		11/07/2024	TD SECURITIES (USA)		3,475,248	3,500,000	3,547,311	3,519,855	0	(13,497)	0	(13,497)	0	3,506,358	0	(31,110)	(31,110)	101,466	03/31/2025
912828-XB-1	UNITEDSTATESTREASURY SENIOR GOVT_BND		05/01/2024	CITADEL SECURITIES		4,844,913	5,000,000	4,961,337	4,982,821	0	4,146	0	4,146	0	4,986,967	0	(142,053)	(142,053)	49,330	05/15/2025
91282C-DZ-1	UNITEDSTATESTREASURY SENIOR GOVT_BND		05/01/2024	CITIGROUP GLOBAL MKT INC		4,852,335	5,000,000	4,880,087	4,952,625	0	13,976	0	13,976	0	4,966,601	0	(114,266)	(114,266)	53,365	02/15/2025
91282C-ED-9	UNITEDSTATESTREASURY SENIOR GOVT_BND		11/05/2024	TD SECURITIES (USA)		2,971,401	3,000,000	2,948,325	2,978,684	0	14,948	0	14,948	0	2,993,632	0	(22,231)	(22,231)	60,041	03/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						30,172,341	45,864,040	25,818,507	31,945,358	0	226,217	0	226,217	0	32,171,576	0	(1,999,234)	(1,999,234)	289,529	XXX
452151-LF-8	ILLINOIS STATE OF SENIOR MUNITAX_BND GO		06/01/2024	REDEMPTION 100.0000		255,000	255,000	234,559	244,016	0	10,984	0	10,984	0	255,000	0	0	0	6,503	06/01/2033
93974C-RE-2	WASHINGTON STATE OF MUNITAX_BND GO 5		04/01/2024	CALL 100.0000		2,000,000	2,000,000	1,898,980	1,899,774	0	1,169	0	1,169	0	1,900,943	0	99,057	99,057	68,533	08/01/2040
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,255,000	2,255,000	2,133,539	2,143,790	0	12,153	0	12,153	0	2,155,943	0	99,057	99,057	75,036	XXX
3132AC-S7-6	FEDERALHOMELOANMORTGAGECOR POOL# ZT0542		12/01/2024	PAYDOWN		47,621	47,621	52,539	52,227	0	(4,606)	0	(4,606)	0	47,621	0	0	0	1,063	07/01/2048
3132DN-2W-2	FEDERALHOMELOANMORTGAGECOR POOL# SD1689		12/01/2024	PAYDOWN		186,827	186,827	188,987	188,931	0	(2,104)	0	(2,104)	0	186,827	0	0	0	5,905	10/01/2052
3132DN-S7-9	FEDERALHOMELOANMORTGAGECOR POOL# SD1442		12/01/2024	PAYDOWN		1,230,035	1,230,035	1,194,723	1,166,113	0	63,922	0	63,922	0	1,230,035	0	0	0	4,453	08/01/2052
3132DN-XL-2	FEDERALHOMELOANMORTGAGECOR POOL# SD1583		12/01/2024	PAYDOWN		1,675,053	1,675,053	1,673,744	1,673,744	0	1,309	0	1,309	0	1,675,053	0	0	0	43,814	09/01/2052
3132DV-7C-3	FEDERALHOMELOANMORTGAGECOR POOL# SD8091		12/01/2024	PAYDOWN		102,753	102,753	108,019	107,636	0	(4,884)	0	(4,884)	0	102,753	0	0	0	1,463	09/01/2050
3133A6-TL-5	FEDERALHOMELOANMORTGAGECOR POOL# QB0555		12/01/2024	PAYDOWN		93,210	93,210	101,439	100,953	0	(7,743)	0	(7,743)	0	93,210	0	0	0	749	06/01/2050
3133A7-PJ-2	FEDERALHOMELOANMORTGAGECOR POOL# QB1325		12/01/2024	PAYDOWN		93,270	93,270	101,504	101,037	0	(7,767)	0	(7,767)	0	93,270	0	0	0	892	07/01/2050
3133B0-RW-5	FEDERALHOMELOANMORTGAGECOR POOL# QD3201		12/01/2024	PAYDOWN		159,122	159,122	166,619	166,362	0	(7,240)	0	(7,240)	0	159,122	0	0	0	1,970	12/01/2051
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		36,180	36,180	41,061	37,845	0	(1,666)	0	(1,666)	0	36,180	0	0	0	1,333	06/20/2028
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B		12/01/2024	PAYDOWN		727,139	727,139	631,935	662,048	0	65,091	0	65,091	0	727,139	0	0	0	16,997	08/25/2045
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		1,471,558	1,471,558	1,293,135	1,383,283	0	88,275	0	88,275	0	1,471,558	0	0	0	35,075	11/15/2040
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59		12/01/2024	PAYDOWN		108,989	108,989	105,974	107,382	0	1,607	0	1,607	0	108,989	0	0	0	2,114	08/15/2041
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _		12/01/2024	PAYDOWN		1,135,608	1,135,608	1,162,579	1,154,136	0	(18,528)	0	(18,528)	0	1,135,608	0	0	0	26,263	08/15/2047
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		12/01/2024	PAYDOWN		14,170	14,170	16,325	16,503	0	(2,333)	0	(2,333)	0	14,170	0	0	0	848	09/25/2043
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		91,077	91,077	84,702	88,722	0	2,355	0	2,355	0	91,077	0	0	0	2,123	07/15/2033
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		634,356	634,356	615,523	625,789	0	8,566	0	8,566	0	634,356	0	0	0	20,705	06/25/2035
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _		12/01/2024	PAYDOWN		172,858	172,858	175,137	173,283	0	(425)	0	(425)	0	172,858	0	0	0	5,017	02/25/2036
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		519,986	519,986	504,895	513,469	0	6,518	0	6,518	0	519,986	0	0	0	16,963	03/15/2035
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		265,152	265,152	258,036	262,089	0	3,063	0	3,063	0	265,152	0	0	0	7,420	03/15/2035
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		12/01/2024	PAYDOWN		339,477	339,477	314,228	330,527	0	8,950	0	8,950	0	339,477	0	0	0	9,786	10/15/2035
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		383,990	383,990	373,640	379,702	0	4,287	0	4,287	0	383,990	0	0	0	11,015	10/15/2035
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		411,494	411,494	397,060	406,249	0	5,245	0	5,245	0	411,494	0	0	0	9,888	11/15/2035
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		573,526	573,526	556,253	566,561	0	6,965	0	6,965	0	573,526	0	0	0	20,330	11/15/2035
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		12/01/2024	PAYDOWN		1,153,079	1,153,079	1,088,178	1,129,238	0	23,840	0	23,840	0	1,153,079	0	0	0	35,928	02/15/2036
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		12/01/2024	PAYDOWN		87,298	87,298	75,404	81,035	0	6,263	0	6,263	0	87,298	0	0	0	2,188	01/25/2040
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		12/01/2024	PAYDOWN		12,128	12,128	13,197	13,133	0	(1,005)	0	(1,005)	0	12,128	0	0	0	253	09/01/2047
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		12/01/2024	PAYDOWN		4,450	4,450	4,814	4,793	0	(343)	0	(343)	0	4,450	0	0	0	99	11/01/2048
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9		12/01/2024	PAYDOWN		1,047,345	1,047,345	1,004,142	1,004,799	0	42,546	0	42,546	0	1,047,345	0	0	0	20,219	05/01/2052
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		12/01/2024	PAYDOWN		36,256	36,256	39,553	39,355	0	(3,100)	0	(3,100)	0	36,256	0	0	0	858	10/01/2049
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		12/01/2024	PAYDOWN		158,551	158,551	170,888	170,139	0	(11,588)	0	(11,588)	0	158,551	0	0	0	2,958	09/01/2050
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		12/01/2024	PAYDOWN		233,608	233,608	243,645	243,037	0	(9,430)	0	(9,430)	0	233,608	0	0	0	2,792	11/01/2050
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		12/01/2024	PAYDOWN		151,378	151,378	156,286	155,929	0	(4,551)	0	(4,551)	0	151,378	0	0	0	1,706	09/01/2050
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		12/01/2024	PAYDOWN		98,615	98,615	103,469	103,125	0	(4,510)	0	(4,510)	0	98,615	0	0	0	1,392	09/01/2050
35563P-JG-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		02/01/2024	PAYDOWN		13,834	0	0	0	0	13,834	0	13,834	0	13,834	0	0	0	33	07/25/2058

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
544712-2H-4	LOSANGELESCNTYCALIFMETTRA SENIOR MUNITAX		10/30/2024	CALL 105.3570		526,785	500,000	494,490	494,561	0	387	0	387	0	494,948	0	5,052	5,052	52,991	06/01/2039
54627R-AM-2	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B		04/25/2024	J.P. MORGAN SECURITIES INC		2,295,311	2,425,000	2,425,000	2,425,000	0	0	0	0	0	2,425,000	0	(129,689)	(129,689)	73,712	02/01/2033
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN		04/18/2024	PAINE WEBBER		719,236	740,000	740,000	740,000	0	0	0	0	0	740,000	0	(20,764)	(20,764)	23,910	07/01/2026
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2024	CALL 100.0000		61,000	61,000	72,430	71,352	0	(71)	0	(71)	0	71,281	0	(10,281)	(10,281)	2,152	04/01/2057
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B		10/01/2024	REDEMPTION 100.0000		46,780	46,780	46,780	46,780	0	0	0	0	0	46,780	0	0	0	2,096	04/01/2035
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,119,105	17,228,939	16,796,333	16,986,867	0	261,129	0	261,129	0	17,248,002	0	(155,682)	(155,682)	469,473	XXX
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.00		12/31/2024	REDEMPTION 100.0000		282,185	282,185	256,399	266,480	0	15,705	0	15,705	0	282,185	0	0	0	10,479	03/26/2032
02401@-AB-5	AMERICAN ASSETS TRUST LP SENIOR CORP_BND		12/02/2024	CALL 100.0000		4,500,000	4,500,000	4,653,916	4,522,851	0	(19,658)	0	(19,658)	0	4,503,193	0	(3,193)	(3,193)	218,050	02/02/2025
025816-BK-4	AMERICAN EXPRESS COMPANY SUB CORP_BND		11/04/2024	CALL 100.0000		12,000,000	12,000,000	11,943,240	11,993,834	0	5,597	0	5,597	0	11,999,431	0	569	569	397,542	12/05/2024
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		12/15/2024	REDEMPTION 100.0000		76,034	76,034	87,613	85,387	0	(9,353)	0	(9,353)	0	76,034	0	0	0	3,165	06/15/2050
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		12/26/2024	PAYDOWN		4,862	5,180	3,788	3,720	0	1,142	0	1,142	0	4,862	0	0	0	34	11/25/2036
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		12/26/2024	PAYDOWN		126,687	126,687	88,648	90,567	0	36,119	0	36,119	0	126,687	0	0	0	2,346	05/25/2037
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		05/01/2024	CITIGROUP GLOBAL MKT INC		2,820,840	3,000,000	3,312,030	3,267,512	0	(3,670)	0	(3,670)	0	3,263,842	0	(443,002)	(443,002)	96,948	09/15/2040
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB		12/26/2024	PAYDOWN		93,255	93,255	78,685	89,168	0	4,087	0	4,087	0	93,255	0	0	0	1,213	02/25/2037
073871-AC-9	BEARSTEARNSALT-ATRUSTBALTA SUPSEN WHOLE_		12/26/2024	PAYDOWN		38,473	33,425	29,613	31,829	0	6,643	0	6,643	0	38,473	0	0	0	738	08/25/2036
07389R-AC-0	BEAR STEARNS ASSET BACKED SECU SENIOR AB		09/25/2024	PAYDOWN		840,276	840,276	678,316	815,696	0	24,579	0	24,579	0	840,276	0	0	0	26,942	12/25/2036
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		12/26/2024	PAYDOWN		57,458	57,458	48,121	50,377	0	7,081	0	7,081	0	57,458	0	0	0	1,189	12/25/2036
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		12/26/2024	PAYDOWN		119,908	119,908	98,795	114,790	0	5,118	0	5,118	0	119,908	0	0	0	2,271	02/25/2037
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		12/01/2024	PAYDOWN		81,821	81,821	81,820	81,821	0	0	0	0	0	81,821	0	0	0	2,189	11/25/2061
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		12/01/2024	PAYDOWN		39,917	39,917	39,886	39,917	0	0	0	0	0	39,917	0	0	0	743	09/25/2061
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		12/15/2024	PAYDOWN		272,115	272,115	271,435	271,445	0	670	0	670	0	272,115	0	0	0	13,065	12/15/2040
12519@-AA-5	CED ALAMO 7 LLC SECURED CORP_BND 4.21		12/31/2024	REDEMPTION 100.0000		27,602	27,602	27,602	27,602	0	0	0	0	0	27,602	0	0	0	846	06/30/2041
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		12/01/2024	PAYDOWN		390,579	468,665	419,523	446,469	0	(55,889)	0	(55,889)	0	390,579	0	0	0	17,988	02/25/2037
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		12/01/2024	PAYDOWN		273,059	273,059	273,056	273,059	0	0	0	0	0	273,059	0	0	0	5,591	02/01/2067
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		12/01/2024	PAYDOWN		47,131	47,131	47,131	47,131	0	0	0	0	0	47,131	0	0	0	855	01/25/2067
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		12/01/2024	PAYDOWN		138,545	138,545	137,847	138,069	0	476	0	476	0	138,545	0	0	0	3,822	05/25/2067
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		12/01/2024	PAYDOWN		111,397	111,397	111,396	111,397	0	0	0	0	0	111,397	0	0	0	2,596	05/25/2067
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A		12/26/2024	PAYDOWN		225,664	225,664	198,297	224,459	0	1,205	0	1,205	0	225,664	0	0	0	5,499	09/25/2035
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		12/01/2024	PAYDOWN		278,302	275,585	248,116	198,882	0	79,421	0	79,421	0	278,302	0	0	0	8,021	01/25/2036
126694-M6-2	COUNTRYWIDEHOMELOANSCWHL_06 SUPSEN WHOLE		12/26/2024	PAYDOWN		4,796	4,796	3,844	4,111	0	685	0	685	0	4,796	0	0	0	145	04/25/2046
12672#-AA-6	CVS PASSTHROUGH TRUST CORP_BND 4.704%		12/10/2024	REDEMPTION 100.0000		90,859	90,859	90,859	90,859	0	0	0	0	0	90,859	0	0	0	2,332	09/10/2034
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		12/10/2024	REDEMPTION 100.0000		21,862	21,862	21,862	21,862	0	0	0	0	0	21,862	0	0	0	479	08/10/2035
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP_BND		10/18/2024	REDEMPTION 100.0000		45,354	45,354	45,808	45,714	0	(360)	0	(360)	0	45,354	0	0	0	1,324	04/18/2046
131347-CK-0	CALPINE CORP SECURED CORP_BND 144A 5.		10/25/2024	CALL 100.0000		424,000	424,000	416,580	421,623	0	767	0	767	0	422,390	0	1,610	1,610	20,034	06/01/2026
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND 5.138%		09/30/2024	REDEMPTION 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	642	12/31/2043
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND 5.138%		10/08/2024	MATURITY		1,841,667	1,841,667	1,841,667	1,841,667	0	0	0	0	0	1,841,667	0	0	0	175,852	12/31/2043
141781-BZ-6	CARGILL INC SENIOR CORP_BND 144A 5.12		06/05/2024	MORGAN STANLEY & CO. INC		795,293	790,000	789,020	789,115	0	35	0	35	0	789,150	0	6,143	6,143	26,429	10/11/2032
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES SENIOR CO		04/18/2024	DEUTSCHE BANK AG		2,151,006	2,200,000	2,158,952	2,171,678	0	5,042	0	5,042	0	2,176,720	0	(25,714)	(25,714)	54,872	08/12/2025
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C		12/26/2024	PAYDOWN		29,913	29,913	23,455	23,769	0	6,144	0	6,144	0	29,913	0	0	0	573	07/25/2037
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		12/01/2024	PAYDOWN		952	1,010	864	1,008	0	(56)	0	(56)	0	952	0	0	0	21	04/25/2037
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		12/26/2024	PAYDOWN		27,161	27,161	24,054	25,726	0	1,434	0	1,434	0	27,161	0	0	0	708	05/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
184692-D@-7	CLEARBRIDGE MLP AND MIDSTREAM SECURED CO		11/19/2024	TAX FREE EXCHANGE		327,338	354,420	376,745	366,188	0	(1,474)	0	(1,474)	0	364,714	0	(37,376)	(37,376)	12,512	06/11/2030
185512-AA-8	CLECO SECURITIZATION I LLC SENIOR CORP_B		04/25/2024	FTN FINANCIAL		963,200	1,019,022	1,018,916	1,018,952	0	(10)	0	(10)	0	1,018,941	0	(55,742)	(55,742)	26,601	03/01/2033
185512-AA-8	CLECO SECURITIZATION I LLC SENIOR CORP_B		03/01/2024	REDEMPTION 100.0000		74,297	74,297	74,289	74,291	0	5	0	5	0	74,297	0	0	0	1,492	03/01/2033
19685E-AA-9	COLTMORTGAGELOANTRUSTCOLT_ SENIOR WHOLE_		12/01/2024	PAYDOWN		317,237	317,237	317,236	317,237	0	0	0	0	0	317,237	0	0	0	5,144	02/25/2067
223611-A#-1	COWBOYS STADIUM LP SECURED CORP_BND 3		09/30/2024	REDEMPTION 100.0000		533,715	533,715	533,715	533,715	0	0	0	0	0	533,715	0	0	0	15,863	03/31/2034
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3		09/30/2024	REDEMPTION 100.0000		254,172	254,172	254,172	254,172	0	0	0	0	0	254,172	0	0	0	6,615	03/31/2034
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		11/20/2024	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	377	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		11/20/2024	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	544	05/20/2049
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		12/19/2024	PAYDOWN		29,586	31,365	24,711	24,711	0	4,875	0	4,875	0	29,586	0	0	0	773	03/19/2045
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		12/19/2024	PAYDOWN		12,895	12,894	10,265	10,265	0	2,630	0	2,630	0	12,895	0	0	0	299	08/19/2045
23334B-AA-2	DTE ENERGY CENTER LLC SECURED CORP_BND 1		04/30/2024	MATURITY		92,330	92,330	101,006	93,065	0	(735)	0	(735)	0	92,330	0	0	0	3,443	04/30/2024
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		12/01/2024	PAYDOWN		57,224	57,224	57,149	57,221	0	4	0	4	0	57,224	0	0	0	1,318	03/25/2067
24617#-AA-9	DELAWARE NORTH COMPANIES INC B SECURED C		11/14/2024	REDEMPTION 100.0000		94,249	94,249	94,249	94,249	0	0	0	0	0	94,249	0	0	0	2,709	11/14/2034
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		11/15/2024	MATURITY		6,000,000	6,000,000	6,068,796	6,008,911	0	(8,911)	0	(8,911)	0	6,000,000	0	0	0	234,000	11/15/2024
