QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

OF THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2025

LIFE AND ACCIDENT AND HEALTH

2025

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025
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 MELISSA BUSH PAVLOVICH #
Vice President and Treasurer JANET MARIE MORGAN

OTHER

CRAIG ANTHONY MICHAUD # Appointed Actuary

DIRECTORS OR TRUSTEES

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

State of Florida
County of Pasco } SS

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

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

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

Subscribed and sworn to before me this

23rd dayof October, 2025.

Signed by: Rachita Shook
Notary for Rosenbaum & Morgan

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	1,546,777,578	0	1,546,777,578	1,690,777,053
2.	Stocks:				
	2.1 Preferred stocks	1,406,429	0	1,406,429	1,406,429
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	162,805,877	0	162,805,877	185,830,546
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 222,906,982), cash equivalents ($ 153,994,349) and short-term investments ($ 0)	376,901,331	0	376,901,331	162,521,407
6.	Contract loans (including $ 0 premium notes)	134,757	0	134,757	134,100
7.	Derivatives	279,860,275	0	279,860,275	234,542,019
8.	Other invested assets	26,287,113	0	26,287,113	35,367,449
9.	Receivables for securities	15,193,331	0	15,193,331	13,428,229
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	193	0	193	209,437
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,409,366,884	0	2,409,366,884	2,324,216,669
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	13,896,017	0	13,896,017	14,149,577
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	431,423	222,652	208,771	291,791
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,447,918	0	1,447,918	1,482,519
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	31,568,792	0	31,568,792	30,951,675
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	667,497,649	0	667,497,649	332,850,802
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	4,160,100
18.2	Net deferred tax asset	174,045,920	162,066,427	11,979,493	26,599,542
19.	Guaranty funds receivable or on deposit	300,337	0	300,337	300,045
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	3,360,603	0	3,360,603	3,419,053
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	40,048,580	418,963	39,629,617	13,573,717
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,341,964,123	162,708,042	3,179,256,081	2,751,995,490
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10,693,421,900	0	10,693,421,900	10,039,175,338
28.	Total (Lines 26 and 27)	14,035,386,023	162,708,042	13,872,677,981	12,791,170,828
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	193	0	193	209,437
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	193	0	193	209,437
2501.	Admitted Negative IMR	35,461,748	0	35,461,748	6,606,852
2502.	Miscellaneous	1,434,013	3,643	1,430,370	717,578
2503.	Advance ceded premiums	1,402,735	0	1,402,735	1,421,971
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,750,084	415,320	1,334,764	4,827,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	40,048,580	418,963	39,629,617	13,573,717

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 908,366,404 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	908,366,404	963,980,432
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	376,048	181,175
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	14,519,701	12,981,777
4.	Contract claims:		
	4.1 Life	847,095	335,106
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	121,138	88,767
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 $ 402,702,598 ceded	402,702,598	363,075,643
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,547,126 , accident and health $ 0 and deposit-type contract funds $ 0	2,547,126	2,424,936
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,527,754	1,328,925
13.	Transfers to Separate Accounts due or accrued (net) (including $ (29,700,420) accrued for expense allowances recognized in reserves, net of reinsured allowances)	293,140,989	(14,700,253)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	400,000	568,996
15.1	Current federal and foreign income taxes, including $ 88,005 on realized capital gains (losses)	22,907,904	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	29,813	0
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	10,375,948	11,291,894
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	57,774,929	54,176,930
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	303,581	389,249
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	26,839,198	23,354,257
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	386,287,153	398,975,207
	24.08 Derivatives	12,688,727	9,646,386
	24.09 Payable for securities	97,867,714	100,320,831
	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	201,764,688	125,577,333
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,441,388,508	2,053,997,591
27.	From Separate Accounts Statement	10,692,669,620	10,038,092,910
28.	Total liabilities (Lines 26 and 27)	13,134,058,128	12,092,090,501
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	465,942,503	502,403,205
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	670,327,949	670,327,949
34.	Aggregate write-ins for special surplus funds	35,461,748	6,606,852
35.	Unassigned funds (surplus)	(435,112,347)	(482,257,679)
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 $ 752,282 in Separate Accounts Statement)	736,619,853	697,080,327
38.	Totals of Lines 29, 30 and 37	738,619,853	699,080,327
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,872,677,981	12,791,170,828
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	162,337,000	111,986,000
2502.	Miscellaneous	38,154,165	13,472,855
2503.	Derivative instruments expense payable	863,523	118,480
2598.	Summary of remaining write-ins for Line 25 from overflow page	410,000	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	201,764,688	125,577,335
3101.	Reinsurance deferred gain	465,942,503	502,403,205
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	465,942,503	502,403,205
3401.	Interest maintenance reserve reclassification from unassigned funds	35,461,748	6,606,852
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)	35,461,748	6,606,852

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	107,171,989	87,688,602	122,619,965
2.	Considerations for supplementary contracts with life contingencies	7,101,496	4,077,896	8,136,969
3.	Net investment income	57,419,451	65,053,275	84,689,397
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,093,151)	(238,359)	(648,074)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(489,427,634)	(556,998,947)	(571,805,813)
6.	Commissions and expense allowances on reinsurance ceded	171,243,689	67,076,150	88,103,380
7.	Reserve adjustments on reinsurance ceded	284,727,687	407,525,111	367,616,500
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	79,922,081	83,659,589	110,877,202
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	17,233,191	17,894,149	23,885,883
9.	Totals (Lines 1 to 8.3)	234,298,799	175,737,466	233,475,409
10.	Death benefits	3,363,082	1,378,444	(533,363)
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	42,372,244	37,920,956	52,704,662
13.	Disability benefits and benefits under accident and health contracts	431,659	428,050	519,928
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	154,686,684	113,902,605	172,590,330
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	183,255	259,938	103,793
18.	Payments on supplementary contracts with life contingencies	6,723,417	5,874,168	8,241,207
19.	Increase in aggregate reserves for life and accident and health contracts	(55,419,155)	(51,211,095)	33,594,495
20.	Totals (Lines 10 to 19)	152,341,186	108,553,066	267,221,052
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	71,718,981	60,850,662	82,034,250
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	46,764,235	43,354,690	58,374,859
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(3,504,498)	(2,447,873)	(3,512,778)
25.	Increase in loading on deferred and uncollected premiums	22,485	(72,206)	(81,026)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(125,471,824)	(14,065,018)	(57,700,410)
27.	Aggregate write-ins for deductions	14,879,174	15,499,652	19,071,032
28.	Totals (Lines 20 to 27)	156,749,739	211,672,973	365,406,979
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	77,549,060	(35,935,507)	(131,931,570)
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	77,549,060	(35,935,507)	(131,931,570)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	26,982,820	(209,729)	(2,987,516)
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)	50,566,240	(35,725,778)	(128,944,054)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 8,048,878 (excluding taxes of $ (7,960,873) transferred to the IMR)	(2,302,775)	5,999,762	8,862,024
35.	Net income (Line 33 plus Line 34)	48,263,465	(29,726,016)	(120,082,030)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	699,080,327	818,853,046	818,853,046
37.	Net income (Line 35)	48,263,465	(29,726,016)	(120,082,030)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,126,857	36,614,326	43,696,883	53,180,345
39.	Change in net unrealized foreign exchange capital gain (loss)	1,481,949	917,839	(324,837)
40.	Change in net deferred income tax	26,276,934	15,151,672	35,876,200
41.	Change in nonadmitted assets	(30,760,663)	(10,395,660)	(28,165,751)
42.	Change in liability for reinsurance in unauthorized and certified companies	85,668	(25,925)	(106,762)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	86,936
44.	Change in asset valuation reserve	(3,597,999)	(5,809,857)	(8,892,806)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(491,382,378)	(557,500,000)	(572,500,000)
47.	Other changes in surplus in Separate Accounts Statement	489,097,486	557,937,678	572,869,152
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	(554,224,958)	(554,224,958)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(36,539,262)	515,196,500	502,511,792
54.	Net change in capital and surplus for the year (Lines 37 through 53)	39,539,526	(24,781,844)	(119,772,719)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	738,619,853	794,071,202	699,080,327
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	15,853,071	16,482,874	22,031,544
08.302.	Miscellaneous	1,380,120	1,411,275	1,854,339
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	17,233,191	17,894,149	23,885,883
2701.	Interest credited to reinsurers	11,115,977	12,328,302	16,496,915
2702.	Derivative loss on deferred premium	3,763,197	3,171,350	2,574,117
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,879,174	15,499,652	19,071,032
5301.	Miscellaneous	(259,945)	108,587	108,587
5302.	Amortization on reinsurance deferred gains	(36,460,702)	(25,932,947)	(38,617,656)
5303.	Reinsurance deferred gain reclassification	0	541,020,861	541,020,861
5398.	Summary of remaining write-ins for Line 53 from overflow page	181,385	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(36,539,262)	515,196,501	502,511,792

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	286,254,728	(1,674,478,431)	(1,607,895,843)
2. Net investment income	56,280,342	62,700,622	83,765,454
3. Miscellaneous income	(54,813,485)	3,559,368,940	3,763,465,827
4. Total (Lines 1 to 3)	287,721,585	1,947,591,131	2,239,335,438
5. Benefit and loss related payments	(53,389,240)	2,239,078,567	2,378,284,316
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	58,069,312	507,351,833	670,276,681
7. Commissions, expenses paid and aggregate write-ins for deductions	149,371,898	(84,884,624)	(47,209,261)
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	2,821	5,391	(924,605)
10. Total (Lines 5 through 9)	154,054,791	2,661,551,167	3,000,427,131
11. Net cash from operations (Line 4 minus Line 10)	133,666,794	(713,960,036)	(761,091,693)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	136,620,997	189,860,479	239,232,726
12.2 Stocks	1,000,000	0	0
12.3 Mortgage loans	22,887,509	37,066,733	41,841,688
12.4 Real estate	0	0	0
12.5 Other invested assets	1,018,073	571,647	571,647
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,649	0	0
12.7 Miscellaneous proceeds	64,482,626	46,378,403	70,189,255
12.8 Total investment proceeds (Lines 12.1 to 12.7)	226,013,854	273,877,262	351,835,316
13. Cost of investments acquired (long-term only):			
13.1 Bonds	123,293,270	36,425,870	47,818,508
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	5,636,317	18,068,393	19,896,152
13.7 Total investments acquired (Lines 13.1 to 13.6)	128,929,587	54,494,263	67,714,660
14. Net increase/(decrease) in contract loans and premium notes	657	22,683	25,252
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	97,083,610	219,360,316	284,095,404
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,537,924	(394,465)	(790,970)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(17,908,404)	413,801,992	398,807,423
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(16,370,480)	413,407,527	398,016,453
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)	214,379,924	(81,192,193)	(78,979,836)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	162,521,407	241,501,243	241,501,243
19.2 End of period (Line 18 plus Line 19.1)	376,901,331	160,309,050	162,521,407

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

20.0001. Reinsurance settlement to premiums ceded, asset in kind transfer out	119,010,002	2,546,349,209	2,546,349,209
20.0002. Bonds, asset in kind transfer out	99,121,210	0	0
20.0003. Surrenders benefits, asset in kind transfer out	80,543,900	0	0
20.0004. Modco, asset in kind transfer out	72,497,696	0	0
20.0005. Security exchanges	8,976,800	1,116,217	1,443,555
20.0006. Annuity Benefits, asset in kind transfer out	6,197,398	0	0
20.0007. Commissions, asset kind transfer in	3,863,726	118,600,876	118,600,876
20.0008. Intercompany Cash and Interest	1,418,098	0	0
20.0009. Transfer of bonds to preferred stocks	1,000,000	0	0
20.0010. Modco, asset in kind transfer in	0	2,467,573,706	2,467,573,706

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

20.0011. Bonds, asset in kind transfer in	0	96,182,309	96,182,309
20.0012. Surrenders benefits, asset in kind transfer in	0	50,626,070	50,626,070
20.0013. Death benefits, asset in kind transfer in	0	5,808,283	5,808,283

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	47,886,844	45,421,374	62,044,311
2.	Group life	0	0	0
3.	Individual annuities	957,387,583	750,328,182	1,019,557,720
4.	Group annuities	0	0	0
5.	Accident & health	419,576	215,148	315,538
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	1,005,694,003	795,964,704	1,081,917,569
9.	Deposit-type contracts	186,027	1,321,743	1,324,016
10.	Total (Lines 8 and 9)	1,005,880,030	797,286,447	1,083,241,585

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" or "NYDFS").

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2025	For the Year Ended December 31, 2024
Net income (loss), NY SAP				$ 48,263,465	$ (120,082,030)
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51	3	1	105,323	333,078
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1	(2,598,589)	(412,422)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	2,166,942	286,842
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(10,668,651)	115,205
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ 37,268,490	$ (119,759,327)
				September 30, 2025	**December 31, 2024**
Statutory capital and surplus, NY SAP				$ 738,619,853	$ 699,080,327
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	1,283,116	1,177,793
Variable annuities in excess of NY Reg 213 standard scenario over VM 21 stochastic reserves	51	3	1	488,688	3,087,277
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	329,765	(1,837,177)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(1,402,735)	9,265,916
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 739,318,687	$ 710,774,136

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

B. No significant change.

C. Accounting Policy

(1) No significant change.

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

(3-5) No significant change.

(6) Asset backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for securities that are of high quality. For all other securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

(7-13) No significant change.

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

2. *Accounting Changes and Corrections of Errors*

Accounting Changes

On August 13, 2023, a new principles-based definition of a bond was adopted under SSAP No. 26, which became effective January 1, 2025. Under the new definition, securities were classified as either issuer credit obligations within the scope of SSAP No. 26 or asset-backed securities within the scope of SSAP No. 43. Securities that did not meet the principles-based bond definition were classified in accordance with the SSAP that addressed a security's specific investment structure.

The new classification guidance was required to be applied to all securities as of the effective date, with reclassifications treated as disposals and acquisitions in the financial statements and related investment schedules. The Company adopted the new principles-based bond definition and followed the special transition guidance in SSAP No. 26. The adoption resulted in reclassification and reporting changes for certain investments. For additional details on the impact of this adoption, see Note 21.

On August 13, 2023, new accounting guidance was adopted for the measurement of debt security residuals under SSAP No. 21, which became effective January 1, 2025. Under this new guidance, residuals are measured at the lower of amortized cost or fair value, with amortized cost and interest income determined based on methods prescribed by the NAIC. The new guidance also provides a practical expedient, which the company has elected, to measure residuals at amortized cost with distributions treated as a reduction in the carrying value of the investment.

Residuals recognized on Schedule BA as of December 31, 2024 and accounted for under a SSAP other than SSAP No. 21 were required to follow transition guidance, which varied depending on the SSAP under which they were recognized. Under this transition guidance, there were no impacts to the Company's net income or surplus.

Correction of Errors

During the current quarter's financial statement preparation, the Company discovered an error in cash suspense accounts, which resulted in a $181,385 understatement of other assets in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the cash suspense account correction was recorded directly to surplus. The net impact of the corrections increased surplus by $181,385 as of both September 30, 2025 and December 31, 2024.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A-C. No significant change.

D. Loan-backed Securities

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

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the nine months ended September 30, 2025.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2025.

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

(3) The loan-backed securities for which an OTTI has been recognized during the nine months ended September 30, 2025, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
04544QAD9	$ 66,543	$ 63,793	$ 2,750	$ 63,793	$ 63,794	6/30/2025
23332UDB7	$ 220,079	$ 216,900	3,179	$ 216,900	$ 215,730	6/30/2025
23332UEL4	$ 99,640	$ 97,087	2,553	$ 97,087	$ 96,671	6/30/2025
Total			$ 8,482			

NOTES TO THE FINANCIAL STATEMENTS

(4) At September 30, 2025, 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	$	112,520
2. 12 Months or Longer	$	13,543,301
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	53,762,680
2. 12 Months or Longer	$	222,951,909

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

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

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale during the nine months ended September 30, 2025.

J-K. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of September 30, 2025 was as follows:

	Gross Restricted									Percentage	
	2025										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	September 30, 2025 (1 plus 3)	December 31, 2024 (1 plus 3)	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	1,331,829	—	—	—	1,331,829	1,339,036	(7,207)	—	1,331,829	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	16,303,226	—	—	—	16,303,226	9,704,224	6,599,002	—	16,303,226	0.12	0.12
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	$ 17,635,055	$ —	$ —	$ —	$ 17,635,055	$11,043,260	$ 6,591,795	$ —	$ 17,635,055	0.13 %	0.13 %

(a) Subset of column 1.

(b) Subset of column 3.

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

	Gross Restricted								Percentage	
	2025									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity(b)	September 30, 2025 (1 plus 3)	December 31, 2024	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 16,303,226	$ —	$ —	$ —	$ 16,303,226	$ 9,704,224	$ 6,599,002	$ 16,303,226	0.12%	0.12%
Total	$ 16,303,226	$ —	$ —	$ —	$ 16,303,226	$ 9,704,224	$ 6,599,002	$ 16,303,226	0.12%	0.12%

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2025 and 2024.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at September 30, 2025, 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 ***	$ 162,337,000	$ 162,337,000	4.9 %	5.1 %
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	$ 162,337,000	$ 162,337,000	4.9 %	5.1 %

* 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	$ 162,337,000	6.7 %

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

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of the nine months ended September 30, 2025.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any assets and liabilities which are offset and reported net in accordance with a valid right to offset as of September 30, 2025.

O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2025, 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	5	13
Aggregate Amount of Investment Income	$ 207,538	$ 309,830

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

The Company did not participate in a cash pool during the nine months ended September 30, 2025.

S. No significant change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in Joint Ventures, Partnerships or LLCs that exceeds 10% of its admitted assets.

B. The Company recognized write-downs and recorded adjustments totaling $5,767,548 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2025. The Company did not recognize write downs or recorded adjustments on investments in joint ventures, partnerships and LLCs during the year ended December 31, 2024. 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.

NOTES TO THE FINANCIAL STATEMENTS

7. *Investment Income*

A-B. No significant change.

C. The gross, nonadmitted amounts for interest income due and accrued as of September 30, 2025 were as follows:

Interest Income Due and Accrued:

1 Gross	$	13,896,017
2 Nonadmitted		—
3 Admitted	$	13,896,017

D-E. No significant change.

8. *Derivative Instruments*

As of September 30, 2025, there were no significant changes in the Company's derivative policy or investments other than those described below.

Credit Risk

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

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

	Securities [1]	
	September 30, 2025	**December 31, 2024**
Initial Margin:		
OTC-bilateral	$ 11,502,440	$ 9,192,361
Variation Margin:		
OTC-bilateral	3,761,304	—
Total OTC	$ 15,263,744	$ 9,192,361
Initial Margin:		
Futures	$ 1,039,482	$ 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.