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB		12/25/2024	PAYDOWN		19,920	19,920	19,427	19,457	0	463	0	463	0	19,920	0	0	0	562	11/25/2040
28470R-AH-5	CAESARS ENTERTAINMENT INC SECURED CORP_B		01/25/2024	DEUTSCHE BANK AG		1,003,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	3,300	3,300	35,590	07/01/2025
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB		12/25/2024	PAYDOWN		125,707	125,707	125,702	125,702	0	4	0	4	0	125,707	0	0	0	2,930	08/26/2047
31620M-BY-1	FIDELITY NATIONAL INFORMATION SENIOR COR		06/05/2024	J.P. MORGAN SECURITIES INC		384,145	385,000	384,761	384,790	0	9	0	9	0	384,799	0	(654)	(654)	17,508	07/15/2032
316773-DG-2	FIFTH THIRD BANCORP SENIOR CORP_BND 4		05/30/2024	TRADE WEB DIRECT LLC		869,782	908,000	908,000	908,000	0	0	0	0	0	908,000	0	(38,218)	(38,218)	36,349	07/28/2030
35877#-AA-0	FRISCO HQ OPERATIONS LLC SECURED CORP_BN		12/15/2024	REDEMPTION 100.0000		130,774	130,774	130,774	130,774	0	0	0	0	0	130,774	0	0	0	4,065	12/15/2037
361841-AH-2	GLP CAPITAL LP SENIOR CORP_BND 5.375%		06/05/2024	J.P. MORGAN SECURITIES INC		257,208	259,000	259,000	259,000	0	0	0	0	0	259,000	0	(1,792)	(1,792)	8,933	04/15/2026
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		12/26/2024	PAYDOWN		248	248	151	93	0	156	0	156	0	248	0	0	0	2	03/25/2036
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH		12/01/2024	PAYDOWN		48,592	48,592	49,593	49,593	0	(1,001)	0	(1,001)	0	48,592	0	0	0	1,194	05/25/2062
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP_BND 4		05/01/2024	STIFEL NICOLAUS & CO INC		7,587,180	9,000,000	8,947,170	8,957,516	0	408	0	408	0	8,957,925	0	(1,370,745)	(1,370,745)	304,875	02/01/2045
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		12/25/2024	PAYDOWN		199,536	199,536	197,354	197,354	0	2,182	0	2,182	0	199,536	0	0	0	4,365	06/25/2052
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		12/20/2024	PAYDOWN		169,462	169,462	169,421	169,421	0	40	0	40	0	169,462	0	0	0	2,459	01/20/2049
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		12/20/2024	PAYDOWN		19,509	19,509	19,250	19,302	0	207	0	207	0	19,509	0	0	0	429	04/20/2049
404121-AH-8	HCA INC SENIOR CORP_BND 5.375% 09/01/		06/05/2024	DEUTSCHE BANK AG		404,449	405,000	405,000	405,000	0	0	0	0	0	405,000	0	(551)	(551)	16,629	09/01/2026
41161P-ED-1	HVML_04-3 SENIOR WHOLE_CMO _04-3 6.01		12/01/2024	PAYDOWN		67,943	67,943	67,737	69,907	0	(1,963)	0	(1,963)	0	67,943	0	0	0	2,484	05/19/2034
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		11/19/2024	PAYDOWN		7,679	7,670	5,566	4,280	0	3,399	0	3,399	0	7,679	0	0	0	240	03/19/2035
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		12/19/2024	PAYDOWN		8,916	8,657	5,741	4,861	0	4,055	0	4,055	0	8,916	0	0	0	233	06/19/2035
416515-BE-3	HARTFORD FINANCIAL SERVICES GR SENIOR CO		06/05/2024	SIEBERT,BRANFORD,SHANK		447,705	500,000	443,050	453,534	0	3,136	0	3,136	0	456,670	0	(8,965)	(8,965)	11,161	08/19/2029
458140-AP-5	INTEL CORPORATION SENIOR CORP_BND 4.2		06/27/2024	J.P. MORGAN SECURITIES INC		1,672,020	2,000,000	2,216,220	2,187,249	0	(3,422)	0	(3,422)	0	2,183,827	0	(511,807)	(511,807)	45,569	12/15/2042
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		05/01/2024	SUNTRUST ROBINSON HUMP		4,593,978	5,100,000	5,363,715	5,343,168	0	(1,745)	0	(1,745)	0	5,341,423	0	(747,445)	(747,445)	161,415	10/01/2048
465976-AA-6	JPMORGANMORTGAGETRUSTJPMMT SENIOR WHOLE_		12/01/2024	PAYDOWN		24,647	24,647	24,200	24,200	0	448	0	448	0	24,647	0	0	0	472	07/25/2052
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2024	PAYDOWN		2,361	2,361	1,648	1,255	0	1,105	0	1,105	0	2,361	0	0	0	39	08/25/2036
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2024	PAYDOWN		7,259	7,259	5,828	2,899	0	4,360	0	4,360	0	7,259	0	0	0	116	10/25/2036
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2024	PAYDOWN		650	650	464	216	0	434	0	434	0	650	0	0	0	8	01/25/2037
47032@-AG-6	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B		09/30/2024	MATURITY		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,800	09/30/2024
48121@-AD-3	JRD HOLDINGS LLC SENIOR CORP_BND 4.13		03/27/2024	MATURITY		142,000	142,000	147,860	142,334	0	(334)	0	(334)	0	142,000	0	0	0	2,932	03/27/2024
482480-AG-5	KLA CORP SENIOR CORP_BND 4.100% 03/15		04/25/2024	BARCLAYS CAPITAL		1,812,353	1,900,000	1,937,544	1,921,384	0	(1,236)	0	(1,236)	0	1,920,149	0	(107,796)	(107,796)	47,606	03/15/2029
48268T-AA-0	KSL TRUST KSLCMT_23-HT LCF SENIOR_CMBS _		12/16/2024	PAYDOWN		540,000	540,000	538,650	538,671	0	1,329	0	1,329	0	540,000	0	0	0	40,263	12/15/2036
48305Q-AC-7	KAISER FOUNDATION HOSPITALS SENIOR CORP_		05/30/2024	JANE STREET CAPITAL		2,856,360	3,000,000	2,828,496	2,858,026	0	16,340	0	16,340	0	2,874,366	0	(18,006)	(18,006)	54,863	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49177J-AK-8	KENVUE INC SENIOR CORP_BND 4.900% 03/		04/18/2024	GX CLARKE		3,155,877	3,270,000	3,057,983	3,061,536	0	5,183	0	5,183	0	3,066,720	0	89,158	89,158	91,687	03/22/2033
525221-HD-2	LXS 2006-5 SENIOR WHOLE_CMO 6.846% 02		12/01/2024	PAYDOWN		7,376	7,374	5,397	5,921	0	1,455	0	1,455	0	7,376	0	0	0	130	02/25/2036
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_		12/26/2024	PAYDOWN		17,277	17,107	13,728	15,621	0	1,655	0	1,655	0	17,277	0	0	0	426	08/25/2046
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_		12/26/2024	PAYDOWN		8,592	8,479	6,609	8,360	0	232	0	232	0	8,592	0	0	0	226	06/25/2046
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_		12/26/2024	PAYDOWN		25,335	25,322	20,162	22,844	0	2,491	0	2,491	0	25,335	0	0	0	480	11/25/2046
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 ABS_ABS _		12/20/2024	PAYDOWN		123,680	123,680	123,487	123,537	0	143	0	143	0	123,680	0	0	0	1,545	03/20/2048
54251P-AA-5	LBMLT SENIOR ABS_ABS _06-5 4.733% 06/		12/26/2024	PAYDOWN		26,125	26,125	19,618	20,485	0	5,640	0	5,640	0	26,125	0	0	0	673	06/25/2036
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ		12/01/2024	PAYDOWN		30,101	30,101	30,101	30,101	0	0	0	0	0	30,101	0	0	0	191	04/25/2065
55336V-AJ-9	MPLX LP SENIOR CORP_BND 4.875% 06/01/		06/05/2024	JANE STREET CAPITAL		609,686	615,000	609,678	613,978	0	302	0	302	0	614,280	0	(4,593)	(4,593)	15,407	06/01/2025
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		03/01/2024	TAX FREE EXCHANGE		174,027	235,000	257,743	256,250	0	(85)	0	(85)	0	256,165	0	(82,138)	(82,138)	4,641	03/01/2050
56848M-AA-7	MARINER FINANCE ISSUANCE TRUST SENIOR AB		11/20/2024	PAYDOWN		699,917	699,917	709,322	702,213	0	(2,296)	0	(2,296)	0	699,917	0	0	0	6,424	08/21/2034
579780-AQ-0	MCCORMICK & COMPANY INCORPORAT SENIOR CO		04/18/2024	KEY BANK		2,531,700	3,000,000	2,445,420	2,518,228	0	18,994	0	18,994	0	2,537,223	0	(5,523)	(5,523)	38,125	04/15/2030
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4		12/31/2024	REDEMPTION 100.0000		18,680	18,680	18,680	18,680	0	0	0	0	0	18,680	0	0	0	542	12/31/2039
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN		12/26/2024	PAYDOWN		81,637	64,665	36,691	42,319	0	39,318	0	39,318	0	81,637	0	0	0	3,161	10/26/2046
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		12/20/2024	PAYDOWN		49,799	49,799	52,852	52,243	0	(2,444)	0	(2,444)	0	49,799	0	0	0	771	09/20/2040
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		12/20/2024	PAYDOWN		71,134	71,134	76,536	75,122	0	(3,988)	0	(3,988)	0	71,134	0	0	0	1,499	06/22/2043
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS		12/20/2024	PAYDOWN		123,973	123,973	119,390	120,611	0	3,361	0	3,361	0	123,973	0	0	0	1,771	01/20/2053
62927#-AE-6	NFL VENTURES LP SENIOR CORP_BND 3.400		10/15/2024	REDEMPTION 100.0000		27,755	27,755	27,755	27,755	0	0	0	0	0	27,755	0	0	0	710	04/15/2030
62927#-AF-3	NFL VENTURES LP SENIOR CORP_BND 3.480		10/15/2024	REDEMPTION 100.0000		13,416	13,416	13,416	13,416	0	0	0	0	0	13,416	0	0	0	351	04/15/2031
62927#-AG-1	NFL VENTURES LP SENIOR CORP_BND 3.570		10/15/2024	REDEMPTION 100.0000		19,422	19,422	19,422	19,422	0	0	0	0	0	19,422	0	0	0	522	04/15/2032
62927@-AA-6	NHL US FUNDING LP SECURED CORP_BND 4.		09/29/2024	MATURITY		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	76,912	09/29/2024
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		03/25/2024	PAYDOWN		11,473	11,473	9,293	11,428	0	45	0	45	0	11,473	0	0	0	75	09/25/2035
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		12/01/2024	PAYDOWN		149,489	149,489	148,927	149,489	0	0	0	0	0	149,489	0	0	0	2,610	03/27/2062
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		12/01/2024	PAYDOWN		34,486	34,486	32,490	30,662	0	3,824	0	3,824	0	34,486	0	0	0	797	07/25/2034
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C		04/18/2024	US BANCORP		2,495,334	2,900,000	2,382,301	2,477,977	0	25,215	0	25,215	0	2,503,193	0	(7,859)	(7,859)	18,761	06/01/2028
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		12/26/2024	PAYDOWN		26,493	26,493	20,317	21,286	0	5,207	0	5,207	0	26,493	0	0	0	418	06/25/2036
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO _		12/01/2024	PAYDOWN		59,593	59,593	59,146	59,359	0	234	0	234	0	59,593	0	0	0	1,976	09/25/2062
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		01/25/2024	TAX FREE EXCHANGE		942,190	1,000,000	942,340	942,419	0	76	0	76	0	942,496	0	(306)	(306)	17,875	09/15/2052
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE		12/02/2024	PAYDOWN		24,426	24,426	24,417	24,417	0	9	0	9	0	24,426	0	0	0	757	05/17/2041
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		11/01/2024	PAYDOWN		25,455	36,528	27,602	29,416	0	(3,962)	0	(3,962)	0	25,455	0	0	0	1,205	09/25/2046
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		11/01/2024	PAYDOWN		1,027	1,066	808	988	0	39	0	39	0	1,027	0	0	0	44	09/25/2046
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		12/25/2024	PAYDOWN		13,929	12,711	9,359	10,960	0	2,969	0	2,969	0	13,929	0	0	0	466	12/26/2036
75907Q-AA-6	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB		12/15/2024	PAYDOWN		565,321	565,321	565,290	565,299	0	21	0	21	0	565,321	0	0	0	6,207	10/15/2030
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		12/26/2024	PAYDOWN		41,336	41,336	24,361	8,140	0	33,196	0	33,196	0	41,336	0	0	0	375	02/25/2036
76289#-AG-3	RICH PRODUCTS CORP SENIOR CORP_BND 3.		11/27/2024	REDEMPTION 100.0000		730,000	730,000	730,000	730,000	0	0	0	0	0	730,000	0	0	0	27,010	11/26/2036
771196-BP-6	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		04/25/2024	US BANCORP		9,393,500	10,000,000	9,995,000	9,997,422	0	159	0	159	0	9,997,581	0	(604,081)	(604,081)	219,514	09/17/2028
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A 5		10/25/2024	PAYDOWN		12,950	12,950	12,950	12,950	0	0	0	0	0	12,950	0	0	0	422	07/25/2049
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO		12/01/2024	PAYDOWN		53,568	53,568	53,568	53,568	0	0	0	0	0	53,568	0	0	0	912	03/25/2062
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB		12/16/2024	PAYDOWN		911,415	911,415	886,351	911,415	0	0	0	0	0	911,415	0	0	0	33,685	09/15/2033
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		12/16/2024	PAYDOWN		309,285	309,285	309,280	309,280	0	5	0	5	0	309,285	0	0	0	7,385	05/16/2050
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		12/15/2024	PAYDOWN		53,084	53,084	53,061	53,066	0	18	0	18	0	53,084	0	0	0	1,330	11/16/2054
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B		12/31/2024	REDEMPTION 100.0000		171,808	171,808	171,808	171,808	0	0	0	0	0	171,808	0	0	0	3,808	05/31/2029
785592-AM-8	SABINEPASSLIQUEFACTIONLLC SECURED CORP_B		08/14/2024	MILLENNIUM ADVISORS, LLC		795,753	796,000	835,800	801,281	0	(3,572)	0	(3,572)	0	797,709	0	(1,956)	(1,956)	42,785	03/01/2025
785592-AM-8	SABINEPASSLIQUEFACTIONLLC SECURED CORP_B		06/07/2024	CALL 100.0000		1,204,000	1,204,000	1,264,200	1,211,988	0	(3,756)	0	(3,756)	0	1,208,232	0	(4,232)	(4,232)	51,923	03/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81105D-AA-3	EW SCRIPPS CO SECURED CORP_BND 144A 3		06/28/2024	VARIOUS		620,625	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(179,375)	(179,375)	23,121	01/15/2029
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND		10/31/2024	REDEMPTION 100.0000		16,921	16,921	16,921	16,921	0	0	0	0	0	16,921	0	0	0	1,176	04/30/2032
82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND		10/31/2024	REDEMPTION 100.0000		67,684	67,684	67,684	67,684	0	0	0	0	0	67,684	0	0	0	3,032	04/30/2032
829259-BA-7	SINCLAIR TELEVISION GROUP INC SECURED CO		11/26/2024	J.P. MORGAN SECURITIES INC		193,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(56,875)	(56,875)	10,198	12/01/2030
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		12/30/2024	REDEMPTION 100.0000		96,796	96,796	96,796	96,796	0	0	0	0	0	96,796	0	0	0	3,285	06/30/2035
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C		10/16/2024	REDEMPTION 100.0000		11,011	11,011	11,011	11,011	0	0	0	0	0	11,011	0	0	0	331	04/16/2048
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A		12/25/2024	PAYDOWN		476,328	476,328	476,304	476,304	0	24	0	24	0	476,328	0	0	0	4,888	09/25/2037
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND		04/01/2024	REDEMPTION 100.0000		30,941	30,941	30,941	30,941	0	0	0	0	0	30,941	0	0	0	774	04/01/2039
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO		12/01/2024	PAYDOWN		87,024	87,024	87,003	87,024	0	0	0	0	0	87,024	0	0	0	1,598	02/25/2067
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		12/01/2024	PAYDOWN		1,357	1,357	1,120	998	0	358	0	358	0	1,357	0	0	0	10	03/25/2046
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		12/26/2024	PAYDOWN		557	557	447	473	0	83	0	83	0	557	0	0	0	9	01/25/2037
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		12/26/2024	PAYDOWN		5,772	5,772	4,560	4,845	0	927	0	927	0	5,772	0	0	0	82	02/25/2037
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		12/26/2024	PAYDOWN		15,857	15,857	12,210	14,732	0	1,125	0	1,125	0	15,857	0	0	0	331	05/25/2047
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB		12/20/2024	PAYDOWN		67,492	67,492	66,447	67,492	0	0	0	0	0	67,492	0	0	0	1,041	02/20/2049
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH		12/01/2024	PAYDOWN		194,432	194,432	194,005	194,005	0	427	0	427	0	194,432	0	0	0	2,948	02/25/2057
87264A-AT-2	T-MOBILE USA INC SENIOR CORP_BND 5.37		06/05/2024	MORGAN STANLEY & CO. INC		291,384	291,000	291,000	291,000	0	0	0	0	0	291,000	0	384	384	10,036	04/15/2027
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C		08/01/2024	REDEMPTION 100.0000		141,090	141,090	141,088	141,090	0	0	0	0	0	141,090	0	0	0	4,528	08/01/2036
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C		07/08/2024	REDEMPTION 100.0000		44,857	44,857	44,857	44,857	0	0	0	0	0	44,857	0	0	0	1,110	07/08/2036
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB		12/01/2024	PAYDOWN		408,089	408,089	405,760	406,124	0	1,965	0	1,965	0	408,089	0	0	0	8,066	02/25/2052
92340L-AA-7	VEREIT OPERATING PARTNERSHIP L SENIOR CO		06/06/2024	BARCLAYS CAPITAL		201,162	205,000	205,000	205,000	0	0	0	0	0	205,000	0	(3,838)	(3,838)	5,136	06/01/2026
92538F-AA-2	VERUS SECURITIZATION TRUST VER WHOLE_CMO		12/01/2024	PAYDOWN		84,476	84,476	84,475	84,476	0	0	0	0	0	84,476	0	0	0	407	02/25/2066
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		12/01/2024	PAYDOWN		74,712	74,712	74,711	74,712	0	0	0	0	0	74,712	0	0	0	1,215	01/25/2067
931142-CK-7	WALMART INC SENIOR CORP_BND 6.500% 08		04/18/2024	MERRILL LYNCH PIERCE FNNR & SM		2,223,200	2,000,000	1,819,900	1,871,854	0	1,665	0	1,665	0	1,873,520	0	349,680	349,680	87,750	08/15/2037
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		12/25/2024	PAYDOWN		852	852	571	620	0	232	0	232	0	852	0	0	0	20	05/25/2037
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		12/25/2024	PAYDOWN		1,527	1,527	1,084	1,149	0	377	0	377	0	1,527	0	0	0	36	05/25/2037
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		12/01/2024	PAYDOWN		2,665	2,665	2,751	2,700	0	(35)	0	(35)	0	2,665	0	0	0	43	09/15/2061
96188#-AA-6	WETT HOLDINGS LLC SECURED CORP_BND 4.		07/01/2024	REDEMPTION 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	17,275	12/18/2024
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SECURED C		09/10/2024	REDEMPTION 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,436	09/10/2045
98162J-AA-4	WORLDWIDE PLAZA TRUST WPT_17-W SENIOR SE		11/21/2024	VARIOUS		5,863,310	8,710,000	8,533,078	8,609,739	0	17,228	0	17,228	0	8,626,967	0	(2,763,657)	(2,763,657)	292,606	11/10/2036
L2836*-AA-1	ERAC UK FINANCE LTD/ EHI INTER SENIOR CO		02/05/2024	MATURITY		2,359,610	2,359,610	2,736,140	2,430,230	0	0	0	0	305,910	2,359,610	(376,530)	0	(376,530)	23,453	02/05/2024
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C		12/13/2024	REDEMPTION 100.0000		36,011	36,011	42,219	39,647	0	(2,305)	0	(2,305)	1,683	36,011	(3,014)	0	(3,014)	1,051	03/13/2040
000000-00-0	SUMMARY ADJUSTMENT		12/31/2024	VARIOUS		3,711	0	0	0	0	(2)	0	(2)	0	3,707	3,720	3	3,723	0	01/01/2025
00183F-AA-3	ANNO 2017 JOINT HOLDING UK L SECURED C	B	12/31/2024	REDEMPTION 100.0000		352,821	352,821	373,261	357,312	0	0	0	0	15,949	352,821	(20,440)	0	(20,440)	8,387	05/31/2033
008685-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND	C	04/18/2024	BARCLAYS CAPITAL		8,636,474	8,151,000	8,311,513	8,215,045	0	(3,058)	0	(3,058)	0	8,211,987	0	424,486	424,486	259,955	05/01/2029
00901A-AJ-6	AIMCO AIMCO_19-10A SENIOR ABS_ABS _19-10	D	06/12/2024	PAYDOWN		3,000,000	3,000,000	2,998,938	3,000,000	0	0	0	0	0	3,000,000	0	0	0	129,658	07/22/2032
01750N-AA-7	ALLEG_18-3A SENIOR ABS_ABS _18-3A 144A	D	04/18/2024	PAYDOWN		1,750,000	1,750,000	1,524,250	1,737,518	0	12,482	0	12,482	0	1,750,000	0	0	0	60,005	10/16/2031
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO	D	06/27/2024	J.P. MORGAN SECURITIES INC		5,137,800	6,000,000	5,895,480	5,922,234	0	1,418	0	1,418	0	5,923,652	0	(785,852)	(785,852)	209,000	02/24/2042
149420-AE-1	CATSKILL PARK CLO LTD CATSK_17 SENIOR AB	D	09/24/2024	PAYDOWN		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	189,638	04/20/2029
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS SUB CORP_B	D	06/05/2024	FTN FINANCIAL		798,736	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(1,264)	(1,264)	25,197	05/23/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97786#-AN-2	WOLSELEY CAPITAL INC SENIOR CORP_BND	C	11/30/2024	MATURITY		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	56,760	11/30/2024
G2735*-AA-9	GREAT ROLLING STOCK COMPANY PL SECURED C	B	12/31/2024	REDEMPTION 100.0000		214,817	214,817	225,127	214,081	0	0	0	0	11,046	214,817	(10,310)	0	(10,310)	5,063	11/30/2027
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND 4	D	06/14/2024	REDEMPTION 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,925	06/14/2026
K8553*-AA-0	SCANDLINES APS SECURED CORP_BND 2.550	B	12/31/2024	REDEMPTION 100.0000		(303,578)	(303,578)	(313,403)	(303,578)	0	0	0	0	(9,825)	(303,578)	9,825	0	9,825	0	09/30/2028
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	12/15/2024	REDEMPTION 100.0000		331,200	331,200	249,003	296,006	0	35,194	0	35,194	0	331,200	0	0	0	11,473	09/15/2027
N9061@-AK-6	VTTI BV SENIOR CORP_BND 2.030% 12/15/	B	09/18/2024	CALL 100.0000		4,447,200	4,447,200	4,703,000	4,418,600	0	0	0	0	284,400	4,447,200	(255,800)	0	(255,800)	66,713	12/15/2027
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						134,528,371	142,422,893	141,433,720	141,233,459	0	335,515	0	335,515	609,163	141,525,592	(652,549)	(6,997,222)	(7,649,771)	4,464,624	XXX
2509999997. Total - Bonds - Part 4						184,074,817	207,770,872	186,182,099	192,309,474	0	835,014	0	835,014	609,163	193,101,113	(652,549)	(9,053,081)	(9,705,630)	5,298,662	XXX
2509999998. Total - Bonds - Part 5						56,628,249	59,463,855	56,832,832	0	0	63,353	0	63,353	0	56,896,187	0	(267,938)	(267,938)	1,215,320	XXX
2509999999. Total - Bonds						240,703,066	267,234,727	243,014,931	192,309,474	0	898,367	0	898,367	609,163	249,997,300	(652,549)	(9,321,019)	(9,973,568)	6,513,982	XXX
73113@-11-7	POLICYGENIUS INC PFD_EQUITY		11/17/2024	NO BROKER	150,509.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						240,703,066	XXX	243,014,931	192,309,474	0	898,367	0	898,367	609,163	249,997,300	(652,549)	(9,321,019)	(9,973,568)	6,513,982	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		08/26/2024	INTEREST CAPITALIZATION	12/26/2024	PAYDOWN	3	3	3	3	0	0	0	0	0	0	0	0	0	0
38141G-CU-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		02/15/2024	B7SD_PB	06/05/2024	J.P. MORGAN SECURITIES INC	2,000,000	2,133,994	2,131,420	2,130,341	0	(3,653)	0	(3,653)	0	0	1,079	1,079	37,771	0
42250P-AE-3	HEALTHPEAK OP LLC SENIOR CORP_BND 5.2		02/15/2024	B7SD_PB	04/18/2024	SUNTRUST ROBINSON HUMP	10,000,000	9,704,420	9,640,900	9,709,363	0	4,943	0	4,943	0	0	(68,463)	(68,463)	179,375	87,500
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		02/15/2024	B7SD_PB	06/05/2024	JEFFRIES & CO. INC.	10,000,000	9,890,230	9,945,100	9,893,160	0	2,930	0	2,930	0	0	51,940	51,940	172,542	16,833
743315-AW-3	PROGRESSIVE CORPORATION THE SENIOR CORP		02/15/2024	B7SD_PB	05/30/2024	FTN FINANCIAL	2,470,000	2,242,856	2,228,607	2,252,307	0	9,450	0	9,450	0	0	(23,700)	(23,700)	53,572	30,518
743315-AZ-6	PROGRESSIVE CORPORATION THE SENIOR CORP		02/15/2024	B7SD_PB	05/30/2024	GOLDMAN SACHS & CO.	2,940,000	2,543,835	2,520,315	2,555,588	0	11,753	0	11,753	0	0	(35,273)	(35,273)	62,475	36,750
83207Q-AA-7	SMB_24-D ABS -D-A1 144A 5.380% 07/07/		06/25/2024	MERRILL LYNCH PIERCE FNNR & SM	12/15/2024	PAYDOWN	76,419	76,394	76,419	76,419	0	26	0	26	0	0	0	0	1,098	0
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU ABS F-A1A		10/29/2024	GOLDMAN SACHS & CO.	12/15/2024	PAYDOWN	24,433	24,432	24,433	24,433	0	0	0	0	0	0	0	0	134	0
857477-BU-6	STATE STREET CORP SENIOR CORP_BND 4.4		02/15/2024	B7SD_PB	04/18/2024	MORGAN STANLEY & CO. INC	3,160,000	2,955,952	2,921,515	2,959,180	0	3,227	0	3,227	0	0	(37,665)	(37,665)	60,150	35,702
06279J-AC-3	BANK OF IRELAND GROUP PLC SENIOR CORP_BN	D	02/15/2024	B7SD_PB	04/18/2024	TD SECURITIES (USA)	4,873,000	4,892,994	4,884,598	4,890,752	0	(2,242)	0	(2,242)	0	0	(6,154)	(6,154)	179,440	126,116
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO L SECURED C	D	02/15/2024	B7SD_PB	06/05/2024	HSBC SECURITIES INC.	2,000,000	1,617,524	1,618,000	1,629,235	0	11,711	0	11,711	0	0	(11,235)	(11,235)	35,875	19,688
404280-CF-4	HSBCHOLDINGSPLC SENIOR CORP_BND 4.950	D	02/15/2024	B7SD_PB	04/18/2024	HSBC SECURITIES INC.	2,810,000	2,750,158	2,708,924	2,751,779	0	1,621	0	1,621	0	0	(42,855)	(42,855)	76,502	52,161
606822-CK-8	MITSUBISHIUFJFINANCIALGROUP SENIOR CORP_	D	02/15/2024	B7SD_PB	05/30/2024	MUFG SECURITIES AMERICAS INC	10,000,000	9,832,460	9,790,000	9,836,294	0	3,834	0	3,834	0	0	(46,294)	(46,294)	185,358	35,646
60687Y-BE-8	MIZUHOFINANCIALGROUPINC SENIOR CORP_BND	D	02/15/2024	B7SD_PB	04/18/2024	BARCLAYS CAPITAL	4,000,000	3,377,880	3,352,040	3,390,721	0	12,841	0	12,841	0	0	(38,681)	(38,681)	41,168	23,031
853254-BS-8	STANDARD CHARTERED PLC SRP CORP_BND 144A	D	02/15/2024	B7SD_PB	04/18/2024	JANE STREET CAPITAL	5,110,000	4,789,700	4,785,975	4,796,612	0	6,912	0	6,912	0	0	(10,637)	(10,637)	129,860	88,331
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							59,463,855	56,832,832	56,628,249	56,896,187	0	63,353	0	63,353	0	0	(267,938)	(267,938)	1,215,320	552,276
2509999998. Total - Bonds							59,463,855	56,832,832	56,628,249	56,896,187	0	63,353	0	63,353	0	0	(267,938)	(267,938)	1,215,320	552,276
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								56,832,832	56,628,249	56,896,187	0	63,353	0	63,353	0	0	(267,938)	(267,938)	1,215,320	552,276

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 Year-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 BHF4HQ5Y3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	200	1,117,424	5600	0	303,349	0	356,483		356,483	53,134	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 SEP30SPXC@5600 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	0	640,346	0	689,482		689,482	49,136	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 SEP30SPXC@5800 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	0	395,096	0	425,812		425,812	30,716	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 OCT30SPXC@5800 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	0	629,296	0	690,844		690,844	61,548	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 OCT30SPXC@6000 BHF4MZLV5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	122	733,020	6000	0	194,049	0	195,766		195,766	1,717	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4MZSH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	192	1,116,442	5800	0	328,866	0	332,262		332,262	3,396	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4MZSJ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	235	1,410,300	6000	0	376,937	0	380,444		380,444	3,507	0	0	0	0		0001
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	0	671,707	0	553,887	^	553,887	(117,820)	0	0	0	0		0001
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	0	552,819	0	423,197	^	423,198	(129,622)	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	4,092,465	0	4,048,177	XXX	4,048,178	(44,288)	0	0	0	0	XXX	XXX
Interest Rate Swap With NOMURA GLOBAL FINANCIAL RCV SOFR PAY 5.00 01/03/2032 BHF4Q3Z62	Asset Portfolio	D 1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91	12/19/2024	01/03/2032	0	300,000,000	0.05	0	5,645,768	0	6,365,926	^	6,365,926	720,158	0	0	0	3,971,732		0004
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	0.05	3,317,500	0	0	286,864		286,864	121,402	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	0.05	2,160,000	0	0	175,614		175,614	70,203	0	0	0	0		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap With PARSW RCV SR10Y PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/02/2018	02/06/2028	0	200,000,000	0.05	3,111,000	0	0	188,084		188,084	68,409	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 R0MUWSFPU8MPRO8K5P83	02/06/2018	02/08/2028	0	200,000,000	0.05	2,960,000	0	0	261,869		261,869	49,578	0	0	0	0		0004
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										11,548,500	5,645,768	0	7,278,357	XXX	7,278,357	1,029,750	0	0	0	3,971,732	XXX	XXX
CALL OPTION JAN25SPXC@4554 01/17/2025 4554. CALL BHF3WS6H0; CALL OPTION JAN25SPXC@6544 01/17/2025 6544. CALL BHF3WS797 Premium at Maturity 2025-01-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/17/2025	343	1,903,307	4554 / 6544	110,891	5,350	0	458,498	^	458,498	267,898	0	(5,351)	0	2,054		0001
CALL OPTION APR25SPXC@4260 04/17/2025 4260. CALL BHF3WS748; CALL OPTION APR25SPXC@5832 04/17/2025 5832. CALL BHF3WS763 Premium at Maturity 2025-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	585	2,951,910	4260 / 5832	315,349	14,706	0	832,644	^	832,645	370,902	0	(14,706)	0	7,991		0001
CALL OPTION APR25SPXC@2855 04/17/2025 2855. CALL BHF3WS771; CALL OPTION APR25SPXC@5781 04/17/2025 5781. CALL BHF3WS7N6 Premium at Maturity 2025-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	2,632	11,364,976	2855 / 5781	4,277,847	199,494	0	7,271,270	^	7,271,270	2,021,917	0	(199,493)	0	30,767		0001
CALL OPTION JAN25SPXC@2629 01/17/2025 2629. CALL BHF3WS7Q9; CALL OPTION JAN25SPXC@4893 01/17/2025 4893. CALL BHF3WS755 Premium at Maturity 2025-01-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/17/2025	1,967	7,397,887	2629 / 4893	3,268,343	157,701	0	4,432,795	^	4,432,796	689,792	0	(157,702)	0	7,983		0001
CALL OPTION APR28SPXC@4251 04/21/2028 4251. CALL BHF3WS7R7; CALL OPTION APR28SPXC@10064 04/21/2028 10064 CALL BHF3WS7Z9 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	27,907,093	4251 / 10064	4,241,921	82,010	0	8,682,183	^	8,682,183	3,622,022	0	(82,010)	0	253,742		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION JAN26SPXC@3974 01/16/2026 3974. CALL BHF3WS7U0; CALL OPTION JAN26SPXC@6262 01/16/2026 6262. CALL BHF3WS8N5 Premium at Maturity 2026-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	362	1,852,716	3974 / 6262	315,814	12,585	0	655,147	^	655,147	245,501	0	(12,585)	0	9,464		0001
CALL OPTION OCT28SPXC@3812 10/20/2028 3812. CALL BHF3WS7W6; CALL OPTION OCT28SPXC@11967 10/20/2028 11967 CALL BHF3WS7X4 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	28,844,012	3812 / 11967	5,238,421	79,983	0	9,716,425	^	9,716,425	3,672,533	0	(79,983)	0	281,339		0001
CALL OPTION JUL26SPXC@3224 07/17/2026 3224. CALL BHF3WS805; CALL OPTION JUL26SPXC@7893 07/17/2026 7893. CALL BHF3WS8H8 Premium at Maturity 2026-07-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	3,288	18,276,348	3224 / 7893	4,955,395	174,569	0	9,311,443	^	9,311,443	3,274,415	0	(174,569)	0	113,493		0001
CALL OPTION OCT26SPXC@3458 10/16/2026 3458. CALL BHF3WS839; CALL OPTION OCT26SPXC@8513 10/16/2026 8513. CALL BHF3WS8B1 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	19,069,803	3458 / 8513	4,369,411	143,781	0	8,474,182	^	8,474,185	3,147,402	0	(143,781)	0	127,632		0001
CALL OPTION APR27SPXC@4071 04/16/2027 4071. CALL BHF3WS854; CALL OPTION APR27SPXC@8726 04/16/2027 8726. CALL BHF3WS9R5 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	26,720,136	4071 / 8726	4,306,719	122,192	0	9,190,870	^	9,190,870	3,865,788	0	(122,192)	0	202,193		0001
CALL OPTION JUL27SPXC@4338 07/16/2027 4338. CALL BHF3WS8A3; CALL OPTION JUL27SPXC@8699 07/16/2027 8699. CALL BHF3WS862 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	24,763,782	4338 / 8699	3,454,820	90,054	0	7,665,833	^	7,665,833	3,377,801	0	(90,054)	0	197,324		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION OCT27SPXC@4507 10/15/2027 4507. CALL BHF3WS8C9; CALL OPTION OCT27SPXC@9675 10/15/2027 9675. CALL BHF3WS8Y1 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	 23,371,936	.....4507 / 9675	2,831,696	67,411	 0	6,408,990	^.........	6,408,989	2,896,179	 0	.... (67,411)	 0	195,161	....	0001 ....
CALL OPTION APR26SPXC@2734 04/17/2026 2734. CALL BHF3WS8F2; CALL OPTION APR26SPXC@5827 04/17/2026 5827. CALL BHF3WS7V8 Premium at Maturity 2026-04-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2026	3,746	 16,034,753	.....2734 / 5827	6,630,433	249,128	 0	9,910,102	^.........	9,910,102	2,173,009	 0	.... (249,130)	 0	91,171	....	0001 ....
CALL OPTION JUL25SPXC@2928 07/18/2025 2928. CALL BHF3WS8J4; CALL OPTION JUL25SPXC@5832 07/18/2025 5832. CALL BHF3WS920 Premium at Maturity 2025-07-22 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/18/2025	2,892	 12,666,960	.....2928 / 5832	4,581,303	203,933	 0	7,659,427	^.........	7,659,427	2,067,057	 0	.... (203,933)	 0	46,765	....	0001 ....
CALL OPTION OCT25SPXC@3844 10/17/2025 3844. CALL BHF3WS8P0; CALL OPTION OCT25SPXC@5738 10/17/2025 5738. CALL BHF3WS979 Premium at Maturity 2025-10-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/17/2025	 461	2,208,651	.....3844 / 5738	406,977	17,182	 0	758,578	^.........	758,577	237,623	 0	.... (17,182)	 0	9,844	....	0001 ....
CALL OPTION JAN26SPXC@3247 01/16/2026 3247. CALL BHF3WS8Q8; CALL OPTION JAN26SPXC@6678 01/16/2026 6678. CALL BHF3WS813 Premium at Maturity 2026-01-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/16/2026	2,528	 12,545,200	.....3247 / 6678	3,570,270	142,272	 0	6,701,819	^.........	6,701,818	2,266,002	 0	.... (142,272)	 0	64,086	....	0001 ....
CALL OPTION JUL26SPXC@4426 07/17/2026 4426. CALL BHF3WS8R6; CALL OPTION JUL26SPXC@6413 07/17/2026 6413. CALL BHF3WS8D7 Premium at Maturity 2026-07-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/17/2026	 363	1,967,279	.....4426 / 6413	243,851	8,591	 0	519,609	^.........	519,609	209,779	 0	.........(8,590)	 0	12,216	....	0001 ....