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

	Cash [1]		Securities [2]		Total	
	September 30, 2025	**December 31, 2024**	**September 30, 2025**	**December 31, 2024**	**September 30, 2025**	**December 31, 2024**
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 5,389,029	$ 9,500,922	$ 5,389,029	$ 9,500,922
Variation Margin:						
OTC-bilateral	162,337,000	111,986,000	21,097,199	37,572,228	183,434,199	149,558,228
Total OTC	$ 162,337,000	$ 111,986,000	$ 26,486,228	$ 47,073,150	$ 188,823,228	$ 159,059,150

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

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

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of September 30, 2025:

Fiscal Year	**Net Undiscounted Future Settled Premium Payments (Receipts)**
2025	$ 5,631,953
2026	22,831,787
2027	15,053,086
2028	19,427,971
Thereafter	27,999,180
Total	$ 90,943,977

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2025		December 31, 2024	
Net undiscounted future premium payments (receipts)	$	90,943,977	$	97,206,114
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$	107,915,892	$	82,866,294
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$	191,874,496	$	170,863,387

9. *Income Taxes*

No significant change.

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

No significant change.

11. *Debt*

A. No significant change.

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

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

As of September 30, 2025, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

A-I. No significant change.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $103,518,130 at September 30, 2025.

K-M. No significant change.

14. *Contingencies*

No significant change.

15. *Leases*

No significant change.

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

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

	Assets				Liabilities			
	September 30, 2025		December 31, 2024		September 30, 2025		December 31, 2024	
Foreign Currency Swaps	$	31,809,038	$	33,396,923	$	12,237,407	$	—

(2) No significant change.

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

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

NOTES TO THE FINANCIAL STATEMENTS

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 $4,081,735 and $3,087,557 at September 30, 2025 and December 31, 2024, respectively.

(4) At September 30, 2025 and December 31, 2024, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $21,097,199 and 37,572,228, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $5,389,029 and $9,500,922 at September 30, 2025 and December 31, 2024, respectively.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during the nine months ended September 30, 2025.

C. Wash Sales

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

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended September 30, 2025.

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

No significant change.

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

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

20. *Fair Value Information*

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

Hierarchy Table

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

	September 30, 2025			
	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	—	5,091,505	—	5,091,505
Foreign currency exchange rate	—	2,568,842	—	2,568,842
Equity market	—	267,326,853	—	267,326,853
Total derivative assets	—	274,987,200	—	274,987,200
Separate Account assets [(2)]	—	4,110,739,017	—	4,110,739,017
Total assets	$ —	$ 4,385,726,217	$ 1,406,429	$ 4,387,132,646
Liabilities				
Derivative liabilities [(1)]				
Interest rate	$ —	$ 16,590	$ —	$ 16,590
Foreign currency exchange rate	—	94,343	—	94,343
Equity market	—	12,223,973	—	12,223,973
Total derivative liabilities	—	12,334,906	—	12,334,906
Total liabilities	$ —	$ 12,334,906	$ —	$ 12,334,906

(1) Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and RSATs. 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. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but the amounts are presented net for purposes of the rollforward in the following table.

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

Transfers between Levels 1 and 2

During the quarter ended September 30, 2025, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, June 30, 2025	Transfer into Level 3 [(1)]	Transfer out of Level 3 [(1)]	Total Gains and Losses included in Net Income	Total Gains and Losses included in Capital and Surplus	Purchases	Sales	Issuances	Settlements	Balance, September 30, 2025
Assets										
Perpetual preferred stocks - Industrial & miscellaneous	$ 1,406,429	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1,406,429
Total	$ 1,406,429	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1,406,429

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

Transfers into or out of Level 3

During the nine months ended September 30, 2025, there were no transfers into or out of Level 3.

NOTES TO THE FINANCIAL STATEMENTS

(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 value for exchange-traded derivatives are determined using the quoted market prices and are classified as Level 1 assets or liabilities. For OTC-bilateral derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques.

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

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

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

B. The Company provides additional fair value information in Notes 1, 5, 8, and 16.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	September 30, 2025					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,444,386,131	$ 1,546,777,578	$ 51,236,143	$ 1,386,163,365	$ 6,986,623	$ —
Preferred stocks	1,406,429	1,406,429	—	—	1,406,429	—
Mortgage loans	152,501,754	162,805,877	—	—	152,501,754	—
Cash, cash equivalents and short-term investments	376,901,331	376,901,331	376,901,331	—	—	—
Contract loans	134,757	134,757	—	—	134,757	—
Derivative assets [(1)]	281,035,242	279,860,275	29,663	281,005,579	—	—
Other invested assets	14,808,664	19,447,076	—	14,808,664	—	—
Investment income due and accrued	13,896,017	13,896,017	—	13,896,017	—	—
Separate Account assets	10,402,851,201	10,636,009,188	308,349,256	9,145,836,019	948,665,926	—
Total assets	$ 12,687,921,526	$ 13,037,238,528	$ 736,516,393	$ 10,841,709,644	$ 1,109,695,489	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 14,519,701	$ 14,519,701	$ —	$ —	$ 14,519,701	$ —
Derivative liabilities [(1)]	10,447,768	12,688,727	—	10,447,768	—	—
Payable for collateral received	162,337,000	162,337,000	—	162,337,000	—	—
Separate Account liabilities	4,203,569	4,747,105	—	4,203,569	—	—
Total liabilities	$ 191,508,038	$ 194,292,533	$ —	$ 176,988,337	$ 14,519,701	$ —

	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	$ —

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

Assets and Liabilities

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

Bonds, Preferred Stock, and Cash, Cash Equivalents and Short-term Investments

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

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

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

The estimated fair value for preferred stock is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active. Generally, these investments are classified in Level 2

NOTES TO THE FINANCIAL STATEMENTS

or Level 3. Preferred stock valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

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

Mortgage Loans

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

Contract Loans

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

Derivatives

For Level 2 assets and liabilities not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above section titled "*Derivatives.*" The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1.

Other Invested Assets

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

Investment Income Due and Accrued

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

Investment Contracts Included in Liability for Deposit-Type Contracts

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

Borrowed Money

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

Payable for Collateral Received

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

Separate Accounts

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

D. At September 30, 2025, the Company had no investments where it was not practicable to estimate fair value.

E. At September 30, 2025, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

A-B. No significant change.

C. Other Disclosures

The adoption of the new principles-based bond definition was subject to special transition guidance in SSAP No. 26. These requirements included the recognition of the disposal of securities reclassified from Schedule D-1 at amortized cost, reporting of such amortized costs as consideration in Schedule D-4, no gain or loss recognition of securities held at amortized cost at the time of adoption, and the removal of unrealized losses associated with securities held at fair value under the lower of amortized cost or fair value measurement method. Securities reclassified from Schedule D-1 were required to be recognized on Schedule BA with actual costs that agreed to the disposal values, and unrealized losses associated with securities held at fair value under the lower of amortized cost or fair value method were recognized to match the previously reported book adjusted carrying value at the time of reclassification. Such recognition prevented the realization of losses at the time of reclassification.

The aggregate book adjusted carrying value for all securities reclassified off Schedule D-1 as of January 1, 2025, was $1,000,000. There were no securities that were previously held at amortized cost and upon reclassification are being held at fair value under the lower of amortized cost or fair value approach.

D-I. No significant change.

J. Reporting Net Negative (Disallowed) IMR

(1) Net negative (disallowed) IMR

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR	$ (42,613,621)	$ (35,461,748)	$ —	$ (7,151,873)

(2) Negative (disallowed) IMR admitted

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR admitted	$ 42,613,621	$ 35,461,748	$ —	$ 7,151,873

(3) Calculated adjusted capital and surplus

	Total
Prior Period General Account Capital & Surplus From Prior Period SAP Financials:	$739,279,566
Net Positive Goodwill (admitted)	—
EDP Equipment & Operating System Software (admitted)	—
Net DTAs (admitted)	16,212,453
Net Negative (disallowed) IMR (admitted)	35,723,800
Adjusted Capital & Surplus	$687,343,313

NOTES TO THE FINANCIAL STATEMENTS

(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	6.20 %

(5) Allocated gains/losses to IMR from derivatives

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$ 150,509	$ —
Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	—	—
Fair Value Derivative Gains & Losses Amortized Over Current Period	10,149	—
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	$ 140,360	$ —

22. Events Subsequent

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

The consummation of the Merger is subject to the satisfaction or waiver of customary closing conditions, including, among others, the adoption of the Merger Agreement by the affirmative vote of the holders of a majority of the outstanding shares of Brighthouse Financial's common stock entitled to vote thereon at a meeting of Brighthouse Financial's stockholders and the receipt of certain regulatory approvals, including from insurance regulators in Delaware, New York and Massachusetts. Parent's and Merger Sub's obligations are also conditioned upon the absence of a Company Material Adverse Effect (as defined in the Merger Agreement) and the absence of a Burdensome Condition (as defined in the Merger Agreement). The Merger Agreement also contains customary representations, warranties and covenants by each of Parent, Merger Sub, Aquarian Holdings, and Brighthouse Financial, including, among others, covenants by Brighthouse Financial to use its reasonable best efforts to conduct its business in the ordinary course consistent with past practice and to refrain from taking certain actions prior to the effective time of the Merger, in each case except with Parent's consent.

The Company has evaluated events subsequent to September 30, 2025, through November 12, 2025, which is the date these financial statements were available to be issued, and other than the above item, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses during the nine months ended September 30, 2025.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of September 30, 2025 and December 31, 2024, the Company's Separate Account Annual Statement included legally insulated assets of $4,110,732,928 and $4,039,776,843, respectively. The assets legally insulated from the General Account as of September 30, 2025, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Indexed Annuities	$ —	$ 6,582,688,972
Individual Variable Annuities	4,110,732,928	—
Total	$ 4,110,732,928	$ 6,582,688,972

(3-4) No significant change.

B. No significant change.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 946,699,861
b. Transfers from Separate Accounts (Page 4, Line 10)	1,072,171,685
c. Net transfers to or (from) Separate Accounts (a) - (b)	(125,471,824)
(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)	$ (125,471,824)

36. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Prospect Company, LLC was sold on July 31, 2025

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $ 624,926

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 6,154,528

13. Amount of real estate and mortgages held in short-term investments: ...... $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 6,154,622	$ 6,154,528
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,154,622	$ 6,154,528
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 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.

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 41,706,283
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 121,099,594
	1.14 Total Mortgages in Good Standing	$ 162,805,877
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 162,805,877
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	38.500 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [ ] No [X]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [X]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

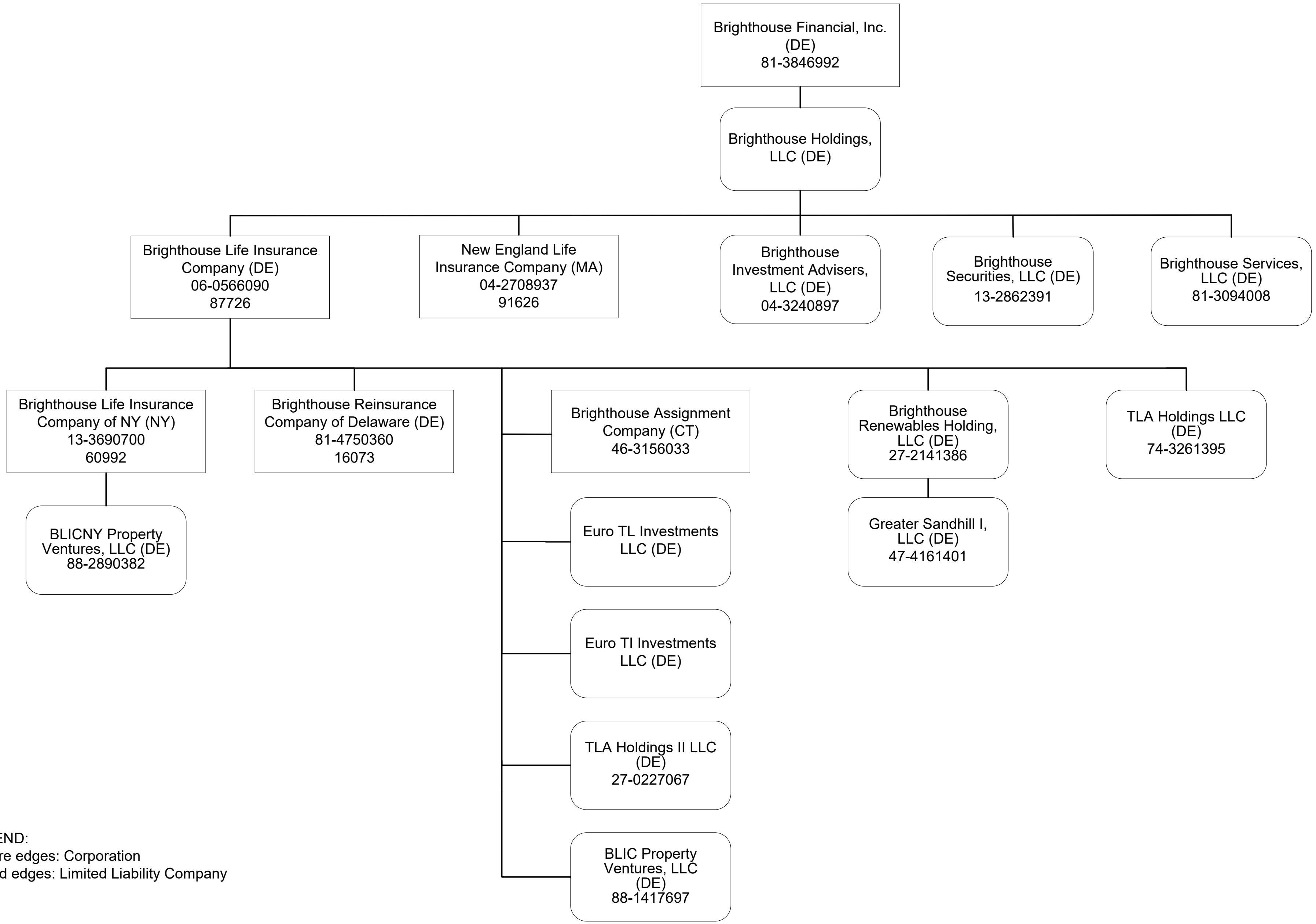
			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	N	12,392	976,712	0	0	989,104	0
2. Alaska	AK	N	0	0	0	0	0	0
3. Arizona	AZ	N	65,555	600	0	0	66,155	0
4. Arkansas	AR	N	2,315	0	0	0	2,315	0
5. California	CA	N	329,184	207,606	0	0	536,790	0
6. Colorado	CO	N	43,781	11,515	0	0	55,296	0
7. Connecticut	CT	N	598,920	502,700	0	0	1,101,620	0
8. Delaware	DE	N	48,050	0	0	0	48,050	0
9. District of Columbia	DC	N	9,468	1,000,000	0	0	1,009,468	0
10. Florida	FL	N	1,347,607	856,610	0	0	2,204,217	0
11. Georgia	GA	N	111,657	5,169	0	0	116,826	0
12. Hawaii	HI	N	25,349	0	0	0	25,349	0
13. Idaho	ID	N	3,596	0	0	0	3,596	0
14. Illinois	IL	N	79,825	0	0	0	79,825	0
15. Indiana	IN	N	20,486	0	0	0	20,486	0
16. Iowa	IA	N	11,042	0	0	0	11,042	0
17. Kansas	KS	N	3,668	21,317	0	0	24,985	0
18. Kentucky	KY	N	18,389	0	0	0	18,389	0
19. Louisiana	LA	N	6,683	0	0	0	6,683	0
20. Maine	ME	N	17,251	0	0	0	17,251	0
21. Maryland	MD	N	75,537	0	0	0	75,537	0
22. Massachusetts	MA	N	176,033	0	0	0	176,033	0
23. Michigan	MI	N	201,321	0	0	0	201,321	0
24. Minnesota	MN	N	8,346	3,150	0	0	11,496	0
25. Mississippi	MS	N	7,108	0	0	0	7,108	0
26. Missouri	MO	N	12,965	0	0	0	12,965	0
27. Montana	MT	N	711	0	0	0	711	0
28. Nebraska	NE	N	0	0	0	0	0	0
29. Nevada	NV	N	37,921	0	0	0	37,921	0
30. New Hampshire	NH	N	26,819	0	0	0	26,819	0
31. New Jersey	NJ	N	1,224,940	578,482	0	0	1,803,422	0
32. New Mexico	NM	N	55,222	47,293	0	0	102,515	0
33. New York	NY	L	43,062,892	949,607,775	419,576	0	993,090,243	186,027
34. North Carolina	NC	N	318,914	1,350	0	0	320,264	0
35. North Dakota	ND	N	0	0	0	0	0	0
36. Ohio	OH	N	49,897	0	0	0	49,897	0
37. Oklahoma	OK	N	9,188	0	0	0	9,188	0
38. Oregon	OR	N	20,601	0	0	0	20,601	0
39. Pennsylvania	PA	N	236,878	411,514	0	0	648,392	0
40. Rhode Island	RI	N	25,689	8,000	0	0	33,689	0
41. South Carolina	SC	N	189,822	0	0	0	189,822	0
42. South Dakota	SD	N	1,827	0	0	0	1,827	0
43. Tennessee	TN	N	71,751	0	0	0	71,751	0
44. Texas	TX	N	207,984	0	0	0	207,984	0
45. Utah	UT	N	12,583	0	0	0	12,583	0
46. Vermont	VT	N	45,372	0	0	0	45,372	0
47. Virginia	VA	N	175,387	410,146	0	0	585,533	0
48. Washington	WA	N	40,585	71,754	0	0	112,339	0
49. West Virginia	WV	N	5,765	0	0	0	5,765	0
50. Wisconsin	WI	N	8,828	66,068	0	0	74,896	0
51. Wyoming	WY	N	4,120	0	0	0	4,120	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	1,130	0	0	0	1,130	0
55. U.S. Virgin Islands	VI	N	623	0	0	0	623	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	12,062	0	0	0	12,062	0
58. Aggregate Other Aliens	OT	XXX	150,085	0	0	0	150,085	0
59. Subtotal		XXX	49,234,124	954,787,761	419,576	0	1,004,441,461	186,027
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	9,963	0	0	0	9,963	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	443,387	0	0	0	443,387	0
94. Aggregate or other amounts not allocable by State		XXX	0	2,599,822	0	0	2,599,822	0
95. Totals (Direct Business)		XXX	49,687,474	957,387,583	419,576	0	1,007,494,633	186,027
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	49,687,474	957,387,583	419,576	0	1,007,494,633	186,027
98. Less Reinsurance Ceded		XXX	26,617,784	820,976,934	0	0	847,594,718	0
99. Totals (All Business) less Reinsurance Ceded		XXX	23,069,690	136,410,649	419,576	0	159,899,915	186,027
DETAILS OF WRITE-INS								
58001. Other alien		XXX	150,085	0	0	0	150,085	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	150,085	0	0	0	150,085	0
9401. Internal policy exchanges		XXX	0	2,599,822	0	0	2,599,822	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	2,599,822	0	0	2,599,822	0

(a) Active Status Counts:

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

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

PART 1 - ORGANIZATIONAL CHART



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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	UDP	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	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	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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 0 9 9 2 2 0 2 5 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 0 9 9 2 2 0 2 5 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 0 9 9 2 2 0 2 5 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 0 9 9 2 2 0 2 5 4 4 6 0 0 0 0 3
5. 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 5 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 0 9 9 2 2 0 2 5 4 4 8 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 0 9 9 2 2 0 2 5 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Receivable from third party administrator	1,214,687	0	1,214,687	1,527,099
2505.	Premium Deposit Suspense	120,077	0	120,077	3,300,217
2506.	Receivable from reinsurer in liquidation	415,320	415,320	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,750,084	415,320	1,334,764	4,827,316