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION JUL25SPXC@4007 07/18/2025 4007. CALL BHF3WS8T2; CALL OPTION JUL25SPXC@5503 07/18/2025 5503. CALL BHF3WS8S4 Premium at Maturity 2025-07-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	504	2,396,520	4007 / 5503	357,068	15,894	0	684,710	^	684,711	217,531	0	(15,895)	0	8,848		0001
CALL OPTION JAN27SPXC@3786 01/15/2027 3786. CALL BHF3WS8U9; CALL OPTION JAN27SPXC@9289 01/15/2027 9289. CALL BHF3WS896 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	22,913,938	3786 / 9289	4,143,906	127,069	0	8,457,602	^	8,457,602	3,379,720	0	(127,069)	0	163,682		0001
CALL OPTION JAN28SPXC@4554 01/21/2028 4554. CALL BHF3WS8Z8; CALL OPTION JAN28SPXC@10528 01/21/2028 10528 CALL BHF3WS7S5 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	23,052,837	4554 / 10528	2,696,501	57,841	0	5,998,161	^	5,998,161	2,694,082	0	(57,841)	0	201,549		0001
CALL OPTION OCT25SPXC@3020 10/17/2025 3020. CALL BHF3WS946; CALL OPTION OCT25SPXC@5930 10/17/2025 5930. CALL BHF3WS8E5 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	2,698	12,073,550	3020 / 5930	4,133,408	174,504	0	6,907,048	^	6,907,047	1,872,421	0	(174,504)	0	53,809		0001
CALL OPTION JUL29SPXC@4441 07/20/2029 4441. CALL BHF3WS953; CALL OPTION JUL29SPXC@13765 07/20/2029 13765 CALL BHF3WS8X3 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	32,861,830	4441 / 13765	4,301,443	40,970	0	8,366,421	^	8,366,421	3,417,208	0	(40,970)	0	350,615		0001
CALL OPTION APR29SPXC@4080 04/20/2029 4080. CALL BHF3WS9A2; CALL OPTION APR29SPXC@13743 04/20/2029 13743 CALL BHF3WSA77 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	33,043,842	4080 / 13743	5,013,623	57,109	0	9,405,357	^	9,405,356	3,655,171	0	(57,108)	0	342,770		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION JAN29SPXC@3976 01/19/2029 3976. CALL BHF3WS9E4; CALL OPTION JAN29SPXC@12839 01/19/2029 12839 CALL BHF3WS9J3 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	 24,533,085	... 3976 / 12839	4,005,578	53,286	 0	7,509,506	^.........	7,509,507	2,895,086	 0	.........(53,287)	 0	247,005	....	0001 ....
CALL OPTION APR26SPXC@4061 04/17/2026 4061. CALL BHF3WS9F1; CALL OPTION APR26SPXC@6105 04/17/2026 6105. CALL BHF3WS8G0 Premium at Maturity 2026-04-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2026	 289	 1,468,987	.....4061 / 6105	245,146	 9,211	 0	464,624	^.........	464,624	160,558	 0	.........(9,211)	 0	 8,352	....	0001 ....
CALL OPTION JUL28SPXC@3984 07/21/2028 3984. CALL BHF3WS9S3; CALL OPTION JUL28SPXC@10513 07/21/2028 10513 CALL BHF3WS9N4 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	 27,776,252	... 3984 / 10513	 4,925,622	85,085	 0	9,483,806	^.........	9,483,806	 3,724,419	 0	.........(85,084)	 0	261,899	....	0001 ....
CALL OPTION NOV27RTYC@2198 11/19/2027 2198. CALL BHF3WS9U8; CALL OPTION NOV27RTYC@3468 11/19/2027 3468. CALL BHF3WSB76 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	 4,105,017	.....2198 / 3468	 0	318,343	 0	557,077	^.........	557,077	125,838	 0	.........(7,143)	 0	 34,862	....	0001 ....
CALL OPTION MAY26RTYC@1314 05/15/2026 1314. CALL BHF3WSA10; CALL OPTION MAY26RTYC@2160 05/15/2026 2160. CALL BHF3WSA28 Premium at Maturity 2026-05-19 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/15/2026	1,378	2,393,586	.....1314 / 2160	663,416	 24,449	 0	926,672	^.........	926,672	137,295	 0	.........(24,449)	 0	 14,007	....	0001 ....
CALL OPTION MAY26RTYC@1827 05/15/2026 1827. CALL BHF3WSA51; CALL OPTION MAY26RTYC@2515 05/15/2026 2515. CALL BHF3WSC91 Premium at Maturity 2026-05-19 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/15/2026	 406	881,426	.....1827 / 2515	 100,460	 3,702	 0	166,094	^.........	166,094	 32,645	 0	.........(3,702)	 0	 5,158	....	0001 ....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION NOV25RTYC@1808 11/21/2025 1808. CALL BHF3WSAK8; CALL OPTION NOV25RTYC@2664 11/21/2025 2664. CALL BHF3WS9L8 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	371	829,556	1808 / 2664	91,609	3,784	0	173,468	^	173,468	36,168	0	(3,784)	0	3,914		0001
CALL OPTION MAY27RTYC@2240 05/21/2027 2240. CALL BHF3WSAW2; CALL OPTION MAY27RTYC@3524 05/21/2027 3524. CALL BHF3WS9V6 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	3,956,986	2240 / 3524	242,282	6,659	0	462,475	^	462,475	102,828	0	(6,658)	0	30,563		0001
CALL OPTION JUN25RTYC@1892 06/20/2025 1892. CALL BHF3WSB27; CALL OPTION JUN25RTYC@2581 06/20/2025 2581. CALL BHF3WSAH5 Premium at Maturity 2025-06-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	502	1,122,723	1892 / 2581	85,955	3,884	0	185,507	^	185,507	41,453	0	(3,884)	0	3,842		0001
CALL OPTION JUN25RTYC@1538 06/20/2025 1538. CALL BHF3WSB35; CALL OPTION JUN25RTYC@2633 06/20/2025 2633. CALL BHF3WSAD4 Premium at Maturity 2025-06-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	1,880	3,920,740	1538 / 2633	731,575	33,054	0	1,317,663	^	1,317,663	263,490	0	(33,053)	0	13,418		0001
CALL OPTION NOV25RTYC@1595 11/21/2025 1595. CALL BHF3WSB92; CALL OPTION NOV25RTYC@2696 11/21/2025 2696. CALL BHF3WSAM4 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	1,614	3,462,837	1595 / 2696	608,218	25,125	0	1,061,766	^	1,061,767	205,696	0	(25,125)	0	16,338		0001
CALL OPTION NOV28RTYC@1804 11/17/2028 1804. CALL BHF3WSBA9; CALL OPTION NOV28RTYC@4211 11/17/2028 4211. CALL BHF3WSAX0 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	4,517,265	1804 / 4211	701,520	10,285	0	1,094,752	^	1,094,752	221,180	0	(10,284)	0	44,502		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION NOV25MXEAC@1851 11/21/2025 1851. CALL BHF3WSBE1; CALL OPTION NOV25MXEAC@2777 11/21/2025 2777. CALL BHF3WSBP6 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	141	326,274	1851 / 2777	47,506	1,963	0	63,711	^	63,711	26	0	(1,962)	0	1,539		0001
CALL OPTION DEC26RTYC@1886 12/18/2026 1886. CALL BHF3WSBF8; CALL OPTION DEC26RTYC@3011 12/18/2026 3011. CALL BHF3WSAQ5 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	2,198,753	1886 / 3011	258,513	8,112	0	438,378	^	438,377	83,892	0	(8,112)	0	15,408		0001
CALL OPTION JUN29RTYC@1838 06/15/2029 1838. CALL BHF3WSBL5; CALL OPTION JUN29RTYC@3400 06/15/2029 3400. CALL BHF3WSAU6 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	4,936,815	1838 / 3400	830,189	8,482	0	1,211,206	^	1,211,206	236,034	0	(8,483)	0	52,115		0001
CALL OPTION MAY26MXEAC@1669 05/15/2026 1669. CALL BHF3WSBT8; CALL OPTION MAY26MXEAC@3960 05/15/2026 3960. CALL BHF3WSC34 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	697	1,961,707	1669 / 3960	350,923	12,932	0	445,429	^	445,429	(3,816)	0	(12,932)	0	11,480		0001
CALL OPTION MAY28RTYC@1884 05/19/2028 1884. CALL BHF3WSBV3; CALL OPTION MAY28RTYC@3669 05/19/2028 3669. CALL BHF3WSB01 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	4,361,882	1884 / 3669	615,223	11,500	0	971,929	^	971,929	199,148	0	(11,501)	0	40,117		0001
CALL OPTION NOV27MXEAC@2303 11/19/2027 2303. CALL BHF3WSC67; CALL OPTION NOV27MXEAC@5738 11/19/2027 5738. CALL BHF3WSCW0 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	4,096,890	2303 / 5738	229,622	5,271	0	285,543	^	285,543	(25,106)	0	(5,271)	0	34,793		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION MAY25MXEAC@1991 05/16/2025 1991. CALL BHF3WSC75; CALL OPTION MAY25MXEAC@2699 05/16/2025 2699. CALL BHF3WSCG5 Premium at Maturity 2025-05-20 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/16/2025	 207	 485,415	.....1991 / 2699	45,377	 2,087	 0	61,879	^........	61,880	.........(5,164)	 0	.........(2,087)	 0	 1,482	....	0001 ....
CALL OPTION MAY25MXEAC@1880 05/16/2025 1880. CALL BHF3WSCD2; CALL OPTION MAY25MXEAC@4027 05/16/2025 4027. CALL BHF3WSCC4 Premium at Maturity 2025-05-20 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/16/2025	 938	2,770,383	.....1880 / 4027	275,026	 12,650	 0	377,269	^........	377,269	.........(32,907)	 0	.........(12,650)	 0	 8,455	....	0001 ....
CALL OPTION MAY27MXEAC@2291 05/21/2027 2291. CALL BHF3WSCJ9; CALL OPTION MAY27MXEAC@5086 05/21/2027 5086. CALL BHF3WSCR1 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	3,895,056	.....2291 / 5086	210,333	 5,781	 0	264,353	^........	264,352	.........(36,690)	 0	.........(5,780)	 0	30,085	....	0001 ....
CALL OPTION DEC25MXEAC@1960 12/19/2025 1960. CALL BHF3WSCM2; CALL OPTION DEC25MXEAC@4210 12/19/2025 4210. CALL BHF3WSBR2 Premium at Maturity 2025-12-23 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 12/19/2025	 874	2,696,290	.....1960 / 4210	252,635	 10,252	 0	328,409	^........	328,409	.........(33,936)	 0	.........(10,252)	 0	 13,258	....	0001 ....
CALL OPTION JUN29MXEAC@2110 06/15/2029 2110. CALL BHF3WSCS9; CALL OPTION JUN29MXEAC@5218 06/15/2029 5218. CALL BHF3WSCZ3 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	3,180,352	.....2110 / 5218	349,502	 3,571	 0	418,372	^........	418,372	 4,541	 0	.........(3,571)	 0	33,573	....	0001 ....
CALL OPTION DEC26MXEAC@2066 12/18/2026 2066. CALL BHF3WSCY6; CALL OPTION DEC26MXEAC@4676 12/18/2026 4676. CALL BHF3WSCP5 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	 1,860,792	.....2066 / 4676	159,075	 4,992	 0	202,292	^........	202,291	.... (13,866)	 0	.........(4,991)	 0	13,040	....	0001 ....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION NOV28MXEAC@1898 11/17/2028 1898. CALL BHF3WSD17; CALL OPTION NOV28MXEAC@6931 11/17/2028 6931. CALL BHF3WSCV2 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	2,975,373	1898 / 6931	331,569	4,861	0	396,454	^	396,454	3,537	0	(4,861)	0	29,312		0001
CALL OPTION MAY26MXEAC@2096 05/15/2026 2096. CALL BHF3WSD58; CALL OPTION MAY26MXEAC@2980 05/15/2026 2980. CALL BHF3WSD25 Premium at Maturity 2026-05-19 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	192	487,296	2096 / 2980	42,255	1,558	0	55,214	^	55,214	(3,502)	0	(1,557)	0	2,852		0001
CALL OPTION MAY28MXEAC@1978 05/19/2028 1978. CALL BHF3WSD66; CALL OPTION MAY28MXEAC@5671 05/19/2028 5671. CALL BHF3WSD33 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	3,380,858	1978 / 5671	363,217	6,790	0	450,290	^	450,290	(1,635)	0	(6,790)	0	31,095		0001
CALL OPTION NOV26SPXC@3451 11/20/2026 3451. CALL BHF44W060; CALL OPTION NOV26SPXC@8499 11/20/2026 8499. CALL BHF44W0V5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/20/2026	160	956,000	3451 / 8499	0	313,569	0	427,612		427,612	114,043	0	0	0	6,567		0001
CALL OPTION NOV29SPXC@4280 11/16/2029 4280. CALL BHF44W0G8; CALL OPTION NOV29SPXC@14635 11/16/2029 14635 CALL BHF44W0N3	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	0	8,177,585	0	11,384,250		11,384,282	3,206,699	0	0	0	481,227		0001
CALL OPTION NOV26RTYC@1651 11/20/2026 1651. CALL BHF44W0L7; CALL OPTION NOV26RTYC@2783 11/20/2026 2783. CALL BHF44W0F0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	176	390,192	1651 / 2783	0	88,629	0	109,372		109,372	20,743	0	0	0	2,680		0001
CALL OPTION NOV29RTYC@1751 11/16/2029 1751. CALL BHF44W0M5; CALL OPTION NOV29RTYC@3438 11/16/2029 3438. CALL BHF44W0X1	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	0	737,926	0	841,974		841,974	104,048	0	0	0	34,243		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION NOV29MXEAC@1827 11/16/2029 1827. CALL BHF44W0Z6; CALL OPTION NOV29MXEAC@5194 11/16/2029 5194. CALL BHF44W0Q6	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	0	321,065	0	305,303		305,303	(15,762)	0	0	0	17,603		0001
CALL OPTION NOV26MXEAC@1597 11/20/2026 1597. CALL BHF44W128; CALL OPTION NOV26MXEAC@3727 11/20/2026 3727. CALL BHF44W045	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	34	90,508	1597 / 3727	0	26,088	0	24,610		24,610	(1,478)	0	0	0	622		0001
CALL OPTION FEB27RTYC@1716 02/19/2027 1716. CALL BHF47UTD5; CALL OPTION FEB27RTYC@3080 02/19/2027 3080. CALL BHF47UTM5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/19/2027	74	177,452	1716 / 3080	0	36,129	0	46,527		46,527	10,398	0	0	0	1,297		0001
CALL OPTION FEB25SPXC@4916 02/21/2025 4916. CALL BHF47UTG8; CALL OPTION FEB25SPXC@5689 02/21/2025 5689. CALL BHF47UTF0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/21/2025	892	4,729,830	4916 / 5689	0	365,423	0	642,684		642,684	277,261	0	0	0	8,926		0001
CALL OPTION FEB30RTYC@1866 02/15/2030 1866. CALL BHF47UTQ6; CALL OPTION FEB30RTYC@3658 02/15/2030 3658. CALL BHF47UTS2	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	0	440,365	0	544,588		544,588	104,223	0	0	0	25,458		0001
CALL OPTION FEB27SPXC@3937 02/19/2027 3937. CALL BHF47UTW3; CALL OPTION FEB27SPXC@9084 02/19/2027 9084. CALL BHF47UTH6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/19/2027	124	807,302	3937 / 9084	0	203,126	0	284,400		284,400	81,274	0	0	0	5,901		0001
CALL OPTION FEB25SPXC@4715 02/21/2025 4715. CALL BHF47UTY9; CALL OPTION FEB25SPXC@5266 02/21/2025 5266. CALL BHF47UTL7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/21/2025	1,492	7,445,826	4715 / 5266	0	553,025	0	801,399		801,399	248,374	0	0	0	14,052		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION FEB30SPXC@4238 02/15/2030 4238. CALL BHF47UTZ6; CALL OPTION FEB30SPXC@15368 02/15/2030 15368 CALL BHF47UTT0	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	0	5,825,196	0	7,948,050		7,948,050	2,122,854	0	0	0	347,440		0001
CALL OPTION FEB27MXEAC@1681 02/19/2027 1681. CALL BHF47UU35; CALL OPTION FEB27MXEAC@4160 02/19/2027 4160. CALL BHF47UTN3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/19/2027	16	46,728	1681 / 4160	0	11,755	0	10,629		10,629	(1,126)	0	0	0	342		0001
CALL OPTION FEB25MXEAC@2184 02/21/2025 2184. CALL BHF47UU68; CALL OPTION FEB25MXEAC@2618 02/21/2025 2618. CALL BHF47UU76	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/21/2025	137	328,937	2184 / 2618	0	26,938	0	15,237		15,237	(11,701)	0	0	0	621		0001
CALL OPTION FEB30MXEAC@1649 02/15/2030 1649. CALL BHF47UU84; CALL OPTION FEB30MXEAC@6248 02/15/2030 6248. CALL BHF47UU27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/15/2030	289	1,141,117	1649 / 6248	0	245,240	0	232,021		232,021	(13,219)	0	0	0	12,921		0001
CALL OPTION FEB25RTYC@1913 02/21/2025 1913. CALL BHF47UU92; CALL OPTION FEB25RTYC@2102 02/21/2025 2102. CALL BHF47UU50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	788	1,581,910	1913 / 2102	0	93,010	0	133,077		133,077	40,067	0	0	0	2,985		0001
CALL OPTION FEB25RTYC@1983 02/21/2025 1983. CALL BHF47UUB7; CALL OPTION FEB25RTYC@2296 02/21/2025 2296. CALL BHF47UU01	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	423	905,009	1983 / 2296	0	57,833	0	94,410		94,410	36,577	0	0	0	1,708		0001
CALL OPTION FEB25MXEAC@2175 02/21/2025 2175. CALL BHF47UUC5; CALL OPTION FEB25MXEAC@2371 02/21/2025 2371. CALL BHF47UU19	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/21/2025	220	500,060	2175 / 2371	0	28,032	0	23,639		23,639	(4,393)	0	0	0	944		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION APR27SPXC@5093 04/16/2027 5093. CALL BHF4B1YA4; CALL OPTION APR27SPXC@6968 04/16/2027 6968. CALL BHF4B1YF3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/16/2027	154	928,697	5093 / 6968	0	132,220	0	170,048		170,048	37,828	0	0	0	7,027		0001
CALL OPTION APR25SPXC@5110 04/17/2025 5110. CALL BHF4B1YC0; CALL OPTION APR25SPXC@5588 04/17/2025 5588. CALL BHF4B1YM8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/17/2025	506	2,706,594	5110 / 5588	0	156,632	0	213,805		213,805	57,173	0	0	0	7,327		0001
CALL OPTION APR25SPXC@4961 04/17/2025 4961. CALL BHF4B1YD8; CALL OPTION APR25SPXC@5241 04/17/2025 5241. CALL BHF4B1YH9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/17/2025	771	3,932,871	4961 / 5241	0	161,609	0	200,813		200,813	39,204	0	0	0	10,647		0001
CALL OPTION APR30SPXC@5107 04/18/2030 5107. CALL BHF4B1YJ5; CALL OPTION APR30SPXC@12896 04/18/2030 12896 CALL BHF4B1YG1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/18/2030	1,441	12,971,162	5107 / 12896	0	2,259,113	0	2,838,608		2,838,608	579,495	0	0	0	149,290		0001
CALL OPTION MAY30SPXC@5232 05/17/2030 5232. CALL BHF4C20D2; CALL OPTION MAY30SPXC@13871 05/17/2030 13871 CALL BHF4C20M2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2024	05/17/2030	1,316	12,569,774	5232 / 13871	0	2,093,228	0	2,530,855		2,530,855	437,627	0	0	0	145,751		0001
CALL OPTION MAY27SPXC@5230 05/21/2027 5230. CALL BHF4C20G5; CALL OPTION MAY27SPXC@7283 05/21/2027 7283. CALL BHF4C20K6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/21/2027	128	800,832	5230 / 7283	0	117,839	0	141,981		141,981	24,142	0	0	0	6,185		0001
CALL OPTION MAY25SPXC@5071 05/16/2025 5071. CALL BHF4C20L4; CALL OPTION MAY25SPXC@5451 05/16/2025 5451. CALL BHF4C20C4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/16/2025	796	4,187,756	5071 / 5451	0	223,811	0	268,396		268,396	44,585	0	0	0	12,781		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
CALL OPTION MAY25SPXC@5232 05/16/2025 5232. CALL BHF4C20N0; CALL OPTION MAY25SPXC@5753 05/16/2025 5753. CALL BHF4C20J9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	06/21/2024	05/16/2025	481	2,641,893	5232 / 5753	0	164,364	0	208,059		208,059	43,695	0	0	0	8,063		0001
CALL OPTION MAY25MXEAC@2251 05/16/2025 2251. CALL BHF4E9E24; CALL OPTION MAY25MXEAC@2396 05/16/2025 2396. CALL BHF4E9E73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	311	722,609	2251 / 2396	0	29,914	0	20,424		20,424	(9,490)	0	0	0	2,205		0001
CALL OPTION MAY27MXEAC@2310 05/21/2027 2310. CALL BHF4E9E32; CALL OPTION MAY27MXEAC@2960 05/21/2027 2960. CALL BHF4E9E08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	07/23/2024	05/21/2027	70	184,450	2310 / 2960	0	18,088	0	14,044		14,044	(4,044)	0	0	0	1,425		0001
CALL OPTION MAY30MXEAC@2325 05/17/2030 2325. CALL BHF4E9E40; CALL OPTION MAY30MXEAC@4744 05/17/2030 4744. CALL BHF4E9E57	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	0	208,893	0	172,646		172,646	(36,247)	0	0	0	17,664		0001
CALL OPTION MAY25MXEAC@2330 05/16/2025 2330. CALL BHF4E9EB4; CALL OPTION MAY25MXEAC@2528 05/16/2025 2528. CALL BHF4E9EA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	283	687,407	2330 / 2528	0	28,944	0	13,155		13,155	(15,789)	0	0	0	2,098		0001
CALL OPTION MAY25RTYC@2037 05/16/2025 2037. CALL BHF4E9EE8; CALL OPTION MAY25RTYC@2264 05/16/2025 2264. CALL BHF4E9EC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	734	1,578,467	2037 / 2264	0	99,824	0	110,940		110,940	11,116	0	0	0	4,818		0001
CALL OPTION MAY25RTYC@1961 05/16/2025 1961. CALL BHF4E9EF5; CALL OPTION MAY25RTYC@2114 05/16/2025 2114. CALL BHF4E9EM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	948	1,931,550	1961 / 2114	0	100,488	0	114,486		114,486	13,998	0	0	0	5,895		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION MAY27RTYC@2024 05/21/2027 2024. CALL BHF4E9EJ7; CALL OPTION MAY27RTYC@2597 05/21/2027 2597. CALL BHF4E9EL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/21/2027	308	711,634	2024 / 2597	0	85,316	0	90,352		90,352	5,036	0	0	0	5,497		0001
CALL OPTION MAY30RTYC@2031 05/17/2030 2031. CALL BHF4E9EK4; CALL OPTION MAY30RTYC@3499 05/17/2030 3499. CALL BHF4E9EH1	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	0	610,572	0	588,755		588,755	(21,817)	0	0	0	34,305		0001
CALL OPTION JUN25SPXC@5284 06/20/2025 5284. CALL BHF4E9ET5; CALL OPTION JUN25SPXC@5535 06/20/2025 5535. CALL BHF4E9ES7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	1,054	5,701,613	5284 / 5535	0	195,516	0	223,157		223,157	27,641	0	0	0	19,513		0001
CALL OPTION JUN30SPXC@5420 06/20/2030 5420. CALL BHF4E9EV0; CALL OPTION JUN30SPXC@13894 06/20/2030 13894 CALL BHF4E9ER9	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	0	1,935,844	0	2,211,196		2,211,196	275,352	0	0	0	136,773		0001
CALL OPTION JUN27SPXC@5413 06/17/2027 5413. CALL BHF4E9EW8; CALL OPTION JUN27SPXC@7408 06/17/2027 7408. CALL BHF4E9F15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/17/2027	126	807,723	5413 / 7408	0	111,300	0	128,224		128,224	16,924	0	0	0	6,335		0001
CALL OPTION JUN25SPXC@5414 06/20/2025 5414. CALL BHF4E9F07; CALL OPTION JUN25SPXC@5906 06/20/2025 5906. CALL BHF4E9EY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	414	2,343,240	5414 / 5906	0	129,443	0	156,363		156,363	26,920	0	0	0	8,019		0001
CALL OPTION JUL27SPXC@5529 07/16/2027 5529. CALL BHF4GH9K0; CALL OPTION JUL27SPXC@8156 07/16/2027 8156. CALL BHF4GH9J3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/16/2027	124	848,470	5529 / 8156	0	117,081	0	134,740		134,740	17,659	0	0	0	6,761		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION JUL25SPXC@5535 07/18/2025 5535. CALL BHF4GH9P9; CALL OPTION JUL25SPXC@6093 07/18/2025 6093. CALL BHF4GH9N4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	465	2,703,510	5535 / 6093	0	149,870	0	180,194		180,194	30,324	0	0	0	9,981		0001
CALL OPTION JUL25SPXC@5419 07/18/2025 5419. CALL BHF4GH9Q7; CALL OPTION JUL25SPXC@5657 07/18/2025 5657. CALL BHF4GH9M6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	1,081	5,986,578	5419 / 5657	0	179,770	0	205,744		205,744	25,974	0	0	0	22,102		0001
CALL OPTION JUL30SPXC@5539 07/19/2030 5539. CALL BHF4GH9S3; CALL OPTION JUL30SPXC@13654 07/19/2030 13654 CALL BHF4GH9R5	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	0	1,883,221	0	2,228,746		2,228,746	345,525	0	0	0	142,777		0001
CALL OPTION AUG30SPXC@5453 08/16/2030 5453. CALL BHF4J5Y41; CALL OPTION AUG30SPXC@12704 08/16/2030 12704 CALL BHF4J5Y90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/16/2030	983	8,924,166	5453 / 12704	0	1,573,424	0	1,769,717		1,769,717	196,293	0	0	0	105,850		0001
CALL OPTION AUG27SPXC@5452 08/20/2027 5452. CALL BHF4J5Y58; CALL OPTION AUG27SPXC@6788 08/20/2027 6788. CALL BHF4J5Y66	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/20/2027	100	612,000	5452 / 6788	0	72,608	0	77,288		77,288	4,680	0	0	0	4,968		0001
CALL OPTION AUG25SPXC@5483 08/15/2025 5483. CALL BHF4J5YB5; CALL OPTION AUG25SPXC@5973 08/15/2025 5973. CALL BHF4J5YF6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/15/2025	485	2,778,080	5483 / 5973	0	163,934	0	173,427		173,427	9,493	0	0	0	10,954		0001
CALL OPTION AUG25SPXC@5194 08/15/2025 5194. CALL BHF4J5YC3; CALL OPTION AUG25SPXC@5715 08/15/2025 5715. CALL BHF4J5YE9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/15/2025	554	3,021,793	5194 / 5715	0	225,575	0	232,935		232,935	7,360	0	0	0	11,915		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
APR25COJ5C@130 AUG27MXEAC@2369 08/20/2027 2369. CALL BHF4LG5R5; APR25COJ5C@130 AUG27MXEAC@3351 08/20/2027 3351. CALL BHF4LG5T1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/20/2027	60	171,600	2369 / 3351	0	19,097	0	12,584		12,584	(6,513)	0	0	0	1,393		0001
APR25COJ5C@130 AUG30MXEAC@2385 08/16/2030 2385. CALL BHF4LG5W4; APR25COJ5C@130 AUG30MXEAC@4441 08/16/2030 4441. CALL BHF4LG5V6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/16/2030	340	1,160,420	2385 / 4441	0	159,416	0	127,036		127,036	(32,380)	0	0	0	13,764		0001
APR25COJ5C@130 AUG25MXEAC@2258 08/15/2025 2258. CALL BHF4LG5Z7; APR25COJ5C@130 AUG25MXEAC@2503 08/15/2025 2503. CALL BHF4LG5U8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	159	378,500	2258 / 2503	0	22,653	0	15,049		15,049	(7,604)	0	0	0	1,492		0001
APR25COJ5C@130 AUG25MXEAC@2379 08/15/2025 2379. CALL BHF4LG629; APR25COJ5C@130 AUG25MXEAC@2625 08/15/2025 2625. CALL BHF4LG611	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	296	740,592	2379 / 2625	0	31,243	0	14,743		14,743	(16,500)	0	0	0	2,920		0001
APR25COJ5C@130 AUG25RTYC@2049 08/15/2025 2049. CALL BHF4LG637; APR25COJ5C@130 AUG25RTYC@2284 08/15/2025 2284. CALL BHF4LJX07	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	742	1,607,543	2049 / 2284	0	106,937	0	111,195		111,195	4,258	0	0	0	6,339		0001
APR25COJ5C@130 AUG25RTYC@2156 08/15/2025 2156. CALL BHF4LG678; APR25COJ5C@130 AUG25RTYC@2412 08/15/2025 2412. CALL BHF4LG660	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	800	1,827,200	2156 / 2412	0	104,080	0	104,752		104,752	672	0	0	0	7,205		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
APR25COJ5C@130 AUG30RTYC@2161 08/16/2030 2161. CALL BHF4LG686; APR25COJ5C@130 AUG30RTYC@3433 08/16/2030 3433. CALL BHF4LG694	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/16/2030	699	1,955,103	2161 / 3433	0	327,929	0	328,446		328,446	517	0	0	0	23,190		0001
APR25COJ5C@130 AUG27RTYC@2158 08/20/2027 2158. CALL BHF4LG6B9; APR25COJ5C@130 AUG27RTYC@2910 08/20/2027 2910. CALL BHF4LG6D5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/20/2027	175	443,450	2158 / 2910	0	53,303	0	53,972		53,972	669	0	0	0	3,600		0001
APR25COJ5C@130 SEP25SPXC@5638 09/19/2025 5638. CALL BHF4LG6F0; APR25COJ5C@130 SEP25SPXC@6086 09/19/2025 6086. CALL BHF4LG6J2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	543	3,183,066	5638 / 6086	0	163,943	0	165,467		165,467	1,524	0	0	0	13,484		0001
APR25COJ5C@130 SEP30SPXC@5642 09/20/2030 5642. CALL BHF4LG6K9; APR25COJ5C@130 SEP30SPXC@12721 09/20/2030 12721 CALL BHF4LG6L7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/20/2030	454	4,168,401	5642 / 12721	0	765,621	0	774,103		774,103	8,482	0	0	0	49,861		0001
APR25COJ5C@130 SEP25SPXC@5428 09/19/2025 5428. CALL BHF4LG6P8; APR25COJ5C@130 SEP25SPXC@5836 09/19/2025 5836. CALL BHF4LG6M5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	514	2,894,848	5428 / 5836	0	156,683	0	158,547		158,547	1,864	0	0	0	12,263		0001
APR25COJ5C@130 SEP27SPXC@5606 09/17/2027 5606. CALL BHF4LG6R4; APR25COJ5C@130 SEP27SPXC@7329 09/17/2027 7329. CALL BHF4LG6S2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/17/2027	109	704,958	5606 / 7329	0	93,949	0	95,886		95,886	1,937	0	0	0	5,805		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
APR25COJ5C@130 OCT25SPXC@5806 10/17/2025 5806. CALL BHF4NA4Y2; APR25COJ5C@130 OCT25SPXC@6361 10/17/2025 6361. CALL BHF4NA4X4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	473	2,877,496	5806 / 6361	0	166,960	0	151,104		151,104	(15,856)	0	0	0	12,824		0001
APR25COJ5C@130 OCT30SPXC@5794 10/18/2030 5794. CALL BHF4NA513; APR25COJ5C@130 OCT30SPXC@9562 10/18/2030 9562. CALL BHF4NA4V8	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	0	593,806	0	553,205		553,205	(40,601)	0	0	0	37,075		0001
APR25COJ5C@130 OCT27SPXC@5800 10/15/2027 5800. CALL BHF4NA521; APR25COJ5C@130 OCT27SPXC@6502 10/15/2027 6502. CALL BHF4NA562	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/15/2027	108	664,308	5800 / 6502	0	45,207	0	43,972		43,972	(1,235)	0	0	0	5,547		0001
APR25COJ5C@130 OCT25SPXC@5704 10/17/2025 5704. CALL BHF4NA554; APR25COJ5C@130 OCT25SPXC@5904 10/17/2025 5904. CALL BHF4NA505	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	1,107	6,425,028	5704 / 5904	0	163,473	0	155,352		155,352	(8,121)	0	0	0	28,635		0001
APR25COJ5C@130 NOV25SPXC@5918 11/21/2025 5918. CALL BHF4PKF00; APR25COJ5C@130 NOV25SPXC@6504 11/21/2025 6504. CALL BHF4PKF42	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/21/2025	368	2,285,648	5918 / 6504	0	132,848	0	112,054		112,054	(20,794)	0	0	0	10,784		0001
APR25COJ5C@130 NOV25SPXC@5728 11/21/2025 5728. CALL BHF4PKF34; APR25COJ5C@130 NOV25SPXC@6089 11/21/2025 6089. CALL BHF4PKF83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/21/2025	606	3,580,551	5728 / 6089	0	158,166	0	144,662		144,662	(13,504)	0	0	0	16,893		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
APR25COJ5C@130 NOV30SPXC@5934 11/15/2030 5934. CALL BHF4PKF59; APR25COJ5C@130 NOV30SPXC@9170 11/15/2030 9170. CALL BHF4PKF91	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	0	693,090	0	632,985		632,985	(60,105)	0	0	0	46,593		0001
APR25COJ5C@130 NOV27SPXC@5935 11/19/2027 5935. CALL BHF4PKF67; APR25COJ5C@130 NOV27SPXC@8183 11/19/2027 8183. CALL BHF4PKF75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/19/2027	81	571,779	5935 / 8183	0	78,813	0	71,595		71,595	(7,218)	0	0	0	4,856		0001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										90,527,756	37,738,590	0	210,958,841	XXX	210,958,874	66,257,996	0	(2,610,795)	0	5,953,948	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										102,076,256	47,476,823	0	222,285,375	XXX	222,285,409	67,243,458	0	(2,610,795)	0	9,925,680	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										0	4,092,465	0	4,048,177	XXX	4,048,178	(44,288)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										11,548,500	5,645,768	0	7,278,357	XXX	7,278,357	1,029,750	0	0	0	3,971,732	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										90,527,756	37,738,590	0	210,958,841	XXX	210,958,874	66,257,996	0	(2,610,795)	0	5,953,948	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										102,076,256	47,476,823	0	222,285,375	XXX	222,285,409	67,243,458	0	(2,610,795)	0	9,925,680	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 BHF4HQ0F9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	121	1,355,536	11200	0	(6,424)	0	(17,275)		(17,275)	(10,851)	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 SEP30SPXC@11200 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	0	(18,304)	0	(35,705)		(35,705)	(17,401)	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 SEP30SPXC@11600 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	0	(8,032)	0	(17,541)		(17,541)	(9,509)	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 OCT30SPXC@10800 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	0	(15,557)	0	(29,800)		(29,800)	(14,243)	0	0	0	0		0001
PUT OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4MZLX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	127	1,471,460	11600	0	(9,556)	0	(17,357)		(17,357)	(7,801)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
PUT OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4MZSL0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	128	1,380,456	10800	0	(17,772)	0	(26,226)		(26,226)	(8,454)	0	0	0	0		0001
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PVOM4 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	0	(2)	0	(47,540)	^	(47,540)	(47,538)	0	0	0	0		0001
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PVOR3 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	0	(1)	0	(35,855)	^	(35,855)	(35,854)	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(75,648)	0	(227,299)	XXX	(227,299)	(151,651)	0	0	0	0	XXX	XXX
PUT OPTION APR25SPXP@3692 BHF3WS6K3 Premium at Maturity 2025-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	585	2,159,820	3692	(81,794)	(3,814)	0	(4,021)	^	(4,021)	39,847	0	3,814	0	0		0001
PUT OPTION JAN25SPXP@2137 BHF3WS6Q0 Premium at Maturity 2025-01-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/17/2025	1,967	4,203,479	2137	(29,739)	(1,435)	0	72	^	73	9,892	0	1,435	0	0		0001
PUT OPTION JAN25SPXP@3972 BHF3WS7E6 Premium at Maturity 2025-01-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/17/2025	343	1,362,396	3972	(58,385)	(2,817)	0	29	^	29	28,148	0	2,817	0	0		0001
PUT OPTION APR25SPXP@2296 BHF3WS7P1 Premium at Maturity 2025-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	2,632	6,043,072	2296	(60,876)	(2,838)	0	(357)	^	(357)	32,578	0	2,839	0	0		0001
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	(250,493)	(8,243)	0	(45,811)	^	(45,811)	152,269	0	8,243	0	0		0001
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	(605,403)	(9,244)	0	(216,180)	^	(216,180)	299,699	0	9,244	0	0		0001
PUT OPTION JAN26SPXP@2602 BHF3WS821 Premium at Maturity 2026-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	2,528	6,577,856	2602	(137,878)	(5,494)	0	(16,486)	^	(16,486)	91,497	0	5,494	0	0		0001
PUT OPTION JUL26SPXP@2506 BHF3WS847 Premium at Maturity 2026-07-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	3,288	8,239,728	2506	(196,738)	(6,930)	0	(26,141)	^	(26,142)	134,434	0	6,931	0	0		0001
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	(633,102)	(17,963)	0	(185,164)	^	(185,164)	299,262	0	17,963	0	0		0001
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	(398,842)	(12,230)	0	(105,442)	^	(105,442)	198,118	0	12,230	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
PUT OPTION APR26SPXP@2196 BHF3WS8K1 Premium at Maturity 2026-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2026	3,746	8,226,216	2196	(135,321)	(5,085)	0	(8,268)	^	(8,268)	83,145	0	5,084	0	0		0001
PUT OPTION JUL25SPXP@2338 BHF3WS8V7 Premium at Maturity 2025-07-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	2,892	6,761,496	2338	(84,071)	(3,743)	0	(2,416)	^	(2,415)	52,558	0	3,742	0	0		0001
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	(879,112)	(20,928)	0	(272,586)	^	(272,586)	421,020	0	20,928	0	0		0001
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	(785,955)	(20,487)	0	(240,759)	^	(240,759)	367,700	0	20,487	0	0		0001
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	(919,868)	(17,783)	0	(306,024)	^	(306,024)	452,725	0	17,784	0	0		0001
PUT OPTION JUL26SPXP@3870 BHF3WS938 Premium at Maturity 2026-07-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	363	1,404,810	3870	(88,065)	(3,103)	0	(20,405)	^	(20,405)	43,534	0	3,102	0	0		0001
PUT OPTION OCT25SPXP@2401 BHF3WS961 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	2,698	6,477,898	2401	(99,304)	(4,193)	0	(5,869)	^	(5,868)	70,000	0	4,192	0	0		0001
PUT OPTION OCT25SPXP@3333 BHF3WS995 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	461	1,536,513	3333	(52,674)	(2,223)	0	(8,255)	^	(8,255)	26,894	0	2,224	0	0		0001
PUT OPTION JAN26SPXP@3439 BHF3WS9B0 Premium at Maturity 2026-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	362	1,244,918	3439	(51,232)	(2,041)	0	(9,444)	^	(9,444)	26,136	0	2,042	0	0		0001
PUT OPTION JUL28SPXP@3210 BHF3WS9D6 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	(745,874)	(12,884)	0	(258,655)	^	(258,655)	367,879	0	12,884	0	0		0001
PUT OPTION JAN29SPXP@3073 BHF3WS9G9 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	(538,135)	(7,159)	0	(201,528)	^	(201,528)	264,176	0	7,159	0	0		0001
PUT OPTION MAY26RTYP@1078 BHF3WS9K0 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	1,378	1,485,484	1078	(39,692)	(1,463)	0	(9,549)	^	(9,549)	26,004	0	1,463	0	0		0001
PUT OPTION JUL25SPXP@3481 BHF3WS9M6 Premium at Maturity 2025-07-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	504	1,754,424	3481	(61,435)	(2,735)	0	(6,612)	^	(6,612)	30,792	0	2,735	0	0		0001
PUT OPTION APR29SPXP@3148 BHF3WS9P9 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	(755,930)	(8,611)	0	(291,005)	^	(291,005)	368,027	0	8,610	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION MAY27RTYP@1838 BHF3WS9Y0 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	(295,037)	(8,108)	0	(130,311)	^	(130,310)	94,208	0	8,108	0	0		0001
PUT OPTION NOV25RTYP@1324 BHF3WS9Z7 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	1,614	2,136,936	1324	(83,423)	(3,447)	0	(15,878)	^	(15,878)	45,655	0	3,446	0	0		0001
PUT OPTION APR26SPXP@3534 BHF3WSA36 Premium at Maturity 2026-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2026	289	1,021,326	3534	(46,046)	(1,730)	0	(9,977)	^	(9,977)	24,757	0	1,730	0	0		0001
PUT OPTION DEC26RTYP@1518 BHF3WSA69 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	(101,660)	(3,190)	0	(35,695)	^	(35,695)	40,564	0	3,190	0	0		0001
PUT OPTION JUN25RTYP@1642 BHF3WSA93 Premium at Maturity 2025-06-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	502	824,284	1642	(55,076)	(2,488)	0	(5,997)	^	(5,997)	25,610	0	2,488	0	0		0001
PUT OPTION JUL29SPXP@3429 BHF3WSAC6 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	(943,247)	(8,984)	0	(377,468)	^	(377,468)	452,805	0	8,984	0	0		0001
PUT OPTION JUN25RTYP@1288 BHF3WSAF9 Premium at Maturity 2025-06-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	1,880	2,421,440	1288	(70,593)	(3,189)	0	(6,040)	^	(6,041)	40,959	0	3,189	0	0		0001
PUT OPTION JAN28SPXP@3809 BHF3WSAG7 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	(905,751)	(19,429)	0	(292,736)	^	(292,735)	439,825	0	19,429	0	0		0001
PUT OPTION MAY26RTYP@1600 BHF3WSAR3 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	406	649,600	1600	(40,859)	(1,505)	0	(14,510)	^	(14,510)	20,194	0	1,506	0	0		0001
PUT OPTION MAY28RTYP@1571 BHF3WSAZ5 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	(226,675)	(4,237)	0	(109,286)	^	(109,287)	74,982	0	4,237	0	0		0001
PUT OPTION NOV28RTYP@1432 BHF3WSB84 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	(174,033)	(2,551)	0	(87,462)	^	(87,462)	57,983	0	2,551	0	0		0001
PUT OPTION NOV25RTYP@1567 BHF3WSBD3 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	371	581,357	1567	(37,777)	(1,561)	0	(7,825)	^	(7,825)	17,168	0	1,561	0	0		0001