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Legal contingency reserve	410,000	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	410,000	0

Additional Write-ins for Summary of Operations Line 53

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	185,830,546	228,229,011
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	688	382
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	22,887,509	41,841,688
8.	Deduct amortization of premium and mortgage interest points and commitment fees	415,376	577,684
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	277,528	20,525
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	162,805,877	185,830,546
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	162,805,877	185,830,546
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	162,805,877	185,830,546

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	35,367,449	36,174,700
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	160	210
5.	Unrealized valuation increase/(decrease)	(94)	(212,539)
6.	Total gain (loss) on disposals	(2,276,873)	0
7.	Deduct amounts received on disposals	1,018,073	571,647
8.	Deduct amortization of premium, depreciation and proportional amortization	17,908	23,275
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	5,767,548	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,287,113	35,367,449
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	26,287,113	35,367,449

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,692,183,482	1,799,333,679
2.	Cost of bonds and stocks acquired	133,335,386	145,700,324
3.	Accrual of discount	3,645,309	4,951,843
4.	Unrealized valuation increase/(decrease)	0	(1,869,655)
5.	Total gain (loss) on disposals	(38,109,054)	(9,973,568)
6.	Deduct consideration for bonds and stocks disposed of	246,926,545	240,703,066
7.	Deduct amortization of premium	1,890,173	2,809,099
8.	Total foreign exchange change in book/adjusted carrying value	5,746,545	(2,473,761)
9.	Deduct current year's other than temporary impairment recognized	8,481	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	207,538	26,785
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,548,184,007	1,692,183,482
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,548,184,007	1,692,183,482

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	720,819,064	169,245,083	54,982,381	6,524,327	817,635,741	720,819,064	841,606,093	835,661,644
2. NAIC 2 (a)	416,378,494	7,986,622	19,734,589	(7,509,285)	437,365,450	416,378,494	397,121,242	447,434,018
3. NAIC 3 (a)	7,787,076	0	0	1,453,045	18,344,603	7,787,076	9,240,121	19,731,534
4. NAIC 4 (a)	10,864,457	0	1,100,000	(1,431,056)	9,762,403	10,864,457	8,333,401	12,524,791
5. NAIC 5 (a)	3,640,034	0	81,216	7,038	4,814,378	3,640,034	3,565,856	3,773,058
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	1,159,489,125	177,231,705	75,898,186	(955,931)	1,287,922,575	1,159,489,125	1,259,866,713	1,319,125,045
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	352,246,160	87,443,254	12,727,080	1,630,591	360,874,709	352,246,160	428,592,925	363,967,588
9. NAIC 2	7,199,578	0	1,229,288	(271)	7,211,584	7,199,578	5,970,019	7,223,134
10. NAIC 3	6,660,871	0	369,225	50,626	6,775,608	6,660,871	6,342,272	6,945,980
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS	366,106,609	87,443,254	14,325,593	1,680,946	374,861,901	366,106,609	440,905,216	378,136,702
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	995,000	0	1,000,000	5,000	987,500	995,000	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	1,406,429	0	0	0	1,406,429	1,406,429	1,406,429	1,406,429
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	2,401,429	0	1,000,000	5,000	2,393,929	2,401,429	1,406,429	1,406,429
22. Total ICO, ABS & Preferred Stock	1,527,997,163	264,674,959	91,223,779	730,015	1,665,178,405	1,527,997,163	1,702,178,358	1,698,668,176

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

NAIC 1 $ 153,994,349 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	425,348	0
3. Accrual of discount	4,652	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	430,000	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	224,923,515
2.	Cost Paid/(Consideration Received) on additions	6,197,888
3.	Unrealized Valuation increase/(decrease)	46,458,847
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	14,278,683
6.	Considerations received/(paid) on terminations	16,411,724
7.	Amortization	(3,763,202)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(4,542,124)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	267,141,883
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	267,141,883

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(27,882)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				57,545
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	84,567			
	3.14 Section 1, Column 18, prior year	(197,862)	282,430	282,430	
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	84,567			
	3.24 Section 1, Column 19, prior year plus	(197,862)			
	3.25 SSAP No. 108 adjustments	0	282,430	282,430	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(303,934)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	(303,934)			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	(303,934)		
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)				29,663
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				29,663

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	267,141,885	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	29,663	
3.	Total (Line 1 plus Line 2)		267,171,548
4.	Part D, Section 1, Column 6	279,860,275	
5.	Part D, Section 1, Column 7	(12,688,727)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	270,557,811	
8.	Part B, Section 1, Column 13	29,663	
9.	Total (Line 7 plus Line 8)		270,587,474
10.	Part D, Section 1, Column 9	282,984,247	
11.	Part D, Section 1, Column 10	(12,396,773)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	10,606,220	
14.	Part B, Section 1, Column 20	497,730	
15.	Part D, Section 1, Column 12	11,103,950	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,484,694	3,986,003
2.	Cost of cash equivalents acquired	220,401,701	11,713,511
3.	Accrual of discount	887,933	35,180
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	73,779,979	9,250,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	153,994,349	6,484,694
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	153,994,349	6,484,694

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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 Quarter

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
701812	TAMPA	FL		09/30/2005	08/01/2025	33,477	0	(401)	0	0	(401)	0	13,406	13,406	0	0	0
0199999. Mortgages closed by repayment						33,477	0	(401)	0	0	(401)	0	13,406	13,406	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	328,973	328,973	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	813,837	813,837	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	1,142,810	1,142,810	0	0	0
0599999 - Totals						33,477	0	(401)	0	0	(401)	0	1,156,216	1,156,216	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
NONE												
7099999 - Totals												XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase/(Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/Adjusted Carrying Value	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
09261C-AR-9	DLF-IX 21	WILMINGTON	DE	CAPITAL DISTRIBUTION	04/19/2021	07/29/2025	228,837	0	0	228,837	0	(228,837)	0	228,837	0	0	0	0	228,837
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							228,837	0	0	228,837	0	(228,837)	0	228,837	0	0	0	0	228,837
6899999. Total - Unaffiliated							228,837	0	0	228,837	0	(228,837)	0	228,837	0	0	0	0	228,837
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							228,837	0	0	228,837	0	(228,837)	0	228,837	0	0	0	0	228,837