PUT OPTION JUN29RTYP@1497 BHF3WSBH4 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	(256,771)	(2,623)	0	(136,874)	^	(136,875)	80,044	0	2,624	0	0		0001
PUT OPTION MAY25MXEAP@1729 BHF3WSBJ0 Premium at Maturity 2025-05-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/16/2025	207	357,903	1729	(14,112)	(649)	0	(1,157)	^	(1,157)	5,898	0	649	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
PUT OPTION JUN29MXEAP@1684 BHF3WSBS0 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	(116,992)	(1,195)	0	(71,514)	^	(71,514)	34,389	0	1,195	0	0		0001
PUT OPTION NOV27RTYP@1865 BHF3WSBW1 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	(324,231)	(7,443)	0	(161,687)	^	(161,687)	99,930	0	7,442	0	0		0001
PUT OPTION MAY26MXEAP@1370 BHF3WSBZ4 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	697	954,890	1370	(27,774)	(1,023)	0	(8,698)	^	(8,699)	12,216	0	1,024	0	0		0001
PUT OPTION NOV25MXEAP@1613 BHF3WSC59 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	141	227,433	1613	(8,642)	(357)	0	(2,094)	^	(2,094)	3,413	0	357	0	0		0001
PUT OPTION MAY25MXEAP@1540 BHF3WSC83 Premium at Maturity 2025-05-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/16/2025	938	1,444,520	1540	(38,019)	(1,748)	0	(2,289)	^	(2,289)	16,339	0	1,749	0	0		0001
PUT OPTION MAY28MXEAP@1644 BHF3WSCF7 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	(94,564)	(1,768)	0	(54,686)	^	(54,686)	31,623	0	1,768	0	0		0001
PUT OPTION MAY27MXEAP@1848 BHF3WSCK6 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	(143,974)	(3,956)	0	(76,961)	^	(76,962)	41,533	0	3,957	0	0		0001
PUT OPTION NOV28MXEAP@1508 BHF3WSCL4 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	(63,848)	(936)	0	(36,033)	^	(36,033)	21,756	0	936	0	0		0001
PUT OPTION DEC25MXEAP@1595 BHF3WSCN0 Premium at Maturity 2025-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/19/2025	874	1,394,030	1595	(50,480)	(2,049)	0	(13,379)	^	(13,379)	20,921	0	2,049	0	0		0001
PUT OPTION DEC26MXEAP@1640 BHF3WSCT7 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	(46,460)	(1,458)	0	(21,040)	^	(21,040)	16,603	0	1,458	0	0		0001
PUT OPTION MAY26MXEAP@1848 BHF3WSD09 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	192	354,816	1848	(22,682)	(836)	0	(8,997)	^	(8,997)	7,254	0	836	0	0		0001
PUT OPTION NOV27MXEAP@1937 BHF3WSD41 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	(169,086)	(3,881)	0	(99,925)	^	(99,925)	45,884	0	3,881	0	0		0001
PUT OPTION NOV29RTYP@1515 BHF44W0E3	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	0	(142,000)	0	(110,410)		(110,410)	31,590	0	0	0	0		0001
PUT OPTION NOV29SPXP@3465 BHF44W0W3	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	0	(914,344)	0	(571,174)		(571,174)	343,170	0	0	0	0		0001
PUT OPTION NOV26MXEAP@1821 BHF44W0Y9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	108	196,668	1821	0	(7,265)	0	(6,121)		(6,121)	1,144	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
PUT OPTION NOV26SPXP@3901 BHF44W136	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/20/2026	479	1,868,579	3901	0	(61,391)	0	(33,193)		(33,193)	28,198	0	0	0	0		0001
PUT OPTION NOV26RTYP@1589 BHF44W144	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	315	500,535	1589	0	(26,934)	0	(14,315)		(14,315)	12,619	0	0	0	0		0001
PUT OPTION NOV29MXEAP@1676 BHF44W151	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	639	1,070,964	1676	0	(57,662)	0	(54,270)		(54,270)	3,392	0	0	0	0		0001
PUT OPTION FEB25SPXP@4500 BHF47UTC7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/21/2025	1,330	5,985,000	4500	0	(144,740)	0	(7,350)		(7,350)	137,390	0	0	0	0		0001
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	0	(75,384)	0	(40,295)		(40,295)	35,089	0	0	0	0		0001
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	0	(5,219)	0	(4,873)		(4,873)	346	0	0	0	0		0001
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	0	(143,718)	0	(107,623)		(107,623)	36,095	0	0	0	0		0001
PUT OPTION FEB25MXEAP@2041 BHF47UTP8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/21/2025	256	522,496	2041	0	(11,167)	0	(1,616)		(1,616)	9,551	0	0	0	0		0001
PUT OPTION FEB25SPXP@4493 BHF47UTR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/21/2025	2,205	9,907,065	4493	0	(237,824)	0	(12,106)		(12,106)	225,718	0	0	0	0		0001
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	0	(945,102)	0	(636,832)		(636,835)	308,270	0	0	0	0		0001
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	0	(21,333)	0	(12,774)		(12,774)	8,559	0	0	0	0		0001
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	0	(64,808)	0	(63,582)		(63,582)	1,226	0	0	0	0		0001
PUT OPTION FEB25RTYP@1808 BHF47UU43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	915	1,654,320	1808	0	(64,620)	0	(3,901)		(3,901)	60,719	0	0	0	0		0001
PUT OPTION FEB25RTYP@1812 BHF47UUA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	583	1,056,396	1812	0	(41,820)	0	(2,544)		(2,544)	39,276	0	0	0	0		0001
PUT OPTION FEB25MXEAP@2051 BHF47UUD3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/21/2025	283	580,433	2051	0	(12,799)	0	(1,928)		(1,928)	10,871	0	0	0	0		0001
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	0	(28,224)	0	(20,509)		(20,509)	7,715	0	0	0	0		0001
PUT OPTION APR25SPXP@4599 BHF4B1YE6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/17/2025	506	2,327,094	4599	0	(35,875)	0	(8,767)		(8,767)	27,108	0	0	0	0		0001
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	0	(351,633)	0	(251,711)		(251,711)	99,922	0	0	0	0		0001
PUT OPTION APR25SPXP@4589 BHF4B1YL0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/17/2025	629	2,886,481	4589	0	(43,980)	0	(10,782)		(10,782)	33,198	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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	0	(298,329)	0	(248,840)		(248,840)	49,489	0	0	0	0		0001
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	0	(23,393)	0	(18,864)		(18,864)	4,529	0	0	0	0		0001
PUT OPTION MAY25SPXP@4709 BHF4C20H3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/16/2025	481	2,265,029	4709	0	(38,316)	0	(13,182)		(13,182)	25,134	0	0	0	0		0001
PUT OPTION MAY25SPXP@4719 BHF4C20P5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/16/2025	839	3,959,241	4719	0	(67,707)	0	(23,318)		(23,318)	44,389	0	0	0	0		0001
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	0	(6,355)	0	(7,275)		(7,275)	(920)	0	0	0	0		0001
PUT OPTION MAY25MXEAP@2097 BHF4E9E65	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	283	593,451	2097	0	(9,852)	0	(9,022)		(9,022)	830	0	0	0	0		0001
PUT OPTION MAY25MXEAP@2092 BHF4E9E81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	285	596,220	2092	0	(9,640)	0	(8,861)		(8,861)	779	0	0	0	0		0001
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	0	(49,484)	0	(53,128)		(53,128)	(3,644)	0	0	0	0		0001
PUT OPTION MAY25RTYP@1833 BHF4E9ED0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	765	1,402,245	1833	0	(29,835)	0	(14,330)		(14,330)	15,505	0	0	0	0		0001
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	0	(29,568)	0	(24,958)		(24,958)	4,610	0	0	0	0		0001
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	0	(127,330)	0	(109,679)		(109,679)	17,651	0	0	0	0		0001
PUT OPTION MAY25RTYP@1834 BHF4E9EP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	734	1,346,156	1834	0	(28,626)	0	(13,807)		(13,807)	14,819	0	0	0	0		0001
PUT OPTION JUN30SPXP@4287 BHF4E9EQ1	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	0	(341,638)	0	(262,135)		(262,135)	79,503	0	0	0	0		0001
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	0	(25,865)	0	(20,983)		(20,983)	4,882	0	0	0	0		0001
PUT OPTION JUN25SPXP@4863 BHF4E9EX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	702	3,413,826	4863	0	(63,571)	0	(32,034)		(32,034)	31,537	0	0	0	0		0001
PUT OPTION JUN25SPXP@4873 BHF4E9EZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	414	2,017,422	4873	0	(37,491)	0	(19,141)		(19,141)	18,350	0	0	0	0		0001
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	0	(28,842)	0	(22,502)		(22,502)	6,340	0	0	0	0		0001
PUT OPTION JUL25SPXP@4981 BHF4GH9G9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	465	2,316,165	4981	0	(52,824)	0	(29,045)		(29,045)	23,779	0	0	0	0		0001
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	0	(383,826)	0	(290,951)		(290,951)	92,875	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
PUT OPTION JUL25SPXP@4985 BHF4GH9L8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	643	3,205,355	4985	0	(73,366)	0	(40,368)		(40,368)	32,998	0	0	0	0		0001
PUT OPTION AUG30SPXP@4200 BHF4HQ7P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	134	562,884	4200	0	(37,404)	0	(27,887)		(27,887)	9,517	0	0	0	0		0001
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	0	(23,739)	0	(18,377)		(18,377)	5,362	0	0	0	0		0001
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	0	(279,469)	0	(215,367)		(215,367)	64,102	0	0	0	0		0001
PUT OPTION AUG25SPXP@4934 BHF4J5YA7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	09/25/2024	08/15/2025	485	2,392,990	4934	0	(52,534)	0	(32,700)		(32,700)	19,834	0	0	0	0		0001
PUT OPTION AUG25SPXP@4902 BHF4J5YD1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	09/25/2024	08/15/2025	760	3,725,520	4902	0	(79,396)	0	(49,271)		(49,271)	30,125	0	0	0	0		0001
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	0	(87,623)	0	(73,306)		(73,306)	14,317	0	0	0	0		0001
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	0	(43,709)	0	(36,511)		(36,511)	7,198	0	0	0	0		0001
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	0	(43,755)	0	(48,900)		(48,900)	(5,145)	0	0	0	0		0001
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	0	(5,608)	0	(7,413)		(7,413)	(1,805)	0	0	0	0		0001
PUT OPTION AUG25MXEAP@2144 BHF4LG5Y0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	231	495,264	2144	0	(10,097)	0	(14,579)		(14,579)	(4,482)	0	0	0	0		0001
PUT OPTION AUG25MXEAP@2141 BHF4LG603	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	296	633,736	2141	0	(14,756)	0	(18,470)		(18,470)	(3,714)	0	0	0	0		0001
PUT OPTION AUG25RTYP@1941 BHF4LG645	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	800	1,552,800	1941	0	(46,752)	0	(38,548)		(38,548)	8,204	0	0	0	0		0001
PUT OPTION AUG25RTYP@1948 BHF4LG652	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	894	1,741,512	1948	0	(53,399)	0	(44,076)		(44,076)	9,323	0	0	0	0		0001
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	0	(98,454)	0	(91,774)		(91,774)	6,680	0	0	0	0		0001
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	0	(21,096)	0	(19,117)		(19,117)	1,979	0	0	0	0		0001
PUT OPTION SEP25SPXP@5074 BHF4LG6G8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	543	2,755,182	5074	0	(66,708)	0	(49,809)		(49,809)	16,899	0	0	0	0		0001
PUT OPTION SEP25SPXP@5063 BHF4LG6H6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	579	2,931,477	5063	0	(70,291)	0	(52,431)		(52,431)	17,860	0	0	0	0		0001
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	0	(137,925)	0	(120,624)		(120,624)	17,301	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
PUT OPTION SEP27SPXP@4865 BHF4LG6Q6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	09/17/2027	109	530,285	4865	0	(25,445)	0	(22,382)		(22,382)	3,063	0	0	0	0		0001
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	0	(69,334)	0	(60,576)		(60,576)	8,758	0	0	0	0		0001
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	0	(44,607)	0	(44,821)		(44,821)	(214)	0	0	0	0		0001
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	0	(39,988)	0	(40,554)		(40,554)	(566)	0	0	0	0		0001
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	0	(24,496)	0	(26,059)		(26,059)	(1,563)	0	0	0	0		0001
PUT OPTION OCT25SPXP@5219 BHF4NA4Z9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	636	3,319,284	5219	0	(68,404)	0	(75,381)		(75,381)	(6,977)	0	0	0	0		0001
PUT OPTION OCT25SPXP@5225 BHF4NA539	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	473	2,471,425	5225	0	(51,200)	0	(56,444)		(56,444)	(5,244)	0	0	0	0		0001
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	0	(116,474)	0	(117,794)		(117,794)	(1,320)	0	0	0	0		0001
PUT OPTION NOV25SPXP@5326 BHF4PKEZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/21/2025	368	1,959,968	5326	0	(45,632)	0	(53,818)		(53,818)	(8,186)	0	0	0	0		0001
PUT OPTION NOV25SPXP@5312 BHF4PKF18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/21/2025	526	2,794,112	5312	0	(64,698)	0	(75,754)		(75,754)	(11,056)	0	0	0	0		0001
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	0	(144,556)	0	(151,601)		(151,628)	(7,072)	0	0	0	0		0001
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	0	(20,574)	0	(22,221)		(22,221)	(1,647)	0	0	0	0		0001
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	0	(215)	0	(30,013)	^	(30,013)	(29,798)	0	0	0	0		0001
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	0	(332)	0	(49,563)	^	(49,563)	(49,231)	0	0	0	0		0001
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	0	(311)	0	(46,083)	^	(46,083)	(45,772)	0	0	0	0		0001
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	0	(327)	0	(47,633)	^	(47,633)	(47,306)	0	0	0	0		0001
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	0	(250)	0	(36,796)	^	(36,796)	(36,546)	0	0	0	0		0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(12,047,730)	(7,327,045)	0	(9,185,147)	XXX	(9,185,178)	7,556,326	0	273,790	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(12,047,730)	(7,402,693)	0	(9,412,446)	XXX	(9,412,477)	7,404,675	0	273,790	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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										0	(75,648)	0	(227,299)	XXX	(227,299)	(151,651)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(12,047,730)	(7,327,045)	0	(9,185,147)	XXX	(9,185,178)	7,556,326	0	273,790	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(12,047,730)	(7,402,693)	0	(9,412,446)	XXX	(9,412,477)	7,404,675	0	273,790	0	0	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 E570DZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	2,688,200	5.1%[3.601%]	0	0	61,348	617,200		580,063	0	138,300	0	0	41,610		100/100
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0W0DX4	BME0W0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	8,300,941	4.02%[2.272%]	0	0	172,435	1,352,736		1,294,535	0	463,997	0	0	60,048		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 E570DZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	11,362,890	3.7255%[2.97%]	0	0	132,918	1,719,410		2,171,288	0	172,480	0	0	186,664		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134325	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2015	05/15/2030	0	1,332,740	4.2675%[3.68%]	0	0	16,174	231,880		257,265	0	19,689	0	0	15,446		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2016	03/13/2040	0	941,954	5.105%[5.182%]	0	0	3,374	108,528		45,187	0	59,832	0	0	18,367		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 E570DZWZ7FF32TWEFA76	06/20/2017	09/20/2027	0	5,349,608	3.943%[3.68%]	0	0	23,154	410,994		254,152	0	447,899	0	0	44,118		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 E570DZWZ7FF32TWEFA76	07/05/2017	09/30/2028	0	3,343,627	4.693%[2.55%]	0	0	77,487	421,479		290,644	0	133,806	0	0	32,377		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 E570DZWZ7FF32TWEFA76	08/02/2017	10/01/2032	0	4,944,128	3.7775%[4.857%]	0	0	(10,689)	1,103,290		809,824	0	391,840	0	0	68,847		100/100
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	(618)	901,725		792,563	0	347,600	0	0	37,043		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	(718)	229,530		185,857	0	88,480	0	0	12,215		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	3,296,667	4.512%[3.263%]	0	0	48,717	175,183		290,944	0	51,501	0	0	47,828		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	16,042	82,260		82,823	0	41,520	0	0	6,224		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2F2LS7	BME4ALPT0 GREAT ROLLING STOCK COMPANY PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2017	11/30/2027	0	6,178,593	4.435% / (3.15%)	0	0	136,705	196,230		633,676	0	46,621	0	0	52,745		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 2.64 06/08/2048 BME2K2RW6	BME2K2ER1 WADHAM COLLEGE	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/08/2018	06/08/2048	0	2,081,250	4.1425%[2.64%]	0	0	35,939	195,825		604,096	0	33,600	0	0	50,395		100/100
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSF7	BME2NCQF9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	0	2,700,033	4.824%[3.26%]	0	0	47,493	180,096		366,462	0	45,024	0	0	31,578		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	101,603	114,075		1,575,962	0	100,800	0	0	140,785		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	(25,260)	831,500		669,673	0	56,000	0	0	57,150		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 BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	0	469,350	4.555%[6.28%]	0	0	1,584	159,775		136,617	0	31,600	0	0	5,045		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	837,688	9,031,716	XXX	11,041,631	0	2,670,589	0	0	908,485	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	837,688	9,031,716	XXX	11,041,631	0	2,670,589	0	0	908,485	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 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	46,249	158,098		158,098	98,035	0	0	0	18,122		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	28,324	554,051		554,051	57,387	0	0	0	42,958		0009
Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2012	12/19/2036	0	6,446,800	5.15% / (SONIA+260.7BP)	0	0	(60,069)	953,191		953,191	(62,274)	0	0	0	111,547		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	94,367	1,468,439		1,468,439	(25,715)	0	0	0	72,214		0009
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	108,871	3,133,779	XXX	3,133,779	67,433	0	0	0	244,841	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 Year-end (b)
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	3,457,488	S&P 500 / (FEDL01+-31BP)	0	0	(38,159)	71,490		71,490	71,490	0	0	0	28,800		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNW02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	401,214	NASDAQ 100 Stock Index / (FEDL01+24BP)	0	0	(4,986)	19,030		19,030	19,030	0	0	0	3,342		0001