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59333P-7M-4	MIAMI-DADE CNTY FLA MUNI_BND REV 5.000	08/08/2025	RBC DOMINION SECURITIES INC.		485,928	450,000	8,125	1.E FE
735389-3R-7	SEATTLE WASHINGTON PORT OF MUNI_BND REV	08/07/2025	MORGAN STANLEY & CO. INC		333,935	305,000	0	1.D FE
837032-BM-2	SOUTH CAROLINA ST JOBS-ECON DE MUNI_BND	07/31/2025	MORGAN STANLEY & CO. INC		864,960	785,000	9,813	1.E FE
97712J-NW-9	WISCONSIN ST HEALTH & EDL FACS MUNI_BND	07/30/2025	MORGAN STANLEY & CO. INC		249,596	230,000	0	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					1,934,419	1,770,000	17,938	XXX
03743Q-BD-9	APA CORP US SENIOR CORP BND 4.750% 04	09/18/2025	TAX FREE EXCHANGE		1,897,823	2,500,000	50,469	2.C FE
404119-CX-5	HCA INC SENIOR CORP_BND 5.154% 03/01/2	08/14/2025	JANE STREET CAPITAL		2,058,080	2,046,000	21,947	2.C FE
68389X-CX-1	ORACLE CORPORATION SENIOR CORP_BND 5.0	08/14/2025	JANE STREET CAPITAL		4,030,720	4,000,000	6,244	2.B FE
70450Y-AR-4	PAYPAL HOLDINGS INC SENIOR CORP_BND 4.	08/14/2025	MIZUHO INTERNATIONAL PLC		4,020,440	4,000,000	39,012	1.G FE
89236T-NH-4	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	08/14/2025	MIZUHO INTERNATIONAL PLC		4,016,480	4,000,000	563	1.E FE
13607L-8D-8	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	08/14/2025	JANE STREET CAPITAL		1,867,398	1,849,000	12,516	1.F FE
2027A0-KY-4	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO	08/14/2025	WELLS FARGO SECURITIES		4,045,520	4,000,000	34,395	1.D FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					21,936,461	22,395,000	165,146	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					23,870,880	24,165,000	183,084	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					23,870,880	24,165,000	183,084	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					23,870,880	24,165,000	183,084	XXX
3136BP-JF-9	FEDERAL NATIONAL MORTGAGE ASSO FEDERAL N	08/12/2025	NOMURA SECURITIES INTL. INC.		13,260,378	13,287,368	41,339	1.A
3136BU-2D-1	FEDERALNATIONALMORTGAGEASSO OKLAHOMA CIT	08/13/2025	J.P. MORGAN SECURITIES INC		8,405,606	8,395,112	30,304	1.A
3137HJ-AU-1	FEDERALHOMELOANMORTGAGECOR AUSTRALIAN GA	08/13/2025	WELLS FARGO SECURITIES		12,107,874	12,055,133	44,517	1.A
3137HK-GX-6	FREDDIEMACREMICSFHR_5517 JP MORGAN MORTG	08/12/2025	WELLS FARGO SECURITIES		14,417,415	14,399,416	45,598	1.A
3137HK-XR-0	FEDERALHOMELOANMORTGAGECOR AVOLON TLB BO	08/13/2025	BARCLAYS CAPITAL		11,501,549	11,490,777	41,479	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					59,692,822	59,627,806	203,237	XXX
696916-AC-9	PALMERSQUARECLOLTDPLMRS_25 DRYDEN SENIOR	08/14/2025	MERRILL LYNCH PIERCE FNNR & SM		7,000,000	7,000,000	0	1.C FE
69701X-AL-8	PALMER SQUARE CLO PLMRS_21-2 MEZZANIN AB	08/19/2025	BARCLAYS CAPITAL		1,500,375	1,500,000	8,726	1.A FE
12567W-AN-9	CIFC FUNDING LTD CIFC_22-4 MEZZANIN ABS_	08/12/2025	NOMURA SECURITIES INTL. INC.		2,000,000	2,000,000	14,741	1.B FE
33884E-AS-0	FLATIRONCLO28LTDFLAT_24-1 JP MORGAN MORT	08/13/2025	MERRILL LYNCH PIERCE FNNR & SM		3,000,000	3,000,000	0	1.A FE
33884E-AU-5	FLATIRONCLO28LTDFLAT_24-1 JP MORGAN MORT	08/13/2025	MERRILL LYNCH PIERCE FNNR & SM		3,500,000	3,500,000	0	1.C FE
38178D-AU-1	GOLUBCAPITALPARTNERSCLO50(BATTERY PARK	08/14/2025	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0	1.B FE
895976-AC-2	TRINITAS CLO LTD TRNTS_25-33 MEZZANIN AB	08/19/2025	BARCLAYS CAPITAL		2,003,000	2,000,000	9,410	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					24,003,375	24,000,000	32,877	XXX
64032B-AA-1	NELNET STUDENT LOAN TRUST NSLT NELNET ST	08/01/2025	MERRILL LYNCH PIERCE FNNR & SM		3,747,056	3,748,000	0	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					3,747,056	3,748,000	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					87,443,253	87,375,806	236,114	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					87,443,253	87,375,806	236,114	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					87,443,253	87,375,806	236,114	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					111,314,133	111,540,806	419,198	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	XXX
6009999999 - Totals					111,314,133	XXX	419,198	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912828-4Z-0	UNITED STATES TREASURY SENIOR GOVT_BND	08/31/2025	MATURITY		10,250,000	10,250,000	10,439,402	10,287,440	0	(37,440)	0	(37,440)	0	10,250,000	0	0	0	281,875	08/31/2025	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					10,250,000	10,250,000	10,439,402	10,287,440	0	(37,440)	0	(37,440)	0	10,250,000	0	0	0	281,875	XXX	XXX
59333P-7M-4	MIAMI-DADE CNTY FLA MUNI_BND REV 5.000	09/05/2025	TD SECURITIES (USA)		484,740	450,000	485,928	0	0	(238)	0	(238)	0	485,690	0	(950)	(950)	9,813	10/01/2035	1.E FE
735389-3R-7	SEATTLE WASHINGTON PORT OF MUNI_BND REV	09/05/2025	WELLS FARGO SECURITIES		335,781	305,000	333,935	0	0	(136)	0	(136)	0	333,800	0	1,981	1,981	720	10/01/2034	1.D FE
837032-BM-2	SOUTH CAROLINA ST JOBS-ECON DE MUNI_BND	09/05/2025	BARCLAYS CAPITAL		874,027	785,000	864,960	0	0	(789)	0	(789)	0	864,171	0	9,855	9,855	13,847	11/01/2034	1.E FE
97712J-NW-9	WISCONSIN ST HEALTH & EDL FACS MUNI_BND	09/05/2025	TD SECURITIES (USA)		254,283	230,000	249,596	0	0	(110)	0	(110)	0	249,486	0	4,797	4,797	767	08/15/2035	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					1,948,831	1,770,000	1,934,419	0	0	(1,273)	0	(1,273)	0	1,933,147	0	15,683	15,683	25,147	XXX	XXX
82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	07/31/2025	REDEMPTION 100.0000		152,039	152,039	152,039	152,039	0	0	0	0	0	152,039	0	0	0	5,109	04/30/2032	1.B FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					152,039	152,039	152,039	152,039	0	0	0	0	0	152,039	0	0	0	5,109	XXX	XXX
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.000	09/30/2025	REDEMPTION 100.0000		81,216	81,216	73,794	77,156	0	4,060	0	4,060	0	81,216	0	0	0	3,695	03/26/2032	5.C
03743Q-AK-4	APA CORP US SENIOR CORP_BND 144A 4.75	09/18/2025	TAX FREE EXCHANGE		1,897,823	2,500,000	1,975,398	0	0	10,651	0	10,651	0	1,986,049	0	(88,226)	(88,226)	109,844	04/15/2043	2.C FE
12672#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2025	REDEMPTION 100.0000		23,945	23,945	23,945	23,945	0	0	0	0	0	23,945	0	0	0	751	09/10/2034	2.B
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2025	REDEMPTION 100.0000		5,717	5,717	5,717	5,717	0	0	0	0	0	5,717	0	0	0	153	08/10/2035	2.B
223611-A#-1	COWBOYS STADIUM LP SECURED CORP_BND 3.	09/30/2025	REDEMPTION 100.0000		280,216	280,216	280,216	280,216	0	0	0	0	0	280,216	0	0	0	11,069	03/31/2034	2.A FE
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3.	09/30/2025	REDEMPTION 100.0000		132,649	132,649	132,649	132,649	0	0	0	0	0	132,649	0	0	0	4,590	03/31/2034	2.A FE
458140-CE-8	INTEL CORPORATION INTELCORPORATION 4.8	08/01/2025	BARCLAYS CAPITAL		4,549,545	4,500,000	4,465,240	4,477,186	0	4,067	0	4,067	0	4,481,252	0	68,293	68,293	215,719	02/10/2028	2.A FE
58528#-FR-3	MEIJER INC. BRAVO RESIDENTIAL FUNDING TR	09/01/2025	REDEMPTION 100.0000		363,636	363,636	363,636	363,636	0	0	0	0	0	363,636	0	0	0	13,673	09/01/2035	1.F
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4.	09/30/2025	REDEMPTION 100.0000		15,797	15,797	15,797	15,797	0	0	0	0	0	15,797	0	0	0	550	12/31/2039	2.A PL
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B	09/30/2025	REDEMPTION 100.0000		44,983	44,983	44,983	44,983	0	0	0	0	0	44,983	0	0	0	1,236	05/31/2029	1.D PL
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR	07/25/2025	CALL 100.5329		321,705	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	12,411	06/30/2026	2.A FE
81105D-AA-3	EW SCRIPPS CO EWSCRIPPSCO 3.875% 01/15	08/07/2025	VARIOUS		969,123	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(130,878)	(130,878)	45,133	01/15/2029	4.B FE
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	07/31/2025	REDEMPTION 100.0000		38,010	38,010	38,010	38,010	0	0	0	0	0	38,010	0	0	0	1,981	04/30/2032	2.B FE
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C	08/01/2025	REDEMPTION 100.0000		74,214	74,214	74,213	74,213	0	1	0	1	0	74,214	0	0	0	3,165	08/01/2036	1.A FE
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C	07/08/2025	REDEMPTION 100.0000		23,362	23,362	23,362	23,362	0	0	0	0	0	23,362	0	0	0	769	07/08/2036	1.G FE
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SECURED C	09/10/2025	REDEMPTION 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	958	09/10/2045	1.F
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C	09/13/2025	REDEMPTION 100.0000		9,512	9,512	11,201	9,615	0	(578)	0	(578)	1,317	9,512	(842)	0	(842)	317	03/13/2040	2.A FE
00080Q-AF-2	ABN AMRO BANK NV ABNAMROBANKNV 4.750%	07/28/2025	MATURITY		12,330,000	12,330,000	13,033,014	12,383,877	0	(53,877)	0	(53,877)	0	12,330,000	0	0	0	585,675	07/28/2025	2.B FE
G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT SEC CORP_	09/30/2025	REDEMPTION 100.0000		45,216	45,216	45,025	42,064	0	0	0	0	2,962	45,216	191	0	191	1,057	11/30/2027	2.B
K8553*-AA-0	SCANDLINES APS SEC CORP_BND 2.550% 09/	07/01/2025	REDEMPTION 100.0000		65,468	65,468	63,603	57,752	0	0	0	0	5,851	65,468	1,866	0	1,866	850	09/30/2028	2.B FE
000000-00-0	SUMMARY ADJUSTMENT	09/30/2025	VARIOUS		756	0	0	0	0	0	0	0	0	757	757	0	757	0	10/01/2025	2.B Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					21,297,893	21,978,941	22,114,803	19,495,178	0	(35,676)	0	(35,676)	10,130	21,446,999	1,972	(150,811)	(148,839)	1,013,596	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					33,648,763	34,150,980	34,640,663	29,934,657	0	(74,389)	0	(74,389)	10,130	33,782,185	1,972	(135,128)	(133,156)	1,325,727	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					33,648,763	34,150,980	34,640,663	29,934,657	0	(74,389)	0	(74,389)	10,130	33,782,185	1,972	(135,128)	(133,156)	1,325,727	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					33,648,763	34,150,980	34,640,663	29,934,657	0	(74,389)	0	(74,389)	10,130	33,782,185	1,972	(135,128)	(133,156)	1,325,727	XXX	XXX
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2025	PAYDOWN		132,861	132,861	122,853	130,333	0	2,529	0	2,529	0	132,861	0	0	0	4,777	09/20/2033	1.A
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2025	PAYDOWN		70,214	70,214	62,343	67,789	0	2,426	0	2,426	0	70,214	0	0	0	2,584	12/20/2035	1.A
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2025	PAYDOWN		188,305	188,305	179,723	181,416	0	6,889	0	6,889	0	188,305	0	0	0	2,609	10/20/2048	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					391,380	391,380	364,919	379,538	0	11,844	0	11,844	0	391,380	0	0	0	9,970	XXX	XXX
3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0	09/01/2025	PAYDOWN		11,314	11,314	12,482	12,384	0	(1,070)	0	(1,070)	0	11,314	0	0	0	302	07/01/2048	1.A
3132DN-2W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2025	PAYDOWN		25,139	25,139	25,429	25,419	0	(280)	0	(280)	0	25,139	0	0	0	952	10/01/2052	1.A
3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2025	PAYDOWN		196,482	196,482	190,841	191,006	0	5,476	0	5,476	0	196,482	0	0	0	4,921	08/01/2052	1.A
3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2025	PAYDOWN		548,881	548,881	548,452	548,452	0	429	0	429	0	548,881	0	0	0	19,641	09/01/2052	1.A
3132DV-7C-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2025	PAYDOWN		28,400	28,400	29,856	29,723	0	(1,322)	0	(1,322)	0	28,400	0	0	0	472	09/01/2050	1.A
3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QB0	09/01/2025	PAYDOWN		8,553	8,553	9,308	9,251	0	(698)	0	(698)	0	8,553	0	0	0	171	06/01/2050	1.A
3133A7-PJ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1	09/01/2025	PAYDOWN		12,185	12,185	13,261	13,178	0	(993)	0	(993)	0	12,185	0	0	0	244	07/01/2050	1.A
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3	09/01/2025	PAYDOWN		31,985	31,985	33,492	33,420	0	(1,436)	0	(1,436)	0	31,985	0	0	0	581	12/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		7,031	7,031	7,980	7,265	0	(234)	0	(234)	0	7,031	0	0	0	330	06/20/2028	1.A
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B	09/01/2025	PAYDOWN		72,637	72,637	63,127	66,379	0	6,258	0	6,258	0	72,637	0	0	0	1,453	08/25/2045	1.A
3136BP-JF-9	FEDERAL NATIONAL MORTGAGE ASSO FEDERAL N	09/25/2025	PAYDOWN		452,631	452,631	451,711	0	0	919	0	919	0	452,631	0	0	0	3,292	11/25/2052	1.A
3136BU-2D-1	FEDERALNATIONALMORTGAGEASSO OKLAHOMA CIT	09/25/2025	PAYDOWN		221,634	221,634	221,911	0	0	(277)	0	(277)	0	221,634	0	0	0	1,599	03/25/2055	1.A
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		177,700	177,700	156,154	167,570	0	10,130	0	10,130	0	177,700	0	0	0	4,723	11/15/2040	1.A
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59 3	09/01/2025	PAYDOWN		17,648	17,648	17,160	17,382	0	266	0	266	0	17,648	0	0	0	413	08/15/2041	1.A
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _	09/01/2025	PAYDOWN		345,381	345,381	353,584	350,719	0	(5,337)	0	(5,337)	0	345,381	0	0	0	9,470	08/15/2047	1.A
3137HJ-AU-1	FEDERALHOMELOANMORTGAGECOR AUSTRALIAN GA	09/25/2025	PAYDOWN		325,267	325,267	326,690	0	0	(1,423)	0	(1,423)	0	325,267	0	0	0	2,398	10/25/2054	1.A
3137HK-GX-6	FREDDIEMACREMICSFHR_5517 JP MORGAN MORTG	09/25/2025	PAYDOWN		432,152	432,152	432,692	0	0	(540)	0	(540)	0	432,152	0	0	0	3,152	03/25/2055	1.A
3137HK-XR-0	FEDERALHOMELOANMORTGAGECOR AVOLON TLB BO	09/25/2025	PAYDOWN		292,816	292,816	293,091	0	0	(275)	0	(275)	0	292,816	0	0	0	1,981	03/25/2055	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE	08/01/2025	PAYDOWN		9,586	9,586	11,044	11,236	0	(1,650)	0	(1,650)	0	9,586	0	0	0	400	09/25/2043	1.A
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		17,818	17,818	16,571	17,399	0	419	0	419	0	17,818	0	0	0	583	07/15/2033	1.A
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		205,560	205,560	199,458	202,962	0	2,599	0	2,599	0	205,560	0	0	0	7,839	06/25/2035	1.A
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _	09/01/2025	PAYDOWN		35,164	35,164	35,627	35,233	0	(69)	0	(69)	0	35,164	0	0	0	1,406	02/25/2036	1.A
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		111,661	111,661	108,420	110,364	0	1,297	0	1,297	0	111,661	0	0	0	4,065	03/15/2035	1.A
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		82,529	82,529	80,315	81,630	0	900	0	900	0	82,529	0	0	0	3,024	03/15/2035	1.A
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG	09/01/2025	PAYDOWN		80,816	80,816	74,805	78,831	0	1,985	0	1,985	0	80,816	0	0	0	2,980	10/15/2035	1.A
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		76,519	76,519	74,456	75,730	0	789	0	789	0	76,519	0	0	0	2,823	10/15/2035	1.A
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		156,846	156,846	151,344	154,969	0	1,876	0	1,876	0	156,846	0	0	0	5,659	11/15/2035	1.A
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		83,115	83,115	80,612	82,183	0	933	0	933	0	83,115	0	0	0	3,051	11/15/2035	1.A
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5	09/01/2025	PAYDOWN		247,765	247,765	233,820	242,975	0	4,791	0	4,791	0	247,765	0	0	0	8,971	02/15/2036	1.A
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO	09/01/2025	PAYDOWN		25,410	25,410	21,948	23,675	0	1,734	0	1,734	0	25,410	0	0	0	747	01/25/2040	1.A
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	09/01/2025	PAYDOWN		2,299	2,299	2,501	2,486	0	(187)	0	(187)	0	2,299	0	0	0	61	09/01/2047	1.A
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	09/01/2025	PAYDOWN		773	773	836	831	0	(58)	0	(58)	0	773	0	0	0	20	11/01/2048	1.A
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9	09/01/2025	PAYDOWN		126,951	126,951	121,714	121,835	0	5,115	0	5,115	0	126,951	0	0	0	3,574	05/01/2052	1.A
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2025	PAYDOWN		14,705	14,705	16,042	15,940	0	(1,235)	0	(1,235)	0	14,705	0	0	0	391	10/01/2049	1.A
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2025	PAYDOWN		46,492	46,492	50,110	49,830	0	(3,338)	0	(3,338)	0	46,492	0	0	0	911	09/01/2050	1.A
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2025	PAYDOWN		46,472	46,472	48,469	48,295	0	(1,823)	0	(1,823)	0	46,472	0	0	0	630	11/01/2050	1.A
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2025	PAYDOWN		43,889	43,889	45,312	45,177	0	(1,287)	0	(1,287)	0	43,889	0	0	0	583	09/01/2050	1.A
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2025	PAYDOWN		27,062	27,062	28,394	28,274	0	(1,212)	0	(1,212)	0	27,062	0	0	0	451	09/01/2050	1.A
35563P-JG-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE	08/01/2025	PAYDOWN		7,300	0	0	0	0	7,300	0	7,300	0	7,300	0	0	0	305	07/25/2058	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					4,656,568	4,649,268	4,589,019	2,902,003	0	28,472	0	28,472	0	4,656,568	0	0	0	104,569	XXX	XXX
034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT_ ANGEL OAK	09/01/2025	PAYDOWN		79,723	79,723	80,172	0	0	(448)	0	(448)	0	79,723	0	0	0	2,232	01/25/2069	1.A FE
045440-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB	09/25/2025	PAYDOWN		837	837	562	592	0	269	24	245	0	837	0	0	0	8	11/25/2036	1.A FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB	09/25/2025	PAYDOWN		23,995	23,995	16,790	17,210	0	6,785	0	6,785	0	23,995	0	0	0	520	05/25/2037	1.A FM
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB	09/25/2025	PAYDOWN		20,367	20,367	17,184	19,650	0	716	0	716	0	20,367	0	0	0	453	02/25/2037	1.A FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	07/25/2025	PAYDOWN		556	920	815	874	0	(318)	0	(318)	0	556	0	0	0	23	08/25/2036	1.E FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	08/25/2025	PAYDOWN		5,047	3,978	3,525	3,780	0	1,267	0	1,267	0	5,047	0	0	0	170	08/25/2036	1.F FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	09/25/2025	PAYDOWN		784	773	685	735	0	49	0	49	0	784	0	0	0	25	08/25/2036	1.G FM
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	09/25/2025	PAYDOWN		11,253	11,253	9,425	9,789	0	1,464	0	1,464	0	11,253	0	0	0	292	12/25/2036	1.A FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	09/25/2025	PAYDOWN		38,774	38,774	31,947	37,190	0	1,584	0	1,584	0	38,774	0	0	0	897	02/25/2037	1.A FM
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2025	PAYDOWN		16,488	16,488	16,488	16,488	0	0	0	0	0	16,488	0	0	0	486	11/25/2061	1.A FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2025	PAYDOWN		10,269	10,269	10,261	10,269	0	0	0	0	0	10,269	0	0	0	261	09/25/2061	1.A
105927-AC-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2025	PAYDOWN		14,295	14,295	14,295	0	0	0	0	0	0	14,295	0	0	0	329	03/25/2065	1.A FE
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	09/01/2025	PAYDOWN		369,225	330,589	295,926	315,206	0	54,019	0	54,019	0	369,225	0	0	0	16,887	02/25/2037	3.B FM
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	09/01/2025	PAYDOWN		130,419	130,419	64,273	64,273	0	66,146	0	66,146	0	130,419	0	0	0	2,477	03/29/2038	1.A FM
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT_ COLT MORT	09/01/2025	PAYDOWN		58,745	58,745	58,745	58,745	0	0	0	0	0	58,745	0	0	0	1,600	02/01/2067	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2025	PAYDOWN		9,446	9,446	9,446	9,446	0	0	0	0	0	9,446	0	0	0	185	01/25/2067	1.A
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2025	PAYDOWN		33,600	33,600	33,431	33,600	0	0	0	0	0	33,600	0	0	0	1,153	05/25/2067	1.A
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2025	PAYDOWN		35,809	35,809	35,809	35,336	0	473	0	473	0	35,809	0	0	0	1,324	05/25/2067	1.A
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2025	PAYDOWN		74,757	74,913	67,446	51,480	0	23,277	0	23,277	0	74,757	0	0	0	2,649	01/25/2036	1.A FM
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	09/25/2025	PAYDOWN		8,545	8,545	6,850	7,382	0	1,163	0	1,163	0	8,545	0	0	0	253	04/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C	09/25/2025	PAYDOWN		5,831	5,831	4,572	4,674	0	1,157	0	1,157	0	5,831	0	0	0	149	07/25/2037	1.A FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/01/2025	PAYDOWN		83	83	71	84	0	(1)	0	(1)	0	83	0	0	0	3	04/25/2037	1.A FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS	09/25/2025	PAYDOWN		8,939	8,939	7,917	8,561	0	379	0	379	0	8,939	0	0	0	278	05/25/2037	1.A FM
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2025	PAYDOWN		35,945	35,945	35,945	35,945	0	0	0	0	0	35,945	0	0	0	749	02/25/2067	1.A FE
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA MORT	09/19/2025	PAYDOWN		3,063	3,063	2,378	2,413	0	685	35	650	0	3,063	0	0	0	87	03/19/2045	1.A FM
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA MORT	09/19/2025	PAYDOWN		990	990	768	788	0	222	20	202	0	990	0	0	0	28	08/19/2045	1.A FM
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH	09/01/2025	PAYDOWN		9,159	9,159	9,147	9,159	0	0	0	0	0	9,159	0	0	0	265	03/25/2067	1.A
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/25/2025	PAYDOWN		91	91	55	32	0	59	0	59	0	91	0	0	0	1	03/25/2036	1.A FM
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH	09/01/2025	PAYDOWN		13,203	13,203	13,475	13,475	0	(272)	0	(272)	0	13,203	0	0	0	338	05/25/2062	1.A
41161P-ED-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	09/01/2025	PAYDOWN		24,653	24,653	24,578	25,310	0	(657)	0	(657)	0	24,653	0	0	0	991	05/19/2034	1.A FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/19/2025	PAYDOWN		2,598	2,598	1,885	1,364	0	1,234	0	1,234	0	2,598	0	0	0	74	03/19/2035	1.A FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/19/2025	PAYDOWN		1,202	1,202	797	635	0	567	0	567	0	1,202	0	0	0	36	06/19/2035	1.A FM
46593Q-AC-2	JPMMT_25-NQM1 SENIOR WHOLE_CMO _25-NQM1	09/01/2025	PAYDOWN		37,076	32,985	32,985	0	0	4,091	0	4,091	0	37,076	0	0	0	950	06/25/2065	1.A FE
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2025	PAYDOWN		7,798	7,798	7,657	7,657	0	142	0	142	0	7,798	0	0	0	167	07/25/2052	1.A
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2025	PAYDOWN		638	638	445	327	0	311	0	311	0	638	0	0	0	11	08/25/2036	1.A FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2025	PAYDOWN		1,516	1,516	1,218	458	0	1,058	0	1,058	0	1,516	0	0	0	28	10/25/2036	1.A FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2025	PAYDOWN		103	103	73	31	0	72	0	72	0	103	0	0	0	2	01/25/2037	1.A FM
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SUPSEN WHOLE_C	09/01/2025	PAYDOWN		3,375	3,375	2,470	2,691	0	684	0	684	0	3,375	0	0	0	52	02/25/2036	1.A FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_	09/25/2025	PAYDOWN		3,055	3,042	2,441	2,810	0	246	0	246	0	3,055	0	0	0	85	08/25/2046	1.A FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_	09/25/2025	PAYDOWN		5,168	5,165	4,025	5,245	0	(77)	0	(77)	0	5,168	0	0	0	153	06/25/2046	1.A FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_	09/25/2025	PAYDOWN		12,212	12,212	9,724	11,111	0	1,101	0	1,101	0	12,212	0	0	0	258	11/25/2046	1.A FM
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	09/25/2025	PAYDOWN		2,942	2,942	2,209	2,332	0	610	0	610	0	2,942	0	0	0	80	06/25/2036	1.A FM
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 SENIOR WHOLE_CMO	09/01/2025	PAYDOWN		5,918	5,918	5,918	5,918	0	0	0	0	0	5,918	0	0	0	47	04/25/2065	1.A
64831X-AC-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/02/2025	PAYDOWN		25,613	25,613	25,613	0	0	0	0	0	0	25,613	0	0	0	645	04/25/2065	1.A FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH	09/01/2025	PAYDOWN		4,033	4,033	3,800	3,565	0	468	0	468	0	4,033	0	0	0	129	07/25/2034	1.A FM
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	09/25/2025	PAYDOWN		8,123	8,123	6,230	6,597	0	1,527	0	1,527	0	8,123	0	0	0	134	06/25/2036	1.A FM
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO _	09/29/2025	PAYDOWN		432,162	432,162	428,919	432,162	0	0	0	0	0	432,162	0	0	0	21,774	09/25/2062	1.A
751150-AA-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2025	PAYDOWN		3,772	3,183	2,406	2,542	0	1,230	0	1,230	0	3,772	0	0	0	141	09/25/2046	1.A FM
751150-AD-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2025	PAYDOWN		349	329	249	308	0	41	0	41	0	349	0	0	0	12	09/25/2046	1.A FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	09/25/2025	PAYDOWN		1,579	1,585	1,167	1,360	0	219	0	219	0	1,579	0	0	0	56	12/26/2036	1.A FM
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB	09/25/2025	PAYDOWN		23,796	23,796	14,024	8,025	0	15,771	0	15,771	0	23,796	0	0	0	306	02/25/2036	1.A FM
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO	09/01/2025	PAYDOWN		15,336	15,336	15,336	15,336	0	0	0	0	0	15,336	0	0	0	332	03/25/2062	1.A FE
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO	09/01/2025	PAYDOWN		12,275	12,275	12,272	12,275	0	0	0	0	0	12,275	0	0	0	265	02/25/2067	1.A
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/01/2025	PAYDOWN		1,048	1,048	865	754	0	294	0	294	0	1,048	0	0	0	34	03/25/2046	1.A FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2025	PAYDOWN		246	246	198	211	0	36	0	36	0	246	0	0	0	7	01/25/2037	1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2025	PAYDOWN		2,322	2,322	1,834	1,962	0	360	0	360	0	2,322	0	0	0	58	02/25/2037	1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB	09/25/2025	PAYDOWN		1,519	1,519	1,170	1,438	0	81	0	81	0	1,519	0	0	0	52	05/25/2047	1.A FM
92538F-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		12,247	12,247	12,247	12,247	0	0	0	0	0	12,247	0	0	0	86	02/25/2066	1.A
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		33,586	33,586	33,586	33,586	0	0	0	0	0	33,586	0	0	0	612	01/25/2067	1.A
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	09/25/2025	PAYDOWN		61	61	41	45	0	16	0	16	0	61	0	0	0	2	05/25/2037	1.A FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	09/25/2025	PAYDOWN		109	109	78	83	0	26	0	26	0	109	0	0	0	3	05/25/2037	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					1,706,668	1,662,762	1,504,863	1,365,561	0	188,126	79	188,047	0	1,706,668	0	0	0	61,704	XXX	XXX
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	07/15/2025	PAYDOWN		21,060	21,060	21,007	21,007	0	53	0	53	0	21,060	0	0	0	747	08/15/2039	1.A
36250P-AH-8	GS MORTGAGE SECURITIES TRUST G GSMS_15-G	07/01/2025	PAYDOWN		1,000,000	1,000,000	1,029,978	1,001,104	0	(1,104)	0	(1,104)	0	1,000,000	0	0	0	23,438	07/10/2048	1.A
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO	09/01/2025	PAYDOWN		1,683,836	1,683,836	1,734,342	1,684,460	0	(624)	0	(624)	0	1,683,836	0	0	0	39,266	07/15/2048	1.A
61691A-BL-6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO	09/01/2025	PAYDOWN		160,844	160,844	165,663	161,090	0	(246)	0	(246)	0	160,844	0	0	0	4,453	12/15/2048	1.A
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-	07/01/2025	PAYDOWN		169,000	169,000	173,251	169,000	0	0	0	0	0	169,000	0	0	0	3,679	05/15/2048	1.A
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN	09/25/2025	PAYDOWN		12,297	11,361	6,447	7,466	0	4,831	0	4,831	0	12,297	0	0	0	398	10/26/2046	1.A FM
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2025	PAYDOWN		27,819	27,819	27,714	27,819	0	0	0	0	0	27,819	0	0	0	558	03/27/2062	1.A
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH	09/01/2025	PAYDOWN		33,376	33,376	33,303	33,305	0	72	0	72	0	33,376	0	0	0	573	02/25/2057	1.A
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 LCF SENIO	09/01/2025	PAYDOWN		1,510	1,510	1,456	1,459	0	51	0	51	0	1,510	0	0	0	47	08/17/2041	1.A FE
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2025	PAYDOWN		149,809	149,809	148,954	149,112	0	696	0	696	0	149,809	0	0	0	3,535	02/25/2052	1.A FE
94989V-AF-6	WELLS FARGO COMMERCIAL MORTGAG AM SENIOR	09/01/2025	PAYDOWN		1,000,000	1,000,000	1,029,930	1,000,460	0	(460)	0	(460)	0	1,000,000	0	0	0	29,790	09/15/2057	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95000A-AU-1	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	09/01/2025	PAYDOWN		421,778	421,778	434,418	422,460	0	(681)	0	(681)	0	421,778	0	0	0	11,900	12/15/2048	1.A
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	09/01/2025	PAYDOWN		419	419	432	423	0	(4)	0	(4)	0	419	0	0	0	12	09/15/2061	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					4,681,748	4,680,812	4,806,895	4,679,165	0	2,584	0	2,584	0	4,681,748	0	0	0	118,396	XXX	XXX
054977-AB-9	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A	09/17/2025	PAYDOWN		382,687	382,687	382,662	382,662	0	25	0	25	0	382,687	0	0	0	6,871	02/17/2035	1.C FE
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2	08/25/2025	PAYDOWN		35,318	35,318	31,035	35,262	0	56	0	56	0	35,318	0	0	0	866	09/25/2035	1.A FM
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	09/25/2025	PAYDOWN		3,464	3,464	3,378	3,393	0	71	0	71	0	3,464	0	0	0	119	11/25/2040	1.A FE
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB	09/25/2025	PAYDOWN		29,047	29,047	29,046	29,046	0	1	0	1	0	29,047	0	0	0	862	08/26/2047	1.A FE
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB	09/25/2025	PAYDOWN		29,553	29,553	29,229	29,229	0	323	0	323	0	29,553	0	0	0	889	06/25/2052	1.A FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2025	PAYDOWN		44,122	44,122	44,111	44,111	0	11	0	11	0	44,122	0	0	0	801	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2025	PAYDOWN		5,966	5,966	5,887	5,911	0	55	0	55	0	5,966	0	0	0	160	04/20/2049	1.F FE
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 SENIOR AB	09/20/2025	PAYDOWN		33,710	33,710	33,657	33,678	0	32	0	32	0	33,710	0	0	0	501	03/20/2048	1.D FE
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	09/20/2025	PAYDOWN		11,457	11,457	12,159	12,050	0	(593)	0	(593)	0	11,457	0	0	0	220	09/20/2040	1.A FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	09/20/2025	PAYDOWN		17,189	17,189	18,495	18,014	0	(825)	0	(825)	0	17,189	0	0	0	461	06/22/2043	1.D FE
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	09/20/2025	PAYDOWN		27,722	27,722	26,697	26,795	0	927	0	927	0	27,722	0	0	0	491	01/20/2053	1.D FE
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	09/15/2025	PAYDOWN		49,910	49,910	44,000	0	0	5,910	0	5,910	0	49,910	0	0	0	284	12/16/2069	1.A FE
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	09/14/2025	PAYDOWN		376,952	376,952	376,888	376,903	0	49	0	49	0	376,952	0	0	0	10,335	05/14/2035	1.A FE
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB	09/15/2025	PAYDOWN		168,712	168,712	164,073	168,712	0	0	0	0	0	168,712	0	0	0	6,419	09/15/2033	1.A FE
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2025	PAYDOWN		71,052	71,052	71,050	71,050	0	1	0	1	0	71,052	0	0	0	2,120	05/16/2050	1.A FE
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	09/15/2025	PAYDOWN		13,930	13,930	13,925	13,926	0	4	0	4	0	13,930	0	0	0	365	11/16/2054	1.G FE
83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2025	PAYDOWN		46,856	46,856	46,840	46,840	0	16	0	16	0	46,856	0	0	0	1,690	07/15/2053	1.A FE
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2025	PAYDOWN		37,206	37,206	37,205	37,205	0	1	0	1	0	37,206	0	0	0	1,258	03/16/2054	1.A FE
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A	09/25/2025	PAYDOWN		91,044	91,044	91,040	91,040	0	5	0	5	0	91,044	0	0	0	1,197	09/25/2037	1.A FE
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB	09/20/2025	PAYDOWN		15,202	15,202	14,966	15,202	0	0	0	0	0	15,202	0	0	0	285	02/20/2049	1.D FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					1,491,099	1,491,099	1,476,343	1,441,029	0	6,069	0	6,069	0	1,491,099	0	0	0	36,194	XXX	XXX
36271V-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB	09/20/2025	PAYDOWN		168,844	168,844	168,844	0	0	0	0	0	0	168,844	0	0	0	4,446	05/20/2027	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					168,844	168,844	168,844	0	0	0	0	0	0	168,844	0	0	0	4,446	XXX	XXX
233046-AK-7	DB MASTER FINANCE LLC DNKN_19- OCTANE RE	08/20/2025	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	113	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19- OHA CREDI	08/20/2025	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	163	05/20/2049	2.B FE
78396Y-AA-1	SESAC INC SESAC_19-1 5.216% 07/25/49	07/31/2025	PAYDOWN		1,220,538	1,220,538	1,220,538	1,220,538	0	0	0	0	0	1,220,538	0	0	0	48,806	07/25/2049	2.C FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					1,229,288	1,229,288	1,229,288	1,229,288	0	0	0	0	0	1,229,288	0	0	0	49,082	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					14,325,595	14,273,453	14,140,171	11,996,584	0	237,095	79	237,016	0	14,325,595	0	0	0	384,361	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					14,325,595	14,273,453	14,140,171	11,996,584	0	237,095	79	237,016	0	14,325,595	0	0	0	384,361	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					14,325,595	14,273,453	14,140,171	11,996,584	0	237,095	79	237,016	0	14,325,595	0	0	0	384,361	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					47,974,358	48,424,433	48,780,834	41,931,241	0	162,706	79	162,627	10,130	48,107,780	1,972	(135,128)	(133,156)	1,710,088	XXX	XXX
59156R-CA-4	METLIFE INC CAPSEC CORP_BND 3.850% PER	09/15/2025	CALL 100.0000	1,000,000.000	1,000,000	0	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500		2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX	XXX
6009999999 - Totals					48,974,358	XXX	49,780,834	42,931,241	0	162,706	79	162,627	10,130	49,107,780	1,972	(135,128)	(133,156)	1,748,588	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION AUG30SPXC@5600 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	303,349	0	0	457,372		457,372	100,889	0	0	0	0		0005
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	640,346	0	0	883,303		883,303	193,820	0	0	0	0		0005
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	395,096	0	0	548,896		548,896	123,085	0	0	0	0		0005
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	629,296	0	0	889,426		889,426	198,582	0	0	0	0		0005
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	194,049	0	0	253,566		253,566	57,800	0	0	0	0		0005
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	328,866	0	0	427,263		427,263	95,001	0	0	0	0		0005
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	376,937	0	0	492,120		492,120	111,676	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PV0J1 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	327	1,962,180	6000	671,707	46,028	0	693,941	^	693,941	140,054	0	(46,028)	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PV0Q5 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	246	1,477,620	6000	552,819	38,139	0	528,970	^	528,970	105,773	0	(38,139)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4R3XW6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	296	1,778,220	6000	0	522,379	0	634,097	^	634,097	143,848	0	(32,130)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4R3ZU8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	140	811,536	5800	0	262,224	0	317,112	^	317,112	71,017	0	(16,129)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RULH2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	01/17/2031	169	980,664	5800	0	343,951	0	386,732	^	386,732	64,048	0	(21,267)	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