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	334,496	Russell 2000 / (FEDL01+-43BP)	0	0	(3,590)	29		29	29	0	0	0	2,786		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY SOFR 10/31/2025 BHF4LXBB6	Index Linked Annuities	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	0	6,912,357	UST 3.75 12/31/2030 / (SOFR+21.5BP)	0	0	(55,432)	(166,107)		(166,107)	(166,107)	0	0	0	31,542		0004
Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY SOFR 12/18/2025 BHF4Q0YP7	Index Linked Annuities	Exh 5	Interest Rate	TORONTO DOMINION NEW YORK 69LASGQF5IORN31MEN24	12/18/2024	12/18/2025	0	9,946,974	UST 4 12/15/2027 / (SOFR+24BP)	0	0	(15,335)	(39,351)		(39,351)	(39,351)	0	0	0	48,841		0004
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(117,502)	(114,909)	XXX	(114,909)	(114,909)	0	0	0	115,311	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(8,631)	3,018,870	XXX	3,018,870	(47,476)	0	0	0	360,152	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	946,559	12,165,495	XXX	14,175,410	67,433	2,670,589	0	0	1,153,326	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(117,502)	(114,909)	XXX	(114,909)	(114,909)	0	0	0	115,311	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	829,057	12,050,586	XXX	14,060,501	(47,476)	2,670,589	0	0	1,268,637	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	837,688	9,031,716	XXX	11,041,631	0	2,670,589	0	0	908,485	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										90,028,526	40,074,130	(8,631)	215,891,799	XXX	215,891,802	74,600,657	0	(2,337,005)	0	10,285,832	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										90,028,526	40,074,130	829,057	224,923,515	XXX	226,933,433	74,600,657	2,670,589	(2,337,005)	0	11,194,317	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CALL OPTION JUL24 SPX C @ 4437 DIGITAL SPX BHF3WRVE1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	07/19/2024	07/19/2024	Sale	1	4,494,535,378	4437	615,498	(615,498)	378,024	0	0		(217,451)	0	(15,825)	393,849	0	0	0001
CALL OPTION OCT24 SPX C @ 4325 SPX BHF44W0P8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	10/18/2024	10/18/2024	Sale	1,375	5,946,875	4325	0	1,272,480	2,117,046	0	0		0	0	0	844,566	0	0	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												615,498	656,982	2,495,070	0	0	XXX	(217,451)	0	(15,825)	1,238,415	0	0	XXX
CALL OPTION OCT24 SPX C @ 2781 SPX BHF3WS6B3; OCT24 SPX C @ 4953 SPX BHF3WS6N7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/18/2024	10/18/2024	Sale	1,700	6,573,900	2781 / 4953	2,652,870	(2,652,870)	925,242	0	0		(482,391)	0	(99,225)	1,024,461	0	0	0001
CALL OPTION APR24 SPX C @ 4062 SPX BHF3WS6E7; APR24 SPX C @ 5796 SPX BHF3WS6D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Sale	383	1,887,807	4062 / 5796	159,279	3,082	346,703	0	0		(138,092)	0	(2,133)	186,475	0	0	0001
CALL OPTION JAN24 SPX C @ 2714 SPX BHF3WS6J6; JAN24 SPX C @ 4408 SPX BHF3WS6X5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Sale	1,348	4,800,228	2714 / 4408	2,035,666	12,013	2,283,512	0	0		(233,340)	0	(5,467)	241,299	0	0	0001
CALL OPTION JUL24 SPX C @ 4344 SPX BHF3WS6L1; JUL24 SPX C @ 6110 SPX BHF3WS706	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	345	1,803,315	4344 / 6110	104,812	(104,812)	292,408	0	0		(97,656)	0	(2,693)	295,101	0	0	0001
CALL OPTION APR24 SPX C @ 4073 SPX BHF3WS6M9; APR24 SPX C @ 4558 SPX BHF3WS722	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Sale	1,493	6,443,042	4073 / 4558	451,187	8,732	724,105	0	0		(199,221)	0	(6,043)	270,229	0	0	0001
CALL OPTION OCT24 SPX C @ 4510 SPX BHF3WS6S6; OCT24 SPX C @ 6316 SPX BHF3WS7M8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/18/2024	10/18/2024	Sale	361	1,954,093	4510 / 6316	101,616	(101,616)	383,043	0	0		(87,246)	0	(3,801)	386,843	0	0	0001
CALL OPTION JUL24 SPX C @ 2803 SPX BHF3WS6Y3; JUL24 SPX C @ 4913 SPX BHF3WS6P2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	1,254	4,837,932	2803 / 4913	1,940,354	(1,940,354)	644,029	0	0		(382,436)	0	(49,848)	693,878	0	0	0001
CALL OPTION APR24 SPX C @ 2689 SPX BHF3WS714; APR24 SPX C @ 4399 SPX BHF3WS7L0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Sale	1,235	4,376,840	2689 / 4399	1,831,131	35,436	2,111,850	0	0		(198,885)	0	(24,525)	269,808	0	0	0001
CALL OPTION JAN24 SPX C @ 3980 SPX BHF3WS730; JAN24 SPX C @ 4576 SPX BHF3WS680	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Sale	1,350	5,775,300	3980 / 4576	497,137	2,944	804,600	0	0		(296,275)	0	(1,335)	305,855	0	0	0001
CALL OPTION JUL24 SPX C @ 4439 SPX BHF3WS7H9; JUL24 SPX C @ 4921 SPX BHF3WS6C1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	1,482	6,935,760	4439 / 4921	288,206	(288,206)	416,976	0	0		(216,765)	0	(7,404)	424,380	0	0	0001
CALL OPTION JAN24 SPX C @ 3764 SPX BHF3WS7J5; JAN24 SPX C @ 5520 SPX BHF3WS6F4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Sale	402	1,866,084	3764 / 5520	240,434	1,417	432,476	0	0		(168,451)	0	(646)	191,270	0	0	0001
CALL OPTION MAY24 RTY C @ 1626 RTY BHF3WS9H7; MAY24 RTY C @ 2781 RTY BHF3WSCB6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Sale	2,003	4,413,611	1626 / 2781	456,769	10,631	940,841	0	0		(417,797)	0	(8,039)	481,480	0	0	0001
CALL OPTION DEC24 RTY C @ 1526 RTY BHF3WS9T1; DEC24 RTY C @ 2592 RTY BHF3WSAE2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/20/2024	12/20/2024	Sale	1,845	3,798,855	1526 / 2592	674,166	(674,166)	613,555	0	0		(321,031)	0	(30,175)	613,555	0	0	0001
CALL OPTION JUN24 RTY C @ 1844 RTY BHF3WSA44; JUN24 RTY C @ 2074 RTY BHF3WSAN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/21/2024	06/21/2024	Sale	1,449	2,838,591	1844 / 2074	423,748	(308,047)	257,971	0	0		(111,414)	0	(2,476)	144,773	0	0	0001
CALL OPTION NOV24 RTY C @ 2192 RTY BHF3WSAA0; NOV24 RTY C @ 3036 RTY BHF3WS9Q7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/15/2024	11/15/2024	Sale	314	820,796	2192 / 3036	10,503	(10,503)	24,126	0	0		(21,145)	0	(433)	24,559	0	0	0001
CALL OPTION JUN24 RTY C @ 2251 RTY BHF3WSAJ1; JUN24 RTY C @ 3148 RTY BHF3WS9X2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/21/2024	06/21/2024	Expiration	324	874,638	2251 / 3148	2,342	65	0	0	0		(10,010)	0	(52)	(2,356)	0	0	0001
CALL OPTION NOV24 MXEA C @ 2295 MXEA BHF3WSAS1; NOV24 MXEA C @ 3275 MXEA BHF3WSCE0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/15/2024	11/15/2024	Sale	140	389,900	2295 / 3275	6,646	(6,646)	(6,954)	0	0		(38,924)	0	(274)	23,496	0	0	0001
CALL OPTION MAY24 MXEA C @ 2004 MXEA BHF3WSBQ4; MAY24 MXEA C @ 3436 MXEA BHF3WSC00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Sale	961	2,613,920	2004 / 3436	109,081	2,539	362,633	0	0		(143,842)	0	(1,920)	252,933	0	0	0001
CALL OPTION MAY24 MXEA C @ 2300 MXEA BHF3WSBU5; MAY24 MXEA C @ 3314 MXEA BHF3WSB68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Sale	129	362,103	2300 / 3314	1,338	31	10,494	0	0		(5,309)	0	(24)	9,149	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION JUN24 MXEA C @ 2115 MXEA BHF3WSBY7; JUN24 MXEA C @ 2318 MXEA BHF3WSC18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/21/2024	06/21/2024	Sale	696	1,542,684	2115 / 2318	39,038	1,093	134,022	0	0		(47,220)	0	(859)	94,749	0	0	0001
CALL OPTION NOV24 MXEA C @ 1836 MXEA BHF3WSCH3; NOV24 MXEA C @ 3435 MXEA BHF3WSBK7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/15/2024	11/15/2024	Sale	787	2,074,139	1836 / 3435	225,648	(225,648)	109,645	0	0		(126,641)	0	(9,302)	118,946	0	0	0001
CALL OPTION NOV24 MXEA C @ 1950 MXEA BHF44W052; NOV24 MXEA C @ 2259 MXEA BHF44W0J2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/15/2024	11/15/2024	Sale	238	500,871	1950 / 2259	0	57,134	73,542	0	0		0	0	0	16,408	0	0	0001
CALL OPTION OCT24 SPX C @ 4144 SPX BHF44W078; OCT24 SPX C @ 4760 SPX BHF44W110	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	10/18/2024	10/18/2024	Sale	1,715	7,635,180	4144 / 4760	0	922,641	1,056,440	0	0		0	0	0	133,799	0	0	0001
CALL OPTION NOV24 RTY C @ 1636 RTY BHF44W0C7; NOV24 RTY C @ 2022 RTY BHF44W0T0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/15/2024	11/15/2024	Sale	485	887,065	1636 / 2022	0	137,691	187,210	0	0		0	0	0	49,519	0	0	0001
CALL OPTION NOV24 MXEA C @ 2021 MXEA BHF44W0D5; NOV24 MXEA C @ 2332 MXEA BHF44W0B9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/15/2024	11/15/2024	Sale	255	555,008	2021 / 2332	0	56,548	64,857	0	0		0	0	0	8,309	0	0	0001
CALL OPTION OCT24 RTY C @ 1748 RTY BHF44W0R4; OCT24 RTY C @ 2087 RTY BHF44W102	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	10/18/2024	10/18/2024	Sale	688	1,319,240	1748 / 2087	0	156,170	233,232	0	0		0	0	0	77,062	0	0	0001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars												12,251,971	(4,904,700)	13,426,558	0	0	XXX	(3,744,092)	0	(256,672)	6,335,980	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												12,867,469	(4,247,718)	15,921,627	0	0	XXX	(3,961,543)	0	(272,497)	7,574,395	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												615,498	656,982	2,495,070	0	0	XXX	(217,451)	0	(15,825)	1,238,415	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												12,251,971	(4,904,700)	13,426,558	0	0	XXX	(3,744,092)	0	(256,672)	6,335,980	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												12,867,469	(4,247,718)	15,921,627	0	0	XXX	(3,961,543)	0	(272,497)	7,574,395	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CALL OPTION OCT24 SPX C @ 5020 SPX BHF44W0H6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	10/18/2024	10/18/2024	Sale	1,375	6,902,500	5020	0	(487,988)	(1,161,421)	0	0		0	0	0	(673,434)	0	0	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	(487,988)	(1,161,421)	0	0	XXX	0	0	0	(673,434)	0	0	XXX
PUT OPTION JUL24 SPX P @ 3751 SPX BHF3WS6A5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	345	1,294,095	3751	(29,948)	29,948	30,898	0	0		(21,490)	0	772	30,129	0	0	0001
PUT OPTION JAN24 SPX P @ 3580 SPX BHF3WS6G2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Expiration	2,380	8,520,400	3580	(47,250)	(279)	0	0	0		(46,765)	0	127	47,402	0	0	0001
PUT OPTION JAN24 SPX P @ 3582 SPX BHF3WS6R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Expiration	1,350	4,835,700	3582	(26,238)	(155)	0	0	0		(25,959)	0	70	26,322	0	0	0001
PUT OPTION JUL24 SPX P @ 3992 SPX BHF3WS6T4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	2,552	10,187,584	3992	(332,170)	332,170	342,708	0	0		(239,658)	0	8,534	334,175	0	0	0001
PUT OPTION JAN24 SPX P @ 3266 SPX BHF3WS6V9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Expiration	402	1,312,932	3266	(2,622)	(15)	0	0	0		(2,597)	0	7	2,630	0	0	0001
PUT OPTION OCT24 SPX P @ 2285 SPX BHF3WS6W7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/18/2024	10/18/2024	Sale	1,700	3,884,500	2285	(24,496)	24,496	25,551	0	0		(15,345)	0	916	24,635	0	0	0001
PUT OPTION APR24 SPX P @ 3667 SPX BHF3WS6Z0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Expiration	2,522	9,248,174	3667	(131,450)	(2,544)	0	0	0		(111,912)	0	1,761	132,233	0	0	0001
PUT OPTION JUL24 SPX P @ 2363 SPX BHF3WS789	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	1,254	2,963,202	2363	(14,439)	14,439	14,898	0	0		(9,797)	0	371	14,527	0	0	0001
PUT OPTION APR24 SPX P @ 3666 SPX BHF3WS7A4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Expiration	1,493	5,473,338	3666	(77,231)	(1,495)	0	0	0		(65,684)	0	1,034	77,692	0	0	0001
PUT OPTION APR24 SPX P @ 3534 SPX BHF3WS7B2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Expiration	383	1,353,522	3534	(15,243)	(295)	0	0	0		(12,871)	0	204	15,334	0	0	0001
PUT OPTION JAN24 SPX P @ 2287 SPX BHF3WS7C0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2024	01/19/2024	Expiration	1,348	3,082,876	2287	(1,126)	(6)	0	0	0		(1,126)	0	3	1,129	0	0	0001
PUT OPTION OCT24 SPX P @ 3914 SPX BHF3WS7D8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/18/2024	10/18/2024	Sale	361	1,412,954	3914	(49,840)	49,840	51,988	0	0		(30,539)	0	1,864	50,124	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
PUT OPTION JUL24 SPX P @ 3995 SPX BHF3WS7F3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/19/2024	07/19/2024	Sale	1,482	5,920,590	3995	(193,487)	193,487	199,625	0	0		(139,489)	0	4,971	194,655	0	0	0001
PUT OPTION APR24 SPX P @ 2266 SPX BHF3WS7G1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/19/2024	04/19/2024	Expiration	1,235	2,798,510	2266	(7,342)	(142)	0	0	0		(6,820)	0	98	7,386	0	0	0001
PUT OPTION MAY24 RTY P @ 1381 RTY BHF3WS8L9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Expiration	2,003	2,766,143	1381	(31,495)	(733)	0	0	0		(23,544)	0	554	31,674	0	0	0001
PUT OPTION MAY24 RTY P @ 1665 RTY BHF3WS8M7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Expiration	1,760	2,930,400	1665	(112,606)	(2,621)	0	0	0		(87,414)	0	1,982	113,245	0	0	0001
PUT OPTION JUN24 RTY P @ 1955 RTY BHF3WS987	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/21/2024	06/21/2024	Expiration	324	633,420	1955	(64,015)	(1,793)	0	0	0		(42,584)	0	1,409	64,399	0	0	0001
PUT OPTION JUN24 RTY P @ 1660 RTY BHF3WSAL6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/21/2024	06/21/2024	Expiration	1,449	2,405,340	1660	(92,239)	(2,584)	0	0	0		(64,875)	0	2,030	92,793	0	0	0001
PUT OPTION NOV24 MXEA P @ 1546 MXEA BHF3WSAT9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/15/2024	11/15/2024	Sale	787	1,216,702	1546	(20,187)	20,187	21,123	0	0		(11,496)	0	832	17,672	0	0	0001
PUT OPTION NOV24 RTY P @ 1908 RTY BHF3WSB19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/15/2024	11/15/2024	Sale	314	599,112	1908	(54,624)	54,624	57,157	0	0		(27,793)	0	2,252	54,906	0	0	0001
PUT OPTION DEC24 RTY P @ 1298 RTY BHF3WSB43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/20/2024	12/20/2024	Sale	1,845	2,394,810	1298	(58,508)	58,508	61,457	0	0		(33,458)	0	2,619	61,457	0	0	0001
PUT OPTION MAY24 MXEA P @ 1691 MXEA BHF3WSB50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Expiration	961	1,625,051	1691	(20,858)	(486)	0	0	0		(18,019)	0	367	20,977	0	0	0001
PUT OPTION MAY24 MXEA P @ 2009 MXEA BHF3WSBX9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Expiration	129	259,161	2009	(11,689)	(272)	0	0	0		(9,457)	0	206	11,755	0	0	0001
PUT OPTION MAY24 MXEA P @ 1896 MXEA BHF3WSC26	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/17/2024	05/17/2024	Expiration	692	1,312,032	1896	(39,155)	(912)	0	0	0		(32,832)	0	689	39,378	0	0	0001
PUT OPTION JUN24 MXEA P @ 1903 MXEA BHF3WSC42	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/21/2024	06/21/2024	Expiration	696	1,324,488	1903	(46,262)	(1,296)	0	0	0		(36,436)	0	1,018	46,540	0	0	0001
PUT OPTION NOV24 MXEA P @ 2011 MXEA BHF3WSCA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/15/2024	11/15/2024	Sale	140	281,540	2011	(16,747)	16,747	17,524	0	0		(10,555)	0	690	16,833	0	0	0001
PUT OPTION OCT24 SPX P @ 3996 SPX BHF44W086	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	10/18/2024	10/18/2024	Expiration	2,255	9,010,980	3996	0	(66,996)	0	0	0		0	0	0	66,996	0	0	0001
PUT OPTION NOV24 MXEA P @ 1869 MXEA BHF44W094	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/15/2024	11/15/2024	Expiration	453	846,657	1869	0	(7,997)	0	0	0		0	0	0	7,997	0	0	0001
PUT OPTION OCT24 SPX P @ 3998 SPX BHF44W0A1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	10/18/2024	10/18/2024	Expiration	3,333	13,325,334	3998	0	(99,257)	0	0	0		0	0	0	99,257	0	0	0001
PUT OPTION OCT24 RTY P @ 1632 RTY BHF44W0K9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	10/18/2024	10/18/2024	Expiration	1,182	1,929,024	1632	0	(26,783)	0	0	0		0	0	0	26,783	0	0	0001
PUT OPTION NOV24 RTY P @ 1637 RTY BHF44W0S2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/15/2024	11/15/2024	Expiration	1,217	1,992,229	1637	0	(33,623)	0	0	0		0	0	0	33,623	0	0	0001
PUT OPTION NOV24 MXEA P @ 1890 MXEA BHF44W0U7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/15/2024	11/15/2024	Expiration	507	958,230	1890	0	(9,466)	0	0	0		0	0	0	9,466	0	0	0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(1,521,267)	534,698	822,929	0	0	XXX	(1,128,513)	0	35,379	1,774,122	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(1,521,267)	46,710	(338,492)	0	0	XXX	(1,128,513)	0	35,379	1,100,688	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	(487,988)	(1,161,421)	0	0	XXX	0	0	0	(673,434)	0	0	XXX
0939999999. Total Written Options - Put Options												(1,521,267)	534,698	822,929	0	0	XXX	(1,128,513)	0	35,379	1,774,122	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(1,521,267)	46,710	(338,492)	0	0	XXX	(1,128,513)	0	35,379	1,100,688	0	0	XXX
CSWAP: USD/EUR 15-DEC-2027 EUR BME2D5E50	BME2D5BL8 VTTI BV	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2019	12/15/2027	09/18/2024	Sale	0	4,660,800		0	0	361,857	100,297	0		0	(250,800)	0	361,857	0	0	100/100
Currency Swap With CITIGROUP INC RCV 3.82 PAY 1.97 02/03/2024 BME0WODT3	BME0WODG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2019	02/03/2024	02/03/2024	Maturity	0	2,721,620	3.815%[1.966%]	0	0	362,010	5,453	0		0	(291,391)	0	362,010	0	0	100/100
SLA Amortizing trades									0	0		0	0	40,237	0	0		0	0	0	40,237	0	0	
SLA FX Forward									0	0		0	0	(203,600)	0	0		0	0	0	(203,600)	0	0	
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												0	0	560,504	105,750	0	XXX	0	(542,191)	0	560,504	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	560,504	105,750	0	XXX	0	(542,191)	0	560,504	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CSWAP: USD/GBP 05-DEC-2033 GBP BRSLHBWB2	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2019	12/05/2033	01/10/2024	Sale	0	396,829		0	0	88,109	0	0		0	0	0	88,109	0	0	
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												0	0	88,109	0	0	XXX	0	0	0	88,109	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	88,109	0	0	XXX	0	0	0	88,109	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	648,613	105,750	0	XXX	0	(542,191)	0	648,613	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	648,613	105,750	0	XXX	0	(542,191)	0	648,613	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	560,504	105,750	0	XXX	0	(542,191)	0	560,504	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												11,346,202	(4,201,008)	15,671,244	0	0	XXX	(5,090,057)	0	(237,118)	8,763,192	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												11,346,202	(4,201,008)	16,231,748	105,750	0	XXX	(5,090,057)	(542,191)	(237,118)	9,323,696	0	0	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