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 Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4RULJ8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	01/17/2031	128	769,800	6000	0	246,002	0	277,238	^	277,238	46,447	0	(15,211)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SQ3R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	187	1,121,820	6000	0	371,456	0	399,204		399,204	27,748	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T4GN1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	131	783,120	6000	0	251,255	0	282,046	^	282,046	40,736	0	(9,945)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNS55 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	193	1,155,720	6000	0	379,367	0	420,959	^	420,959	56,643	0	(15,051)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4U7M70 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	131	815,176	6200	0	243,688	0	268,029	^	268,029	33,988	0	(9,646)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX2P5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	202	1,213,980	6000	0	380,248	0	441,947	^	441,947	76,785	0	(15,086)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX549 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	181	1,124,928	6200	0	308,116	0	373,951	^	373,951	78,059	0	(12,224)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4UX8G9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	01/17/2031	101	232,024	2300	0	55,948	0	73,220		73,220	17,271	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4W2RG4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	156	902,770	5800	0	237,073	0	358,568	^	358,568	129,070	0	(7,575)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WRRA2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	299	1,676,360	5600	0	505,923	0	733,545	^	733,545	243,821	0	(16,199)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WRRC8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	135	754,600	5600	0	226,767	0	327,764	^	327,764	108,242	0	(7,245)	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRZ88 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	139	804,692	5800	0	221,145	0	322,318	^	322,318	108,255	0	(7,081)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X9630	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	192	1,076,600	5600	0	330,827	0	466,599		466,599	135,772	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4X97P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	130	755,392	5800	0	197,435	0	299,701		299,701	102,265	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@5800 10/18/2030 5800. CALL BHF4YDH20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	267	1,549,354	5800	0	319,022	0	588,240		588,240	269,218	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 12/20/2030 6200. CALL BHF4YDHE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	129	801,970	6200	0	135,903	0	257,992		257,992	122,089	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4YDHF1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	118	246,855	2100	0	49,232	0	100,246		100,246	51,015	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YDHJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	310	1,738,744	5600	0	491,434	0	760,381	^	760,381	279,645	0	(10,698)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YDHK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	04/18/2031	124	694,848	5600	0	145,817	0	305,385	^	305,385	162,762	0	(3,193)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 01/17/2031 6000. CALL BHF4YDL58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	164	983,340	6000	0	188,651	0	349,933		349,933	161,282	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 02/21/2031 6000. CALL BHF4YDL66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	175	1,049,400	6000	0	204,201	0	377,546		377,546	173,345	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4YDL90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	177	1,028,630	5800	0	280,619	0	411,976	^	411,976	137,465	0	(6,109)	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4YTMC7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	04/17/2025	03/21/2031	123	665,550	5400	0	188,655	0	317,523	^	317,523	132,975	0	(4,107)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4YTP18	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	04/17/2025	04/18/2031	228	1,232,388	5400	0	351,771	0	591,957	^	591,957	247,890	0	(7,704)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZA4Q6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	162	872,208	5400	0	269,223	0	419,235	^	419,235	155,908	0	(5,896)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZA4V5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	227	1,181,440	5200	0	402,820	0	619,762	^	619,762	225,764	0	(8,822)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4ZA4X1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	127	633,400	5000	0	238,516	0	362,626	^	362,626	129,334	0	(5,224)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4ZPBD4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	100	190,646	1900	0	64,953	0	98,306		98,306	33,353	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZPCJ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	139	751,086	5400	0	239,389	0	361,125	^	361,125	129,078	0	(7,342)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50AXU0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	275	1,537,592	5600	0	527,019	0	678,642	^	678,642	167,786	0	(16,163)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50B430	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	237	1,324,512	5600	0	459,657	0	588,913	^	588,913	143,474	0	(14,219)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF5199Q8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	187	1,082,222	5800	0	338,635	0	440,960	^	440,960	112,801	0	(10,476)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF519AY9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	154	921,000	6000	0	261,904	0	343,676	^	343,676	89,874	0	(8,102)	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF52H7W8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	109	229,383	2100	0	68,923	0	94,364		94,364	25,441	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF52H807	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	186	1,077,698	5800	0	334,268	0	434,295		434,295	100,027	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF52H8U1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	188	1,129,860	6000	0	329,151	0	417,013		417,013	87,861	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF53G0V8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/12/2025	06/20/2031	182	1,092,840	6000	0	318,031	0	407,583		407,583	89,552	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF53T3Q8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	166	998,040	6000	0	280,680	0	372,209		372,209	91,529	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF53T4Z7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	143	856,860	6000	0	238,126	0	316,253		316,253	78,126	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF54FXM3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	174	1,042,860	6000	0	321,569	0	388,929		388,929	67,360	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF553PZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	101	211,911	2100	0	74,839	0	87,880		87,880	13,041	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6200 06/20/2031 6200. CALL BHF553Q39	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	163	1,010,538	6200	0	290,257	0	345,366		345,366	55,109	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL BHF56K3Y7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2025	07/18/2031	172	1,063,424	6200	0	325,922	0	366,690		366,690	40,767	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL BHF578UK3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	131	813,068	6200	0	260,427	0	280,365		280,365	19,938	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUL31SPXC@6400 07/18/2031 6400. CALL BHF57ZGQ6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/18/2031	312	1,997,120	6400	0	580,943	0	631,030		631,030	50,087	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF58PNL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	08/15/2031	132	846,784	6400	0	244,922	0	270,109		270,109	25,187	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31RTYC@2200 07/18/2031 2200. CALL BHF59F0T9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/14/2025	07/18/2031	113	248,314	2200	0	83,633	0	92,453		92,453	8,820	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL BHF59F0U6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	132	818,896	6200	0	266,459	0	282,376		282,376	15,917	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6400 07/18/2031 6400. CALL BHF59F0V4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	142	910,400	6400	0	271,090	0	287,659		287,659	16,569	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF59F0X0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	127	810,688	6400	0	243,957	0	258,591		258,591	14,634	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF5A1EU0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/15/2031	126	806,080	6400	0	228,516	0	257,115		257,115	28,599	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6200 08/15/2031 6200. CALL BHF5ARF24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	120	745,426	6200	0	233,062	0	259,297		259,297	26,235	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF5ARF32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	197	1,263,360	6400	0	376,293	0	402,995		402,995	26,702	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6600 08/15/2031 6600. CALL BHF5BEDA6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/04/2025	08/15/2031	151	997,524	6600	0	268,369	0	291,594		291,594	23,225	0	0	0	0		0005
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										4,092,465	15,964,829	0	26,076,470	XXX	26,076,477	6,440,476	0	(377,011)	0	0	XXX	XXX
Interest Rate Swap With DMGSW RCV SR10Y PAY 5.00 02/05/2028 BME2HCYG5	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2018	02/05/2028	0	250,000,000	0.0475	3,317,500	0	0	442,304		442,304	155,439	0	0	0	0		0004

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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	0.04763	2,160,000	0	0	265,486		265,486	89,872	0	0	0	0		0004
Interest Rate Swap With PARSW RCV SR10Y PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/02/2018	02/06/2028	0	200,000,000	0.0476	3,111,000	0	0	347,835		347,835	159,751	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	0.0476	2,960,000	0	0	349,295		349,295	87,426	0	0	0	0		0004
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										11,548,500	0	0	1,404,919	XXX	1,404,920	492,488	0	0	0	0	XXX	XXX
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	4,323,931	220,046	0	11,038,159	^	11,038,159	2,355,976	0	(220,046)	0	223,209		0005
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	328,399	10,574	0	786,418	^	786,418	131,271	0	(10,574)	0	5,039		0005
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	5,318,404	292,354	0	12,037,380	^	12,037,380	2,320,957	0	(292,355)	0	252,180		0005
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	5,129,964	177,801	0	11,544,201	^	11,544,201	2,232,758	0	(177,801)	0	81,454		0005

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

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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	4,513,192	165,461	0	10,632,005	^	10,632,005	2,157,822	0	(165,459)	0	97,416		0005
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	4,428,911	183,154	0	11,757,775	^	11,757,775	2,566,905	0	(183,154)	0	165,927		0005
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	3,544,874	155,282	0	9,862,351	^	9,862,351	2,196,518	0	(155,282)	0	165,741		0005
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	2,899,107	134,031	0	8,344,275	^	8,344,275	1,935,286	0	(134,032)	0	166,954		0005
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	6,879,561	228,114	0	10,978,895	^	10,978,895	1,068,794	0	(228,114)	0	59,199		0005
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	424,159	13,534	0	869,330	^	869,330	110,753	0	(13,535)	0	2,383		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 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	3,712,542	119,539	0	8,108,924	^	8,108,924	1,407,105	0	(119,539)	0	34,120		0005
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	252,442	8,749	0	626,309	^	626,309	106,700	0	(8,749)	0	8,768		0005
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	4,270,975	166,294	0	10,763,975	^	10,763,975	2,306,373	0	(166,294)	0	130,285		0005
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	2,754,342	134,159	0	7,793,606	^	7,793,606	1,795,446	0	(134,160)	0	175,171		0005
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	4,307,912	137,465	0	7,815,722	^	7,815,722	908,673	0	(137,465)	0	13,028		0005
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	4,342,413	262,772	0	10,491,340	^	10,491,340	2,124,919	0	(262,772)	0	320,528		0005

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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	5,070,732	297,890	0	11,682,791	^	11,682,791	2,277,434	0	(297,890)	0	311,567		0005
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	4,058,864	230,941	0	9,318,443	^	9,318,443	1,808,936	0	(230,940)	0	223,064		0005
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	254,357	8,435	0	545,094	^	545,094	80,469	0	(8,434)	0	5,423		0005
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	5,010,707	265,426	0	11,872,460	^	11,872,460	2,388,655	0	(265,427)	0	232,734		0005
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	318,343	15,004	0	665,794	^	665,794	108,716	0	(15,004)	0	30,004		0005
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	687,865	23,088	0	1,059,284	^	1,059,284	132,612	0	(23,088)	0	9,438		0005

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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	104,162	3,497	0	210,281	^	210,281	44,186	0	(3,496)	0	3,476		0005
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	95,393	3,043	0	232,442	^	232,442	58,974	0	(3,043)	0	1,566		0005
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	248,941	10,529	0	562,044	^	562,044	99,570	0	(10,530)	0	25,324		0005
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	633,343	20,204	0	1,355,689	^	1,355,689	293,923	0	(20,204)	0	6,535		0005
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	711,805	39,555	0	1,261,406	^	1,261,406	166,654	0	(39,555)	0	39,986		0005
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	49,469	1,578	0	122,461	^	122,461	58,750	0	(1,578)	0	616		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 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	266,625	 10,182	 0	537,728	^.........	537,728	 99,350	 0	.... (10,183)	 0	 12,125	....	0005 ....
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	 838,671	50,206	 0	 1,378,939	^.........	 1,378,939	167,732	 0	.........(50,205)	 0	47,542	....	0005 ....
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	363,855	 12,213	 0	774,974	^.........	774,974	329,545	 0	.........(12,213)	 0	 7,735	....	0005 ....
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	626,723	32,302	 0	 1,132,946	^.........	 1,132,946	 161,017	 0	.........(32,302)	 0	35,407	....	0005 ....
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	234,893	11,071	 0	618,944	^.........	618,944	333,401	 0	.... (11,071)	 0	 29,945	....	0005 ....
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	216,114	 9,140	 0	615,563	^.........	615,563	351,211	 0	..........(9,141)	 0	 24,928	....	0005 ....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 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	262,887	 8,418	 0	 717,019	^.........	 717,019	388,609	 0	..........(8,417)	 0	 6,312	....	0005 ....
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	353,073	21,136	 0	721,933	^.........	721,932	303,561	 0	.........(21,136)	 0	30,627	....	0005 ....
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	 164,067	 6,266	 0	419,905	^.........	419,905	217,612	 0	..........(6,266)	 0	 10,262	....	0005 ....
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	336,430	18,695	 0	656,899	^.........	656,899	260,446	 0	.... (18,696)	 0	26,338	....	0005 ....
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	43,813	 1,470	 0	 126,686	^.........	 126,686	71,473	 0	..........(1,471)	 0	 1,921	....	0005 ....
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	 370,007	19,070	 0	 782,080	^.........	 782,080	331,789	 0	.... (19,070)	 0	27,443	....	0005 ....