0001	Hedged equity risks of index linked annuities

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
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 Year-end (b)	Value of One (1) Point
ESH5	15	4,451,813	S&P500 EMINI MAR25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQOF39	12/31/2024	6,078.9243	5,935.7500	(16,421)	(16,421)	0	0	0	(107,381)	(107,381)	219,000	0005	50
MFSH5	5	566,875	MSCI EAFE INDEX MAR 25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	ICE 5493000F4ZO33MV32P92	12/16/2024	2,342.7238	2,267.5000	(575)	(575)	0	0	0	(18,806)	(18,806)	18,010	0005	50
NQH5	3	1,273,590	NASDAQ100 E-MINI MAR25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQOF39	12/30/2024	21,889.0107	21,226.5000	(11,385)	(11,385)	0	0	0	(39,751)	(39,751)	66,600	0005	20
RTYH5	7	787,430	RUSSELL2000 EMINI CME MAR25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQOF39	12/31/2024	2,341.0143	2,249.8000	499	499	0	0	0	(31,925)	(31,925)	53,200	0005	50
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(27,882)	(27,882)	0	0	0	(197,862)	(197,862)	356,810	XXX	XXX
1579999999. Subtotal - Long Futures												(27,882)	(27,882)	0	0	0	(197,862)	(197,862)	356,810	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	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												(27,882)	(27,882)	0	0	0	(197,862)	(197,862)	356,810	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	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												(27,882)	(27,882)	0	0	0	(197,862)	(197,862)	356,810	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK, NA	0	(27,882)	(27,882)
Total Net Cash Deposits	0	(27,882)	(27,882)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedge equity risks of index linked annuities

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin 16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU4	8	2,280,494	S&P500 EMINI SEP 24	Index Linked Annuities	Exh 5	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQ0F39	09/12/2024	5,558.2300	09/16/2024	5,629.7500	Sale	28,541	28,541	0	0	0005	50
RTYU4	1	110,262	RUSSELL 2000 EMINI CME SEP 24	Index Linked Annuities	Exh 5	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQ0F39	09/16/2024	2,164.3200	09/16/2024	2,184.8000	Sale	1,019	1,019	0	0	0005	50
ESZ4	52	15,632,552	S&P500 EMINI DEC 24	Index Linked Annuities	Exh 5	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	5,890.9300	12/16/2024	6,055.5000	Sale	111,760	111,760	0	0	0005	50
MFSU4	1	123,384	MSCI EAFE INDEX SEP 24	Index Linked Annuities	Exh 5	Equity/Index	09/23/2024	ICE 5493000F4Z033MV32P92	09/16/2024	2,365.0700	09/16/2024	2,421.5000	Sale	2,817	2,817	0	0	0005	50
MFSZ4	5	562,989	MSCI EAFE INDEX DEC 24	Index Linked Annuities	Exh 5	Equity/Index	12/23/2024	ICE 5493000F4Z033MV32P92	12/16/2024	2,392.4200	12/16/2024	2,321.4188	Sale	(17,773)	(17,773)	0	0	0005	50
NQU4	1	401,238	NASDAQ 100 E-MINI SEP 24	Index Linked Annuities	Exh 5	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQ0F39	09/16/2024	18,998.5000	09/16/2024	19,530.2500	Sale	10,630	10,630	0	0	0005	20
NQZ4	3	1,363,691	NASDAQ 100 E-MINI DEC 24	Index Linked Annuities	Exh 5	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	20,351.5500	12/16/2024	21,795.7500	Sale	55,939	55,939	0	0	0005	20
RTYZ4	9	1,068,940	RUSSELL 2000 EMINI CME DEC 24	Index Linked Annuities	Exh 5	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	2,303.5700	12/16/2024	2,349.7000	Sale	11,551	11,551	0	0	0005	50
ESH5	9	2,501,978	S&P500 EMINI MAR 25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/19/2024	6,048.3800	12/19/2024	5,970.7495	Sale	(72,384)	(72,384)	0	0	0005	50
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														132,101	132,101	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														132,101	132,101	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														132,101	132,101	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														132,101	132,101	0	0	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
0001	Hedge equity risks of index linked annuities

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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	499	(28,381)	499	499	(28,381)	499	356,810	356,810
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	1,601,695	0	1,961,780	(528,123)	0	1,961,780	(528,123)	0	141,316	0
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	4,451,705	0	4,988,922	(291,769)	245,448	5,013,460	(291,769)	269,986	305,977	305,977
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	2,540,701	0	449,953	(166,107)	0	449,953	(166,107)	0	31,542	0
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	9,377,932	0	9,176,982	0	0	9,315,358	0	0	713,868	512,917
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	2,130,000	0	309,900	0	0	2,180,058	0	50,058	191,180	0
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	2,988,895	0	1,240,055	0	0	1,240,055	0	0	111,547	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	5,380,000	0	5,974,220	(765,512)	0	5,974,220	(765,512)	0	34,928	34,928
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	0	0	90,548	0	90,548	90,549	0	90,549	294,266	122,974
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	28,991,424	0	29,060,316	(2,503,949)	0	29,060,351	(2,503,979)	0	1,202,404	0
MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	Y	Y	89,521,000	82,351,325	174,763,142	(5,323,194)	0	174,763,143	(5,323,196)	79,918,947	4,141,671	1,709,291
NOMURA GLOBAL FINANCIAL PRODUCTS IN	OZ3VO5H2G7GRSO5BHJ91	Y	Y	9,022,828	5,645,768	6,365,927	0	0	6,365,926	0	0	3,971,732	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	250,000	0	159,775	0	0	136,617	0	0	5,045	0
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Y	Y	0	0	0	(39,351)	0	0	(39,351)	0	48,841	9,490
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	226,490	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation				156,482,670	87,997,093	234,541,520	(9,618,005)	335,996	236,551,470	(9,618,037)	80,329,540	11,194,317	2,695,577
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				156,482,670	87,997,093	234,542,019	(9,646,386)	336,495	236,551,969	(9,646,418)	80,330,039	11,551,127	3,052,387
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						234,542,019	(9,646,386)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3V05H2G7GRS05BHJ91	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	21,934	29,000	28,987	06/01/2049	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3V05H2G7GRS05BHJ91	Domestic Bond	49446R-AZ-2	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 3.2% 01/APR/2032 USD 1000	8,936,755	10,110,000	8,703,129	04/01/2032	I
WELLS FARGO SECURITIES LLC	KB1H1DSPRFMYMCUFXT09	Government Bond	912828-4Z-0	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/AUG/2025 USD 100	504,900	510,000	511,863	08/31/2025	I
GOLDMAN SACHS BANK USA	W22LROWP2IHZNBB6K528	Local Authority	79765R-TK-5	SFOWTR 6.000 01-NOV-2040	470,778	460,000	460,245	11/01/2040	I
0199999999 - Total					9,934,366	11,109,000	9,704,224	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)
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-SW-9	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2041 USD 100	1,320,549	1,944,900	XXX	02/15/2041	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash			89,521,000	89,521,000	XXX		IV
CITIBANK NA	E570DZWZ7FF32TWEFA76	Domestic Bond	907818-EY-0	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.95% 10/SEP/2028 USD 1000	461,536	468,241	XXX	09/10/2028	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	30231G-BE-1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.44% 16/AUG/2029 USD 1000	20,274	22,000	XXX	08/16/2029	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912828-6B-1	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/FEB/2029 USD 100	139,510	147,619	XXX	02/15/2029	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	1,601,695	1,964,000	XXX	08/15/2030	IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Cash			2,130,000	2,130,000	XXX		IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-QP-6	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2041 USD 100	671,698	477,000	XXX	02/15/2041	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	91282C-LG-4	UNITED STATES OF AMERICA NOTES FIXED 3.75% 15/AUG/2027 USD 100	878,341	890,000	XXX	08/15/2027	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Equities	79546E-10-4	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD 0.01	18	2	XXX		I
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3V05H2G7GRS05BHJ91	Government Bond	91282C-BF-7	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JAN/2031 USD 100	108	100	XXX	01/15/2031	I
CITIBANK NA	E570DZWZ7FF32TWEFA76	Government Bond	91282C-GA-3	UNITED STATES OF AMERICA NOTES FIXED 4% 15/DEC/2025 USD 100	534,006	533,873	XXX	12/15/2025	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash			2,540,701	2,540,701	XXX		IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Cash			4,060,000	4,060,000	XXX		IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-RF-7	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/FEB/2044 USD 100	1,140,839	1,003,000	XXX	02/15/2044	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	91282C-DG-3	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/OCT/2026 USD 100	1,170,572	1,236,000	XXX	10/31/2026	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	191216-DK-3	COCA-COLA CO/THE CALLABLE NOTES FIXED 2% 05/MAR/2031 USD 1000	186,248	218,000	XXX	03/05/2031	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	438516-CF-1	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 1.75% 01/SEP/2031 USD 1000	52,090	63,000	XXX	09/01/2031	IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	2,748	2,947	XXX	02/15/2054	I
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Equities	03783C-10-0	APPFOLIO INC COMMON STOCK USD 0.0001	11,110	45	XXX		I
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3V05H2G7GRS05BHJ91	Domestic Bond	29364W-BB-3	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.2% 01/SEP/2048 USD 1000	5,687,920	7,000,000	XXX	09/01/2048	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3V05H2G7GRS05BHJ91	Domestic Bond	37310P-AF-8	GEORGETOWN UNIVERSITY/THE CALLABLE BOND FIXED 5.115% 01/APR/2053 USD 1000	9,688	10,000	XXX	04/01/2053	I
CITIBANK NA	E570DZWZ7FF32TWEFA76	Domestic Bond	582839-AH-9	MEAD JOHNSON NUTRITION CO CALLABLE NOTES FIXED 4.125% 15/NOV/2025 USD 1000	417,520	417,303	XXX	11/15/2025	IV
CITIBANK NA	E570DZWZ7FF32TWEFA76	Government Bond	91282C-EB-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2029 USD 100	5,025,502	5,508,201	XXX	02/28/2029	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash			1,200,869	1,200,869	XXX		IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-FH-6	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/APR/2029 USD 100	2,410,491	1,200,869	XXX	04/15/2029	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-RA-8	UNITED STATES OF AMERICA BOND FIXED 0.625% 15/FEB/2043 USD 100	2,516,320	2,482,300	XXX	02/15/2043	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-RR-1	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2046 USD 100	630,269	623,000	XXX	02/15/2046	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-TY-4	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2054 USD 100	373,159	386,000	XXX	02/15/2054	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	91282C-HV-6	UNITED STATES OF AMERICA NOTES FIXED 5% 31/AUG/2025 USD 100	374,858	367,000	XXX	08/31/2025	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	125523-CM-0	CIGNA GROUP/THE CALLABLE NOTES FIXED 2.375% 15/MAR/2031 USD 1000	212,212	248,000	XXX	03/15/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	207597-DV-4	CONNECTICUT LIGHT AND POWER CO/THE CALLABLE BOND FIXED 6.35% 01/JUN/2036 USD 1000	482,720	450,000	XXX	06/01/2036	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	437076-BW-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.9% 06/DEC/2028 USD 1000	127,044	130,000	XXX	12/06/2028	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	478160-AN-4	JOHNSON & JOHNSON CALLABLE NOTES FIXED 5.95% 15/AUG/2037 USD 1000	259,762	236,000	XXX	08/15/2037	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			3,250,836	3,250,836	XXX		IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	03523T-BJ-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 8% 15/NOV/2039 USD 1000	10,993	8,733	XXX	11/15/2039	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	505336-10-7	LA-Z-BOY INC COMMON STOCK USD 1	32	1	XXX		I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	011659-10-9	ALASKA AIR GROUP INC COMMON STOCK USD 0.01	7,506	116	XXX		I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Local Authority	57582T-CB-6	MASSACHUSETTS ST CONSOLIDATED LN GO BDS 2024	10,758	10,006	XXX	12/01/2051	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	842400-FL-2	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 6.05% 15/MAR/2039 USD 1000	1,500,358	1,422,000	XXX	03/15/2039	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	210518-DN-3	CONSUMERS ENERGY CO CALLABLE BOND FIXED 2.65% 15/AUG/2052 USD 1000	1,824,754	2,960,000	XXX	08/15/2052	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash			1,773,047	1,773,047	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	912828-K7-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/AUG/2025 USD 100	292	294	XXX	08/15/2025	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	91282C-EH-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/APR/2025 USD 100	773,061	772,304	XXX	04/15/2025	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	91324P-CV-2	UNITEDHEALTH GROUP INC CALLABLE BOND FIXED 3.1% 15/MAR/2026 USD 1000	392,967	394,772	XXX	03/15/2026	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			5,380,000	5,380,000	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP/THE CALLABLE BOND FIXED 3.837% 15/MAY/2046 USD 1000	7,620,315	9,600,000	XXX	05/15/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-QV-3	UNITED STATES OF AMERICA BOND FIXED 0.75% 15/FEB/2042 USD 100	448,772	416,000	XXX	02/15/2042	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RL-4	UNITED STATES OF AMERICA BOND FIXED 0.75% 15/FEB/2045 USD 100	839,619	857,000	XXX	02/15/2045	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	250,727	269,000	XXX	02/15/2054	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	1,381,502	1,694,000	XXX	08/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-FP-1	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/OCT/2025 USD 100	2,903,393	2,877,000	XXX	10/15/2025	IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash			250,000	250,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash			480,000	480,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	191216-DP-2	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.25% 05/JAN/2032 USD 1000	23,864	28,000	XXX	01/05/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	30303M-8G-0	META PLATFORMS INC CALLABLE NOTES FIXED 3.5% 15/AUG/2027 USD 1000	150,433	154,000	XXX	08/15/2027	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	438516-BU-9	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.7% 15/AUG/2029 USD 1000	60,242	65,000	XXX	08/15/2029	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE BOND FIXED 4% 20/JUN/2042 USD 1000	934,005	1,139,000	XXX	06/20/2042	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Local Authority	13063D-QH-4	CALIFORNIA ST VAR PURP GO REF BDS	10,495	10,006	XXX	10/01/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 2.05% 01/AUG/2050 USD 1000	11,109	20,558	XXX	08/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Local Authority	64966S-HH-2	NEW YORK N Y GO BDS FISC	10,914	10,006	XXX	09/01/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	882681-10-9	TEXAS ROADHOUSE INC COMMON STOCK USD 0.001	11,146	62	XXX		I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	039483-BH-4	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED 4.016% 16/APR/2043 USD 1000	152	182	XXX	04/16/2043	I
0299999999 - Total				156,482,670	161,323,892	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, NA	Charlotte, NC		0.000	0	0	(16,886,749)	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	158,377,684	XXX
US Bank	Minneapolis, MN		0.000	0	0	14,361,244	XXX
Wells Fargo Bank	Raleigh, NC		0.000	0	0	227,099	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(42,565)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	156,036,713	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	156,036,713	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	156,036,713	XXX

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

1. January	289,059,890	4. April	115,646,265	7. July	142,111,092	10. October	121,078,705
2. February	205,374,594	5. May	124,823,543	8. August	142,423,411	11. November	151,625,907
3. March	209,722,138	6. June	165,275,857	9. September	155,322,547	12. December	156,036,713

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITEDSTATESTREASURY TBILL CASH		12/24/2024	4.236	01/21/2025	6,484,694	0	4,578
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,484,694	0	4,578
0109999999. Total - U.S. Government Bonds						6,484,694	0	4,578
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						6,484,694	0	4,578
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						6,484,694	0	4,578
8609999999 - Total Cash Equivalents						6,484,694	0	4,578

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,484,694	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	STATUTORY DEPOSIT	0	0	39,177	30,133
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY	B	STATUTORY DEPOSIT	1,299,858	1,143,898	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	1,299,858	1,143,898	39,177	30,133
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0