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

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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	313,569	0	0	535,297		535,297	107,686	0	0	0	5,103		0005
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	8,177,585	0	0	14,167,697		14,167,698	2,783,414	0	0	0	442,811		0005
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	88,629	0	0	131,573		131,573	22,201	0	0	0	2,083		0005
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	737,926	0	0	952,753		952,753	110,779	0	0	0	31,510		0005
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	321,065	0	0	479,473		479,473	174,169	0	0	0	16,198		0005
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	26,088	0	0	40,314		40,314	15,703	0	0	0	483		0005
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	36,129	0	0	55,748		55,748	9,221	0	0	0	1,046		0005

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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	440,365	0	0	621,534		621,534	76,946	0	0	0	23,529		0005
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	203,126	0	0	364,085		364,085	79,685	0	0	0	4,757		0005
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	5,825,196	0	0	9,858,500		9,858,500	1,910,450	0	0	0	321,108		0005
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	11,755	0	0	17,773		17,773	7,144	0	0	0	275		0005
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	245,240	0	0	348,649		348,649	116,628	0	0	0	11,942		0005
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	132,220	0	0	213,638		213,638	43,590	0	0	0	5,767		0005
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	2,259,113	0	0	3,608,559		3,608,559	769,951	0	0	0	138,353		0005

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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	2,093,228	0	0	3,227,010		3,227,010	696,155	0	0	0	135,237		0005
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	117,839	0	0	183,919		183,919	41,938	0	0	0	5,125		0005
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	18,088	0	0	29,574		29,574	15,530	0	0	0	1,180		0005
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	208,893	0	0	303,185		303,185	130,539	0	0	0	16,390		0005
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	85,316	0	0	109,331		109,331	18,979	0	0	0	4,554		0005
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	610,572	0	0	669,785		669,785	81,030	0	0	0	31,831		0005
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	1,935,844	0	0	2,833,159		2,833,159	621,963	0	0	0	127,080		0005

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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	111,300	0	0	169,329		169,329	41,104	0	0	0	5,285		0005
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	117,081	0	0	186,974		186,974	52,234	0	0	0	5,679		0005
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	1,883,221	0	0	2,864,538		2,864,538	635,792	0	0	0	132,810		0005
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	1,573,424	0	0	2,266,053		2,266,053	496,336	0	0	0	98,565		0005
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	72,608	0	0	95,882		95,882	18,595	0	0	0	4,204		0005
CALL OPTION 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	19,097	0	0	29,328		29,328	16,744	0	0	0	1,179		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR25COJ5C@130 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	159,416	0	0	223,586		223,586	96,550	0	0	0	12,817		0005
CALL OPTION 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	327,929	0	0	372,580		372,580	44,135	0	0	0	21,594		0005
CALL OPTION 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	53,303	0	0	65,489		65,489	11,518	0	0	0	3,046		0005
CALL OPTION 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	765,621	0	0	996,438		996,438	222,335	0	0	0	46,489		0005
CALL OPTION 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	93,949	0	0	124,438		124,438	28,552	0	0	0	4,940		0005

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CALL OPTION 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	166,960	0	0	257,215		257,215	106,111	0	0	0	3,105		0005
CALL OPTION 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	593,806	0	0	699,784		699,784	146,580	0	0	0	34,602		0005
CALL OPTION 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	45,207	0	0	53,875		53,875	9,903	0	0	0	4,745		0005
CALL OPTION 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	163,473	0	0	219,723		219,723	64,371	0	0	0	6,933		0005
CALL OPTION 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	132,848	0	0	194,522		194,522	82,468	0	0	0	4,314		0005

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CALL OPTION 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	158,166	0	0	209,198		209,198	64,536	0	0	0	6,757		0005
CALL OPTION 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	693,090	0	0	786,462		786,462	153,478	0	0	0	43,527		0005
CALL OPTION 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	78,813	0	0	99,150		99,150	27,556	0	0	0	4,179		0005
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 INC 0Z3V05H2G7GRS05BHJ91	12/19/2024	01/03/2032	0	300,000,000	0.05	5,645,768	307,917	0	3,283,722	^	3,283,722	(3,082,204)	0	(307,917)	0	3,753,902		0004
CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2194 11/21/2025 2194. CALL BHF4S2UZ3; FEB26RTYC@2900 NOV25MXEAC@2429 11/21/2025 2429. CALL BHF4S2V09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	221	510,842	2194 / 2429	0	32,343	0	50,868		50,868	18,525	0	0	0	964		0005
CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2334 11/21/2025 2334. CALL BHF4S2V17; FEB26RTYC@2900 NOV25MXEAC@2522 11/21/2025 2522. CALL BHF4S2UY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	263	638,564	2334 / 2522	0	22,993	0	47,673		47,673	24,681	0	0	0	1,205		0005

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CALL OPTION FEB26RTYC@2900 NOV27MXEAC@2343 11/19/2027 2343. CALL BHF4S2V74; FEB26RTYC@2900 NOV27MXEAC@2697 11/19/2027 2697. CALL BHF4S2V58	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	63	158,760	2343 / 2697	0	10,362	0	15,545		15,545	5,183	0	0	0	1,160		0005
CALL OPTION FEB26RTYC@2900 NOV30MXEAC@2308 11/15/2030 2308. CALL BHF4S2V90; FEB26RTYC@2900 NOV30MXEAC@3459 11/15/2030 3459. CALL BHF4S2V82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	215	619,953	2308 / 3459	0	85,769	0	120,246		120,246	34,477	0	0	0	7,020		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2317 11/21/2025 2317. CALL BHF4S2WX6; FEB26RTYC@2900 NOV25RTYC@2610 11/21/2025 2610. CALL BHF4S2X80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	726	1,788,501	2317 / 2610	0	87,129	0	103,901		103,901	16,771	0	0	0	3,375		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2291 11/15/2030 2291. CALL BHF4S2X15; FEB26RTYC@2900 NOV30RTYC@3364 11/15/2030 3364. CALL BHF4S2WZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	517	1,461,818	2291 / 3364	0	235,230	0	228,638		228,638	(6,592)	0	0	0	16,553		0005
CALL OPTION FEB26RTYC@2900 NOV27RTYC@2271 11/19/2027 2271. CALL BHF4S2X49; FEB26RTYC@2900 NOV27RTYC@2728 11/19/2027 2728. CALL BHF4S2X07	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	165	412,418	2271 / 2728	0	34,933	0	39,061		39,061	4,128	0	0	0	3,014		0005

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CALL OPTION FEB26RTYC@2900 NOV25RTYC@2165 11/21/2025 2165. CALL BHF4S2X56; FEB26RTYC@2900 NOV25RTYC@2447 11/21/2025 2447. CALL BHF4S2X23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	465	1,072,290	2165 / 2447	0	73,255	0	101,560		101,560	28,305	0	0	0	2,024		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5857 12/19/2025 5857. CALL BHF4S2X98; FEB26RTYC@2900 DEC25SPXC@6167 12/19/2025 6167. CALL BHF4S2XK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	798	4,797,576	5857 / 6167	0	171,127	0	226,731		226,731	55,604	0	0	0	11,230		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@8507 12/20/2030 8507. CALL BHF4S2XD9; FEB26RTYC@2900 DEC30SPXC@5993 12/20/2030 5993. CALL BHF4S2XC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	434	3,146,500	8507 / 5993	0	480,827	0	554,387		554,387	73,560	0	0	0	35,961		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6014 12/19/2025 6014. CALL BHF4S2XG2; FEB26RTYC@2900 DEC25SPXC@6623 12/19/2025 6623. CALL BHF4S2XB3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	434	2,742,229	6014 / 6623	0	145,813	0	222,512		222,512	76,699	0	0	0	6,419		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6006 12/17/2027 6006. CALL BHF4S2XL1; FEB26RTYC@2900 DEC27SPXC@8772 12/17/2027 8772. CALL BHF4S2XA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/17/2027	74	546,786	6006 / 8772	0	76,456	0	96,258		96,258	19,802	0	0	0	4,068		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@6004 01/17/2031 6004. CALL BHF4TD743; FEB26RTYC@2900 JAN31SPXC@8002 01/17/2031 8002. CALL BHF4TD750	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/17/2031	337	2,360,011	6004 / 8002	0	320,538	0	357,467		357,467	36,930	0	0	0	27,169		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5813 01/16/2026 5813. CALL BHF4TD792; FEB26RTYC@2900 JAN26SPXC@6127 01/16/2026 6127. CALL BHF4TD727	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	806	4,811,820	5813 / 6127	0	177,513	0	227,867		227,867	50,354	0	0	0	13,087		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@5987 01/21/2028 5987. CALL BHF4TD7A9; FEB26RTYC@2900 JAN28SPXC@7865 01/21/2028 7865. CALL BHF4TD7C5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/21/2028	129	893,454	5987 / 7865	0	111,056	0	139,947		139,947	28,891	0	0	0	6,789		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5972 01/16/2026 5972. CALL BHF4TD7B7; FEB26RTYC@2900 JAN26SPXC@6721 01/16/2026 6721. CALL BHF4TD776	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	351	2,227,622	5972 / 6721	0	143,355	0	211,655		211,655	68,299	0	0	0	6,059		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6014 02/18/2028 6014. CALL BHF4VY652; FEB26RTYC@2900 FEB28SPXC@7572 02/18/2028 7572. CALL BHF4VY6A1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/11/2025	02/18/2028	116	787,988	6014 / 7572	0	68,005	0	109,027		109,027	41,022	0	0	0	6,086		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6024 02/20/2026 6024. CALL BHF4VY6D5; FEB26RTYC@2900 FEB26SPXC@6772 02/20/2026 6772. CALL BHF4VY694	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	342	2,188,116	6024 / 6772	0	79,197	0	197,918		197,918	118,721	0	0	0	6,848		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5900 02/20/2026 5900. CALL BHF4VY6F0; FEB26RTYC@2900 FEB26SPXC@6160 02/20/2026 6160. CALL BHF4VY660	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	961	5,794,830	5900 / 6160	0	122,268	0	217,623		217,623	95,355	0	0	0	18,136		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6037 02/21/2031 6037. CALL BHF4VY6G8; FEB26RTYC@2900 FEB31SPXC@7836 02/21/2031 7836. CALL BHF4VY678	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/21/2031	335	2,323,728	6037 / 7836	0	249,391	0	322,459		322,459	73,069	0	0	0	26,992		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2423 02/21/2031 2423. CALL BHF4Y3PM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/21/2031	158	438,134	2423 / 3123	0	40,490	0	57,763		57,763	17,273	0	0	0	5,089		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2261 02/20/2026 2261. CALL BHF4Y3PV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	102	247,554	2261 / 2593	0	13,214	0	30,403		30,403	17,189	0	0	0	775		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2407 02/20/2026 2407. CALL BHF4Y3PW7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	206	523,343	2407 / 2674	0	14,317	0	46,661		46,661	32,344	0	0	0	1,638		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2420 02/18/2028 2420. CALL BHF4Y3PX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/18/2028	79	210,733	2420 / 2915	0	13,039	0	24,185		24,185	11,145	0	0	0	1,628		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2182 02/20/2026 2182. CALL BHF4Y3Q14	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	540	1,258,200	2182 / 2478	0	25,256	0	108,565		108,565	83,309	0	0	0	3,938		0005

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

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CALL OPTION FEB26RTYC@2900 FEB28RTYC@2165 02/18/2028 2165. CALL BHF4Y3Q48	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/18/2028	185	450,198	2165 / 2702	0	24,746	0	54,332		54,332	29,586	0	0	0	3,477		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2160 02/21/2031 2160. CALL BHF4Y3Q71	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/21/2031	323	823,650	2160 / 2940	0	91,852	0	121,775		121,775	29,924	0	0	0	9,568		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2009 02/20/2026 2009. CALL BHF4Y3Q97	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	277	606,769	2009 / 2372	0	24,091	0	80,400		80,400	56,309	0	0	0	1,899		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5694 03/17/2028 5694. CALL BHF4Y3QD8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/17/2028	187	1,185,954	5694 / 6990	0	82,201	0	162,307		162,307	80,106	0	0	0	9,306		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5694 03/21/2031 5694. CALL BHF4Y3QL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/21/2031	405	2,645,055	5694 / 7368	0	287,158	0	384,900		384,900	97,742	0	0	0	30,943		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5677 03/20/2026 5677. CALL BHF4Y3QM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	469	2,791,488	5677 / 6227	0	81,013	0	223,873		223,873	142,860	0	0	0	9,553		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5489 03/20/2026 5489. CALL BHF4Y3QQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	539	3,082,811	5489 / 5950	0	99,833	0	222,711		222,711	122,878	0	0	0	10,550		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5021 04/17/2026 5021. CALL BHF50HC95	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/13/2025	04/17/2026	321	1,712,054	5021 / 5646	0	156,073	0	184,247		184,247	28,173	0	0	0	6,321		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5329 04/17/2026 5329. CALL BHF50HCB0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/13/2025	04/17/2026	436	2,430,918	5329 / 5822	0	157,405	0	192,957		192,957	35,553	0	0	0	8,975		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5404 04/18/2031 5404. CALL BHF50HCF1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/13/2025	04/18/2031	451	2,773,425	5404 / 6895	0	347,446	0	399,748		399,748	52,302	0	0	0	32,671		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5312 04/21/2028 5312. CALL BHF50HCJ3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/13/2025	04/21/2028	140	832,930	5312 / 6587	0	105,647	0	127,057		127,057	21,410	0	0	0	6,662		0005

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CALL OPTION FEB26RTYC@2900 MAY28SPXC@5831 05/19/2028 5831. CALL BHF538AN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/19/2028	129	837,081	5831 / 7147	0	90,181	0	109,568		109,568	19,387	0	0	0	6,795		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5795 05/16/2031 5795. CALL BHF538AQ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/16/2031	462	3,076,689	5795 / 7524	0	386,412	0	442,153		442,153	55,741	0	0	0	36,493		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5575 05/15/2026 5575. CALL BHF538AV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/15/2026	622	3,614,131	5575 / 6046	0	210,211	0	252,351		252,351	42,140	0	0	0	14,251		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5784 05/15/2026 5784. CALL BHF538AY9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/15/2026	349	2,127,155	5784 / 6406	0	137,977	0	178,116		178,116	40,139	0	0	0	8,388		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6018 06/22/2026 6018. CALL BHF56M6R5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/22/2026	369	2,339,276	6018 / 6661	0	152,725	0	181,046		181,046	28,320	0	0	0	9,966		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5867 06/22/2026 5867. CALL BHF56M6S3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/22/2026	1,008	6,068,160	5867 / 6173	0	226,568	0	253,401		253,401	26,833	0	0	0	25,853		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6003 06/16/2028 6003. CALL BHF56M6W4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/16/2028	98	667,772	6003 / 7625	0	83,648	0	94,318		94,318	10,670	0	0	0	5,499		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2029 05/19/2028 2029. CALL BHF56M6Z7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/19/2028	151	346,696	2029 / 2563	0	41,597	0	48,349		48,349	6,751	0	0	0	2,814		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1790 05/15/2026 1790. CALL BHF56M729	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/15/2026	286	573,001	1790 / 2217	0	90,619	0	104,082		104,082	13,463	0	0	0	2,259		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6045 06/20/2031 6045. CALL BHF56M745	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/20/2031	476	3,275,594	6045 / 7718	0	394,685	0	424,913		424,913	30,228	0	0	0	39,182		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2010 05/15/2026 2010. CALL BHF56M794	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/15/2026	579	1,235,007	2010 / 2256	0	93,920	0	114,103		114,103	20,184	0	0	0	4,870		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2061 05/16/2031 2061. CALL BHF56M7D5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	05/16/2031	357	855,908	2061 / 2734	0	117,628	0	124,379		124,379	6,751	0	0	0	10,152		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2496 05/15/2026 2496. CALL BHF56M7H6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/17/2025	05/15/2026	196	513,422	2496 / 2743	0	31,146	0	36,460		36,460	5,314	0	0	0	2,024		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2248 05/15/2026 2248. CALL BHF56M7K9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/17/2025	05/15/2026	59	149,506	2248 / 2820	0	23,011	0	26,558		26,558	3,547	0	0	0	590		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2526 05/19/2028 2526. CALL BHF56M7N3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/17/2025	05/19/2028	63	178,101	2526 / 3128	0	17,530	0	19,985		19,985	2,456	0	0	0	1,446		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2549 05/16/2031 2549. CALL BHF56M7Q6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/17/2025	05/16/2031	156	440,544	2549 / 3099	0	41,459	0	43,393		43,393	1,934	0	0	0	5,225		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6211 07/17/2026 6211. CALL BHF59ASQ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/17/2026	1,708	10,763,816	6211 / 6393	0	223,031	0	238,460		238,460	15,429	0	0	0	47,972		0005
CALL OPTION FEB26RTYC@2900 JUL28SPXC@6293 07/21/2028 6293. CALL BHF59ASR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/21/2028	105	744,188	6293 / 7882	0	85,279	0	91,990		91,990	6,711	0	0	0	6,235		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6318 07/18/2031 6318. CALL BHF59AST0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	412	2,991,326	6318 / 8203	0	378,484	0	389,284		389,284	10,801	0	0	0	36,020		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6302 07/17/2026 6302. CALL BHF59ASX1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/17/2026	385	2,594,515	6302 / 7176	0	184,111	0	213,021		213,021	28,910	0	0	0	11,563		0005
CALL OPTION FEB26RTYC@2900 AUG26SPXC@6249 08/21/2026 6249. CALL BHF5C3633	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/21/2026	1,229	7,844,093	6249 / 6516	0	242,027	0	243,943		243,943	1,916	0	0	0	37,009		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6427 08/15/2031 6427. CALL BHF5C3666	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/15/2031	340	2,519,570	6427 / 8394	0	326,733	0	326,203		326,203	(530)	0	0	0	30,540		0005

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CALL OPTION FEB26RTYC@2900 AUG26SPXC@6403 08/21/2026 6403. CALL BHF5C3690	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/21/2026	343	2,351,437	6403 / 7308	0	180,768	0	184,023		184,023	3,255	0	0	0	11,094		0005
CALL OPTION FEB26RTYC@2900 AUG28SPXC@6414 08/18/2028 6414. CALL BHF5C36C3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/18/2028	91	657,748	6414 / 8042	0	78,487	0	78,553		78,553	66	0	0	0	5,586		0005
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										115,495,133	11,966,183	0	243,004,189	XXX	243,004,191	45,433,573	0	(3,836,608)	0	9,285,732	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										131,136,098	27,931,012	0	270,485,579	XXX	270,485,588	52,366,537	0	(4,213,619)	0	9,285,732	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										4,092,465	15,964,829	0	26,076,470	XXX	26,076,477	6,440,476	0	(377,011)	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	0	0	1,404,919	XXX	1,404,920	492,488	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										115,495,133	11,966,183	0	243,004,189	XXX	243,004,191	45,433,573	0	(3,836,608)	0	9,285,732	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										131,136,098	27,931,012	0	270,485,579	XXX	270,485,588	52,366,537	0	(4,213,619)	0	9,285,732	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	(6,424)	0	0	(21,605)		(21,605)	(4,330)	0	0	0	0		0005
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	(18,304)	0	0	(44,493)		(44,493)	(8,789)	0	0	0	0		0005
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	(8,032)	0	0	(21,593)		(21,593)	(4,052)	0	0	0	0		0005
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	(15,557)	0	0	(37,447)		(37,447)	(7,647)	0	0	0	0		0005
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	(9,556)	0	0	(21,317)		(21,317)	(3,960)	0	0	0	0		0005
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	(17,772)	0	0	(32,868)		(32,868)	(6,642)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PV0M4 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	257	2,881,648	11200	(2)	0	0	(55,097)	^	(55,097)	(7,556)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PV0R3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	182	2,034,480	11200	(1)	(1)	0	(41,489)	^	(41,489)	(5,633)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4R3ZV6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	163	1,825,376	11200	0	(18,184)	0	(37,463)	^	(37,463)	(20,398)	0	1,118	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4R4125 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	156	1,680,372	10800	0	(23,374)	0	(42,766)	^	(42,766)	(20,830)	0	1,438	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4SCB74 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	141	1,517,724	10800	0	(20,991)	0	(40,675)	^	(40,675)	(20,982)	0	1,298	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4SQ3D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	148	1,654,912	11200	0	(21,061)	0	(35,708)		(35,708)	(14,647)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4U7P51 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	163	1,822,688	11200	0	(28,551)	0	(42,456)	^	(42,456)	(15,038)	0	1,133	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4U7U55 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	137	1,534,848	11200	0	(22,547)	0	(33,416)	^	(33,416)	(11,761)	0	892	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4WRRB0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	189	1,960,920	10400	0	(26,384)	0	(71,554)	^	(71,554)	(46,015)	0	845	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4WS100 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	123	1,324,836	10800	0	(12,480)	0	(37,688)	^	(37,688)	(25,608)	0	399	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 02/21/2031 11200 CALL BHF4YDH87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	1,582,560	11200	0	(8,318)	0	(36,523)		(36,523)	(28,205)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4YDLA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	172	1,855,224	10800	0	(15,163)	0	(55,308)	^	(55,308)	(40,475)	0	330	0	0		0005

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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 Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 03/21/2031 10400 CALL BHF4YDLC3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	301	3,129,568	10400	0	(33,927)	0	(114,087)	^	(114,087)	(80,899)	0	739	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 03/21/2031 18400 CALL BHF4YTMK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/17/2025	03/21/2031	367	6,743,968	18400	0	(6)	0	(4,933)	^	(4,933)	(4,928)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4ZA4U7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	172	1,720,300	10000	0	(28,473)	0	(80,098)	^	(80,098)	(52,249)	0	624	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZPCA9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	138	1,321,056	9600	0	(34,320)	0	(78,633)	^	(78,633)	(45,365)	0	1,053	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZPCB7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	133	1,225,532	9200	0	(42,045)	0	(92,188)	^	(92,188)	(51,432)	0	1,289	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF50M881	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	05/16/2025	04/18/2031	120	1,251,640	10400	0	(19,324)	0	(47,394)		(47,394)	(28,070)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF51XR51	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	132	1,323,700	10000	0	(28,104)	0	(63,639)		(63,639)	(35,535)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF52H8Y3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	138	1,936,900	14000	0	(3,260)	0	(13,614)		(13,614)	(10,354)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF53T4S3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	128	1,382,724	10800	0	(17,722)	0	(44,931)		(44,931)	(27,210)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF53T4W4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	122	1,314,468	10800	0	(18,045)	0	(45,044)		(45,044)	(26,998)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF553Q13	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	138	2,040,772	14800	0	(2,248)	0	(10,871)		(10,871)	(8,623)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF55U4C3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/10/2025	06/20/2031	121	1,309,716	10800	0	(22,116)	0	(44,879)		(44,879)	(22,763)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@11200 06/20/2031 11200 CALL BHF56JZZ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/16/2025	06/20/2031	130	1,455,328	11200	0	(22,318)	0	(41,283)		(41,283)	(18,965)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@11200 07/18/2031 11200 CALL BHF5790K4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	166	1,862,336	11200	0	(35,050)	0	(55,209)		(55,209)	(20,159)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@15600 07/18/2031 15600 CALL BHF5A1DU1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	07/18/2031	121	1,893,684	15600	0	(1,148)	0	(7,623)		(7,623)	(6,475)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@17600 08/15/2031 17600 CALL BHF5ARF57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	175	3,078,944	17600	0	(1,113)	0	(5,709)		(5,709)	(4,596)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@12000 08/15/2031 12000 CALL BHF5ARF65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	185	2,215,320	12000	0	(21,801)	0	(47,653)		(47,653)	(25,853)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@12400 08/15/2031 12400 CALL BHF5ARF73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	146	1,813,748	12400	0	(13,378)	0	(32,564)		(32,564)	(19,185)	0	0	0	0		0005
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(75,648)	(541,452)	0	(1,539,815)	XXX	(1,539,818)	(782,224)	0	11,158	0	0	XXX	XXX
PUT OPTION OCT26SPXP@2664 BHF3WS7T3 Premium at Maturity 2026-10-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/16/2026	3,186	8,487,504	2664	(258,736)	(9,486)	0	(13,178)	^	(13,178)	32,633	0	9,486	0	0		0005
PUT OPTION OCT28SPXP@2985 BHF3WS7Y2 Premium at Maturity 2028-10-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2028	3,656	10,913,160	2985	(614,647)	(33,787)	0	(152,971)	^	(152,971)	63,210	0	33,787	0	0		0005
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	(143,372)	(4,616)	0	(68)	^	(68)	16,419	0	4,616	0	0		0005
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	(203,668)	(7,059)	0	(4,592)	^	(4,592)	21,549	0	7,059	0	0		0005

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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	(651,065)	(26,924)	0	(103,554)	^	(103,554)	81,610	0	26,924	0	0		0005
PUT OPTION JAN27SPXP@2927 BHF3WS888 Premium at Maturity 2027-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/15/2027	3,505	10,259,135	2927	(411,072)	(16,006)	0	(41,389)	^	(41,389)	64,054	0	16,005	0	0		0005
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	(140,406)	(4,655)	0	(337)	^	(337)	7,930	0	4,656	0	0		0005
PUT OPTION OCT27SPXP@3710 BHF3WS8W5 Premium at Maturity 2027-10-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/15/2027	3,296	12,228,160	3710	(900,040)	(41,610)	0	(212,050)	^	(212,050)	60,535	0	41,611	0	0		0005
PUT OPTION JUL27SPXP@3448 BHF3WS904 Premium at Maturity 2027-07-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/16/2027	3,799	13,098,952	3448	(806,442)	(35,326)	0	(173,910)	^	(173,910)	66,850	0	35,326	0	0		0005
PUT OPTION APR28SPXP@3480 BHF3WS912 Premium at Maturity 2028-04-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/21/2028	3,899	13,568,520	3480	(937,651)	(47,718)	0	(273,810)	^	(273,810)	32,215	0	47,717	0	0		0005
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	(91,168)	(3,160)	0	(9,144)	^	(9,144)	11,261	0	3,160	0	0		0005
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	(103,497)	(3,302)	0	250	^	250	6,118	0	3,303	0	0		0005
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	(54,897)	(1,752)	0	113	^	113	8,368	0	1,752	0	0		0005
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	(53,273)	(1,715)	0	(1,105)	^	(1,105)	8,339	0	1,715	0	0		0005
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	(758,758)	(40,193)	0	(216,809)	^	(216,809)	41,846	0	40,193	0	0		0005
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	(545,294)	(31,026)	0	(151,322)	^	(151,322)	50,206	0	31,026	0	0		0005
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	(41,155)	(1,381)	0	(1,388)	^	(1,388)	8,161	0	1,381	0	0		0005
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	(764,541)	(44,914)	0	(234,029)	^	(234,029)	56,976	0	44,914	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION 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	(303,145)	(12,822)	0	(92,689)	^	(92,689)	37,622	0	12,822	0	0		0005
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	(86,870)	(2,771)	0	(28)	^	(28)	15,850	0	2,771	0	0		0005
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	(47,776)	(1,584)	0	(3,301)	^	(3,301)	6,676	0	1,584	0	0		0005
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	(104,850)	(4,004)	0	(21,271)	^	(21,271)	14,424	0	4,004	0	0		0005
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	(952,231)	(57,622)	0	(341,289)	^	(341,289)	36,179	0	57,622	0	0		0005
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	(925,180)	(45,064)	0	(241,785)	^	(241,785)	50,951	0	45,064	0	0		0005
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	(42,364)	(1,422)	0	(4,524)	^	(4,524)	9,987	0	1,422	0	0		0005
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	(230,912)	(11,902)	0	(91,690)	^	(91,690)	17,597	0	11,901	0	0		0005
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	(176,584)	(9,813)	0	(74,899)	^	(74,899)	12,563	0	9,813	0	0		0005
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	(39,338)	(1,254)	0	(88)	^	(88)	7,736	0	1,255	0	0		0005
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	(259,394)	(15,528)	0	(120,569)	^	(120,569)	16,305	0	15,528	0	0		0005
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	(118,187)	(7,075)	0	(39,217)	^	(39,217)	32,297	0	7,075	0	0		0005
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	(331,674)	(15,632)	0	(128,779)	^	(128,779)	32,906	0	15,633	0	0		0005
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	(28,797)	(967)	0	(933)	^	(933)	7,765	0	967	0	0		0005

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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 Quarter-end (b)
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	(8,999)	(287)	0	8	^	8	2,102	0	287	0	0		0005
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	(96,332)	(4,965)	0	(25,754)	^	(25,754)	28,932	0	4,965	0	0		0005
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	(147,930)	(6,258)	0	(26,387)	^	(26,387)	50,574	0	6,257	0	0		0005
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	(64,784)	(3,600)	0	(18,487)	^	(18,487)	17,546	0	3,600	0	0		0005
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	(52,529)	(1,682)	0	(138)	^	(138)	13,241	0	1,682	0	0		0005
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	(47,918)	(1,830)	0	(5,365)	^	(5,365)	15,675	0	1,830	0	0		0005
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	(23,518)	(789)	0	(1,208)	^	(1,208)	7,789	0	789	0	0		0005
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	(172,967)	(8,152)	0	(41,461)	^	(41,461)	58,464	0	8,152	0	0		0005
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	(142,000)	0	0	(98,663)		(98,663)	11,747	0	0	0	0		0005
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	(914,344)	0	0	(521,908)		(521,908)	49,265	0	0	0	0		0005
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	(7,265)	0	0	(1,513)		(1,513)	4,608	0	0	0	0		0005
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	(61,391)	0	0	(18,661)		(18,661)	14,532	0	0	0	0		0005
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	(26,934)	0	0	(8,143)		(8,143)	6,173	0	0	0	0		0005
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	(57,662)	0	0	(30,546)		(30,546)	23,724	0	0	0	0		0005
PUT OPTION FEB27SPXP@4345 BHF47UTE3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/19/2027	351	1,525,095	4345	(75,384)	0	0	(24,194)		(24,194)	16,101	0	0	0	0		0005
PUT OPTION FEB27MXEAP@1992 BHF47UTJ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/19/2027	53	105,576	1992	(5,219)	0	0	(1,458)		(1,458)	3,415	0	0	0	0		0005

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PUT OPTION FEB30RTYP@1672 BHF47UTK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/15/2030	1,035	1,730,520	1672	(143,718)	0	0	(97,354)		(97,354)	10,270	0	0	0	0		0005
PUT OPTION FEB30SPXP@3888 BHF47UTU7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/15/2030	4,010	15,590,880	3888	(945,102)	0	0	(568,712)		(568,712)	68,120	0	0	0	0		0005
PUT OPTION FEB27RTYP@1776 BHF47UTV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/19/2027	166	294,816	1776	(21,333)	0	0	(8,336)		(8,336)	4,438	0	0	0	0		0005
PUT OPTION FEB30MXEAP@1876 BHF47UTX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/15/2030	529	992,404	1876	(64,808)	0	0	(37,020)		(37,020)	26,561	0	0	0	0		0005
PUT OPTION APR27SPXP@4448 BHF4B1YB2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/16/2027	154	684,992	4448	(28,224)	0	0	(12,852)		(12,852)	7,657	0	0	0	0		0005
PUT OPTION APR30SPXP@3993 BHF4B1YK2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/18/2030	1,441	5,753,913	3993	(351,633)	0	0	(224,203)		(224,203)	27,508	0	0	0	0		0005
PUT OPTION MAY30SPXP@4098 BHF4C20E0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2024	05/17/2030	1,316	5,392,968	4098	(298,329)	0	0	(221,546)		(221,546)	27,294	0	0	0	0		0005
PUT OPTION MAY27SPXP@4532 BHF4C20F7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/21/2027	128	580,096	4532	(23,393)	0	0	(12,109)		(12,109)	6,754	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2017 BHF4E9E16	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/21/2027	70	141,190	2017	(6,355)	0	0	(2,508)		(2,508)	4,767	0	0	0	0		0005
PUT OPTION MAY30MXEAP@1877 BHF4E9E99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/17/2030	431	808,987	1877	(49,484)	0	0	(31,567)		(31,567)	21,561	0	0	0	0		0005
PUT OPTION MAY27RTYP@1767 BHF4E9EG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/21/2027	308	544,236	1767	(29,568)	0	0	(17,718)		(17,718)	7,240	0	0	0	0		0005
PUT OPTION MAY30RTYP@1652 BHF4E9EN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/17/2030	1,070	1,767,640	1652	(127,330)	0	0	(100,331)		(100,331)	9,348	0	0	0	0		0005
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	(341,638)	0	0	(232,060)		(232,060)	30,075	0	0	0	0		0005
PUT OPTION JUN27SPXP@4661 BHF4E9EU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/17/2027	126	587,286	4661	(25,865)	0	0	(13,688)		(13,688)	7,295	0	0	0	0		0005
PUT OPTION JUL27SPXP@4751 BHF4GH9F1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/16/2027	124	589,124	4751	(28,842)	0	0	(15,047)		(15,047)	7,455	0	0	0	0		0005
PUT OPTION JUL30SPXP@4372 BHF4GH9H7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/19/2030	1,263	5,521,836	4372	(383,826)	0	0	(257,196)		(257,196)	33,756	0	0	0	0		0005
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	(37,404)	0	0	(24,903)		(24,903)	2,984	0	0	0	0		0005
PUT OPTION AUG27SPXP@4741 BHF4J5Y74	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/20/2027	100	474,100	4741	(23,739)	0	0	(12,615)		(12,615)	5,762	0	0	0	0		0005
PUT OPTION AUG30SPXP@4280 BHF4J5Y82	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/16/2030	983	4,207,240	4280	(279,469)	0	0	(191,614)		(191,614)	23,752	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP30SPXP@4200 BHF4KFXT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	349	1,465,044	4200	(87,623)	0	0	(65,633)		(65,633)	7,673	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4KSU35	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	153	673,860	4400	(43,709)	0	0	(32,400)		(32,400)	4,111	0	0	0	0		0005
PUT OPTION AUG30MXEAP@1969 BHF4LG5S3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/28/2024	08/16/2030	340	669,460	1969	(43,755)	0	0	(29,666)		(29,666)	19,234	0	0	0	0		0005
PUT OPTION AUG27MXEAP@2078 BHF4LG5X2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/28/2024	08/20/2027	60	124,680	2078	(5,608)	0	0	(2,849)		(2,849)	4,564	0	0	0	0		0005
PUT OPTION AUG30RTYP@1804 BHF4LG6A1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	08/16/2030	699	1,260,996	1804	(98,454)	0	0	(85,139)		(85,139)	6,635	0	0	0	0		0005
PUT OPTION AUG27RTYP@1884 BHF4LG6C7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	08/20/2027	175	329,700	1884	(21,096)	0	0	(14,461)		(14,461)	4,657	0	0	0	0		0005
PUT OPTION SEP30SPXP@4581 BHF4LG6N3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	09/20/2030	454	2,079,774	4581	(137,925)	0	0	(106,225)		(106,225)	14,399	0	0	0	0		0005
PUT OPTION SEP27SPXP@4865 BHF4LG6Q6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/25/2024	09/17/2027	109	530,285	4865	(25,445)	0	0	(15,635)		(15,635)	6,747	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4LUC62	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	252	1,110,120	4400	(69,334)	0	0	(53,869)		(53,869)	6,707	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4MZLS2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	132	660,600	5000	(44,607)	0	0	(39,111)		(39,111)	5,710	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4MZSK2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	168	738,100	4400	(39,988)	0	0	(36,136)		(36,136)	4,418	0	0	0	0		0005
PUT OPTION OCT27SPXP@5061 BHF4NA4W6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	11/25/2024	10/15/2027	108	546,588	5061	(24,496)	0	0	(18,431)		(18,431)	7,628	0	0	0	0		0005
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	(68,404)	0	0	(584)		(584)	74,796	0	0	0	0		0005
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	(51,200)	0	0	(440)		(440)	56,005	0	0	0	0		0005
PUT OPTION OCT30SPXP@4744 BHF4NA547	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	11/25/2024	10/18/2030	401	1,902,344	4744	(116,474)	0	0	(103,431)		(103,431)	14,363	0	0	0	0		0005
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	(45,632)	0	0	(2,729)		(2,729)	51,089	0	0	0	0		0005
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	(64,698)	0	0	(3,827)		(3,827)	71,927	0	0	0	0		0005
PUT OPTION NOV30SPXP@4758 BHF4PKF26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	12/12/2024	11/15/2030	509	2,421,822	4758	(144,556)	0	0	(133,387)		(133,387)	18,240	0	0	0	0		0005

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PUT OPTION NOV27SPXP@5214 BHF4PKFA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/19/2027	81	422,334	5214	(20,574)	0	0	(15,928)		(15,928)	6,292	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4PV0K8 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	127	556,776	4400	(215)	(15)	0	(27,262)	^	(27,262)	2,751	0	15	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PV0L6 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	148	741,350	5000	(332)	(23)	0	(44,230)	^	(44,230)	5,333	0	23	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PV0N2 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	124	644,748	5200	(311)	(21)	0	(40,946)	^	(40,946)	5,137	0	21	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PV0P7 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	178	820,824	4600	(327)	(22)	0	(42,920)	^	(42,920)	4,713	0	22	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4PV0S1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	137	629,280	4600	(250)	(17)	0	(33,241)	^	(33,241)	3,554	0	17	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4R3YX3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/13/2025	12/20/2030	127	662,584	5200	0	(52,698)	0	(43,124)	^	(43,124)	6,334	0	3,241	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4R4190 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/13/2025	12/20/2030	270	1,189,936	4400	0	(70,647)	0	(59,811)	^	(59,811)	6,491	0	4,345	0	0		0005
PUT OPTION NOV25MXEAP@2101 BHF4S2V25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	263	552,563	2101	0	(11,973)	0	(216)		(216)	11,758	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1918 BHF4S2V33	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	215	412,370	1918	0	(23,741)	0	(17,996)		(17,996)	5,746	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2080 BHF4S2V41	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	335	696,800	2080	0	(14,238)	0	(247)		(247)	13,990	0	0	0	0		0005
PUT OPTION NOV27MXEAP@2068 BHF4S2V66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	63	130,284	2068	0	(6,651)	0	(3,286)		(3,286)	3,365	0	0	0	0		0005
PUT OPTION NOV27RTYP@2008 BHF4S2WY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	165	331,320	2008	0	(20,567)	0	(18,859)		(18,859)	1,708	0	0	0	0		0005
PUT OPTION NOV25RTYP@2069 BHF4S2X31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	663	1,371,747	2069	0	(44,343)	0	(4,644)		(4,644)	39,700	0	0	0	0		0005
PUT OPTION NOV30RTYP@1950 BHF4S2X64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	517	1,008,150	1950	0	(76,606)	0	(78,879)		(78,879)	(2,272)	0	0	0	0		0005
PUT OPTION NOV25RTYP@2086 BHF4S2X72	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	726	1,514,436	2086	0	(51,289)	0	(5,598)		(5,598)	45,691	0	0	0	0		0005

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PUT OPTION DEC30SPXP@4885 BHF4S2XE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	434	2,120,090	4885	0	(137,256)	0	(122,983)		(122,983)	14,273	0	0	0	0		0005
PUT OPTION DEC25SPXP@5404 BHF4S2XF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	581	3,139,724	5404	0	(78,045)	0	(10,472)		(10,472)	67,573	0	0	0	0		0005
PUT OPTION DEC25SPXP@5413 BHF4S2XH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	434	2,349,242	5413	0	(58,496)	0	(7,923)		(7,923)	50,573	0	0	0	0		0005
PUT OPTION DEC27SPXP@5248 BHF4S2XJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/17/2027	74	388,352	5248	0	(18,492)	0	(15,285)		(15,285)	3,207	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4SC7X2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	122	607,750	5000	0	(42,427)	0	(37,507)	^	(37,507)	2,297	0	2,623	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4SCB17 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	169	743,116	4400	0	(40,979)	0	(37,733)	^	(37,733)	713	0	2,533	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4T4610 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	173	795,064	4600	0	(50,457)	0	(43,120)	^	(43,120)	5,340	0	1,997	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4T46B8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	120	626,496	5200	0	(49,146)	0	(41,150)	^	(41,150)	6,051	0	1,945	0	0		0005
PUT OPTION JAN28SPXP@5268 BHF4TD719	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/21/2028	129	679,572	5268	0	(35,000)	0	(27,800)		(27,800)	7,201	0	0	0	0		0005
PUT OPTION JAN31SPXP@4991 BHF4TD735	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/17/2031	337	1,681,967	4991	0	(111,149)	0	(101,943)		(101,943)	9,206	0	0	0	0		0005
PUT OPTION JAN26SPXP@5372 BHF4TD768	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	569	3,056,668	5372	0	(73,270)	0	(15,149)		(15,149)	58,121	0	0	0	0		0005
PUT OPTION JAN26SPXP@5374 BHF4TD784	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	351	1,886,274	5374	0	(45,293)	0	(9,370)		(9,370)	35,923	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4U7NQ7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	131	604,578	4600	0	(36,355)	0	(33,191)	^	(33,191)	1,723	0	1,442	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4UX4U2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	160	830,128	5200	0	(68,286)	0	(55,177)	^	(55,177)	10,400	0	2,709	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4VJRR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2025	02/21/2031	142	623,920	4400	0	(40,147)	0	(31,643)		(31,643)	8,504	0	0	0	0		0005
PUT OPTION FEB26SPXP@5422 BHF4VY686	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	342	1,854,324	5422	0	(90,801)	0	(14,299)		(14,299)	76,502	0	0	0	0		0005
PUT OPTION FEB28SPXP@5280 BHF4VY6B9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/11/2025	02/18/2028	116	612,480	5280	0	(44,402)	0	(25,749)		(25,749)	18,653	0	0	0	0		0005

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PUT OPTION FEB26SPXP@5430 BHF4VY6C7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	565	3,067,950	5430	0	(151,234)	0	(23,852)		(23,852)	127,381	0	0	0	0		0005
PUT OPTION FEB31SPXP@4923 BHF4VY6E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	03/11/2025	02/21/2031	335	1,649,205	4923	0	(139,852)	0	(98,987)		(98,987)	40,866	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4W2RJ8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	126	631,100	5000	0	(59,943)	0	(39,624)	^	(39,624)	18,404	0	1,915	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4WRR61 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	199	835,506	4200	0	(56,356)	0	(40,791)	^	(40,791)	13,761	0	1,804	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4X97R6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	228	1,093,152	4800	0	(81,151)	0	(63,655)		(63,655)	17,496	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2136 BHF4Y3PN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/08/2025	02/18/2028	79	168,744	2136	0	(13,854)	0	(5,208)		(5,208)	8,646	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2025 BHF4Y3PP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/08/2025	02/21/2031	158	319,950	2025	0	(28,631)	0	(15,981)		(15,981)	12,650	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2173 BHF4Y3PQ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	213	462,849	2173	0	(24,629)	0	(1,792)		(1,792)	22,837	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2166 BHF4Y3PT4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	206	446,196	2166	0	(23,359)	0	(1,692)		(1,692)	21,667	0	0	0	0		0005
PUT OPTION FEB28RTYP@1897 BHF4Y3Q22	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	04/07/2025	02/18/2028	185	350,945	1897	0	(47,118)	0	(18,447)		(18,447)	28,670	0	0	0	0		0005
PUT OPTION FEB31RTYP@1821 BHF4Y3Q30	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	04/07/2025	02/21/2031	323	588,183	1821	0	(87,465)	0	(41,935)		(41,935)	45,530	0	0	0	0		0005
PUT OPTION FEB26RTYP@1964 BHF4Y3Q89	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	540	1,060,560	1964	0	(124,173)	0	(10,166)		(10,166)	114,007	0	0	0	0		0005
PUT OPTION FEB26RTYP@1963 BHF4Y3QA4	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	578	1,134,614	1963	0	(132,582)	0	(10,840)		(10,840)	121,742	0	0	0	0		0005
PUT OPTION MAR28SPXP@4966 BHF4Y3QE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/08/2025	03/17/2028	187	928,642	4966	0	(83,615)	0	(34,689)		(34,689)	48,926	0	0	0	0		0005
PUT OPTION MAR26SPXP@5109 BHF4Y3QF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	469	2,396,121	5109	0	(173,141)	0	(17,970)		(17,970)	155,171	0	0	0	0		0005
PUT OPTION MAR31SPXP@4595 BHF4Y3QJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/08/2025	03/21/2031	405	1,860,975	4595	0	(187,014)	0	(101,480)		(101,480)	85,535	0	0	0	0		0005
PUT OPTION MAR26SPXP@5143 BHF4Y3QP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	599	3,080,657	5143	0	(228,453)	0	(23,737)		(23,737)	204,715	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4YDH12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	149	627,144	4200	0	(49,577)	0	(28,369)		(28,369)	21,208	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION OCT30SPXP@4400 BHF4YDH46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	149	654,324	4400	0	(55,725)	0	(31,752)		(31,752)	23,973	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4YDH53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	125	574,724	4600	0	(53,074)	0	(30,356)		(30,356)	22,718	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4YDHB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	156	780,550	5000	0	(87,829)	0	(49,643)	^	(49,643)	36,274	0	1,912	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4YDHH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	126	604,512	4800	0	(63,858)	0	(36,085)	^	(36,085)	26,382	0	1,390	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4YDL41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	126	629,050	5000	0	(66,414)	0	(37,865)		(37,865)	28,548	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4YDL74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	647,956	4600	0	(60,194)	0	(35,039)		(35,039)	25,155	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4YDL82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	201	884,092	4400	0	(81,410)	0	(46,432)	^	(46,432)	33,206	0	1,772	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4YDLB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	313	1,315,776	4200	0	(112,577)	0	(64,569)	^	(64,568)	45,557	0	2,451	0	0		0005
PUT OPTION APR31SPXP@4200 BHF4YTMU7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/17/2025	04/18/2031	158	662,760	4200	0	(54,015)	0	(32,832)	^	(32,832)	20,001	0	1,183	0	0		0005
PUT OPTION APR31SPXP@4400 BHF4ZA4N3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	123	541,156	4400	0	(44,216)	0	(28,631)	^	(28,631)	14,617	0	968	0	0		0005
PUT OPTION APR31SPXP@4000 BHF4ZA4T0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	204	814,440	4000	0	(57,544)	0	(37,514)	^	(37,514)	18,770	0	1,260	0	0		0005
PUT OPTION APR31SPXP@4600 BHF4ZA5R3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	160	736,828	4600	0	(64,547)	0	(41,536)	^	(41,536)	21,598	0	1,414	0	0		0005
PUT OPTION APR31SPXP@4800 BHF4ZPC92	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	126	604,272	4800	0	(55,530)	0	(36,290)	^	(36,290)	17,538	0	1,703	0	0		0005
PUT OPTION APR31SPXP@4200 BHF50ATP6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	154	644,742	4200	0	(39,353)	0	(31,753)	^	(31,753)	6,393	0	1,207	0	0		0005
PUT OPTION APR28SPXP@4643 BHF50HCA2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/21/2028	140	650,020	4643	0	(28,735)	0	(21,643)		(21,643)	7,092	0	0	0	0		0005
PUT OPTION APR31SPXP@4309 BHF50HCE4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/18/2031	451	1,943,359	4309	0	(120,575)	0	(97,603)		(97,603)	22,972	0	0	0	0		0005
PUT OPTION APR26SPXP@4791 BHF50HCG9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/17/2026	553	2,649,423	4791	0	(52,917)	0	(18,642)		(18,642)	34,275	0	0	0	0		0005
PUT OPTION APR26SPXP@4796 BHF50HCH7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/17/2026	436	2,091,056	4796	0	(41,952)	0	(14,771)		(14,771)	27,181	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 BHF50M931	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	05/16/2025	05/16/2031	134	562,548	4200	0	(29,631)	0	(27,498)		(27,498)	2,133	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION MAY31SPXP@4400 BHF5192J1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	148	652,696	4400	0	(43,685)	0	(34,734)	^	(34,734)	7,599	0	1,351	0	0		0005
PUT OPTION MAY31SPXP@5000 BHF5198V8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	138	688,100	5000	0	(56,866)	0	(44,229)	^	(44,229)	10,878	0	1,759	0	0		0005
PUT OPTION MAY31SPXP@4800 BHF51XRD4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	123	588,384	4800	0	(39,571)	0	(34,879)		(34,879)	4,692	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 BHF52H7U2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	126	552,860	4400	0	(35,778)	0	(28,893)		(28,893)	6,885	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 BHF52H8W7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	121	604,400	5000	0	(48,281)	0	(38,135)		(38,135)	10,146	0	0	0	0		0005
PUT OPTION MAY31SPXP@4758 BHF538AP8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/12/2025	05/16/2031	462	2,198,196	4758	0	(141,386)	0	(128,553)		(128,553)	12,832	0	0	0	0		0005
PUT OPTION MAY28SPXP@5106 BHF538AT0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/12/2025	05/19/2028	129	658,674	5106	0	(35,675)	0	(27,493)		(27,493)	8,182	0	0	0	0		0005
PUT OPTION MAY26SPXP@5223 BHF538AW3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/12/2025	05/15/2026	684	3,572,532	5223	0	(94,618)	0	(41,267)		(41,267)	53,351	0	0	0	0		0005
PUT OPTION MAY26SPXP@5206 BHF538AX1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/12/2025	05/15/2026	349	1,816,894	5206	0	(47,461)	0	(20,717)		(20,717)	26,743	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 BHF53T4U8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	128	563,376	4400	0	(38,174)	0	(29,787)		(29,787)	8,387	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 BHF53T529	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	129	668,304	5200	0	(48,003)	0	(44,749)		(44,749)	3,254	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 BHF54FXR2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	150	747,700	5000	0	(58,230)	0	(47,648)		(47,648)	10,582	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 BHF54FXT8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	131	601,220	4600	0	(41,198)	0	(33,832)		(33,832)	7,366	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 BHF553QF2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	159	824,720	5200	0	(65,672)	0	(55,739)		(55,739)	9,933	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 BHF55U4B5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/20/2031	121	555,818	4600	0	(30,042)	0	(31,277)		(31,277)	(1,235)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 BHF56JZP4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2025	06/20/2031	125	675,108	5400	0	(55,068)	0	(48,316)		(48,316)	6,753	0	0	0	0		0005
PUT OPTION JUN26SPXP@5416 BHF56M6P9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	06/22/2026	369	1,998,504	5416	0	(50,881)	0	(31,957)		(31,957)	18,924	0	0	0	0		0005
PUT OPTION JUN26SPXP@5418 BHF56M6Q7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	06/22/2026	636	3,445,848	5418	0	(87,857)	0	(55,190)		(55,190)	32,667	0	0	0	0		0005
PUT OPTION JUN28SPXP@5259 BHF56M6X2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	06/16/2028	98	515,382	5259	0	(27,076)	0	(23,328)		(23,328)	3,748	0	0	0	0		0005

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

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 Quarter-end (b)
PUT OPTION JUN31SPXP@4885 BHF56M703	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	06/20/2031	476	2,325,260	4885	0	(141,082)	0	(143,061)		(143,061)	(1,980)	0	0	0	0		0005
PUT OPTION MAY28RTYP@1775 BHF56M711	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	05/19/2028	151	268,025	1775	0	(15,772)	0	(12,760)		(12,760)	3,012	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2085 BHF56M760	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/16/2031	156	325,260	2085	0	(16,182)	0	(17,589)		(17,589)	(1,407)	0	0	0	0		0005
PUT OPTION MAY26RTYP@1809 BHF56M786	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	05/15/2026	579	1,047,411	1809	0	(23,704)	0	(12,350)		(12,350)	11,354	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 BHF56M7B9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	05/15/2026	600	1,080,000	1800	0	(23,922)	0	(12,448)		(12,448)	11,474	0	0	0	0		0005
PUT OPTION MAY31RTYP@1731 BHF56M7E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/17/2025	05/16/2031	357	617,967	1731	0	(46,042)	0	(41,312)		(41,312)	4,730	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2247 BHF56M7G8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/15/2026	196	440,412	2247	0	(6,056)	0	(4,110)		(4,110)	1,946	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2261 BHF56M7J2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/15/2026	186	420,546	2261	0	(6,023)	0	(4,074)		(4,074)	1,949	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2207 BHF56M7M5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/19/2028	63	139,041	2207	0	(5,228)	0	(5,168)		(5,168)	60	0	0	0	0		0005
PUT OPTION JUL31SPXP@4600 BHF578UJ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	125	575,138	4600	0	(34,335)	0	(32,639)		(32,639)	1,695	0	0	0	0		0005
PUT OPTION JUL31SPXP@5400 BHF57ZFD6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/18/2031	184	995,760	5400	0	(77,862)	0	(71,741)		(71,741)	6,121	0	0	0	0		0005
PUT OPTION JUL31SPXP@4800 BHF57ZFH7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/18/2031	193	925,824	4800	0	(60,167)	0	(55,912)		(55,912)	4,256	0	0	0	0		0005
PUT OPTION JUL26SPXP@5670 BHF59ASM5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/17/2026	515	2,920,050	5670	0	(75,473)	0	(62,520)		(62,520)	12,953	0	0	0	0		0005
PUT OPTION JUL26SPXP@5672 BHF59ASN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/17/2026	385	2,183,720	5672	0	(56,522)	0	(46,827)		(46,827)	9,695	0	0	0	0		0005
PUT OPTION JUL28SPXP@5511 BHF59ASS2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/21/2028	105	578,655	5511	0	(30,776)	0	(29,642)		(29,642)	1,134	0	0	0	0		0005
PUT OPTION JUL31SPXP@5049 BHF59ASV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	412	2,080,188	5049	0	(141,724)	0	(135,537)		(135,537)	6,187	0	0	0	0		0005
PUT OPTION AUG31SPXP@5400 BHF59F0Y8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	139	752,328	5400	0	(57,529)	0	(54,553)		(54,553)	2,976	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 BHF59F0Z5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	135	648,144	4800	0	(41,001)	0	(39,449)		(39,449)	1,552	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 BHF5ARF40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	208	996,624	4800	0	(63,000)	0	(60,657)		(60,657)	2,343	0	0	0	0		0005

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION AUG28SPXP@5559 BHF5C3625	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/18/2028	91	505,869	5559	0	(27,376)	0	(26,850)		(26,850)	527	0	0	0	0		0005
PUT OPTION AUG26SPXP@5747 BHF5C3658	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/21/2026	517	2,971,199	5747	0	(76,712)	0	(75,062)		(75,062)	1,650	0	0	0	0		0005
PUT OPTION AUG26SPXP@5763 BHF5C36A7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/21/2026	343	1,976,709	5763	0	(51,618)	0	(50,530)		(50,530)	1,088	0	0	0	0		0005
PUT OPTION AUG31SPXP@5203 BHF5C36B5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/29/2025	08/15/2031	340	1,769,020	5203	0	(110,320)	0	(121,357)		(121,357)	(11,037)	0	0	0	0		0005
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(17,397,233)	(7,058,696)	0	(10,683,788)	XXX	(10,683,785)	4,366,637	0	612,676	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(17,472,881)	(7,600,148)	0	(12,223,603)	XXX	(12,223,603)	3,584,413	0	623,834	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(75,648)	(541,452)	0	(1,539,815)	XXX	(1,539,818)	(782,224)	0	11,158	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(17,397,233)	(7,058,696)	0	(10,683,788)	XXX	(10,683,785)	4,366,637	0	612,676	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										(17,472,881)	(7,600,148)	0	(12,223,603)	XXX	(12,223,603)	3,584,413	0	623,834	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	40,913	338,200		407,949	0	(279,000)	0	0	39,953		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	118,568	416,691		427,706	0	(936,045)	0	0	48,138		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	84,886	996,765		1,957,568	0	(722,645)	0	0	180,081		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	9,606	149,386		203,394	0	(82,494)	0	0	14,330		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	911,234	5.105%[5.182%]	0	0	2,826	87,411		39,203	0	(21,118)	0	0	17,326		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	17,367	244,946		159,885	0	(166,048)	0	0	37,567		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	3,228,929	4.693%[2.55%]	0	0	29,169	155,827		(61,857)	0	(265,652)	0	0	27,976		100/100

SCHEDULE DB - PART A - SECTION 1

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

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 Quarter-end (b)
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	(6,893)	832,970		674,742	0	(270,320)	0	0	65,443		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	(3,060)	661,925		613,480	0	(239,800)	0	0	32,010		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	(1,224)	168,490		148,907	0	(61,040)	0	0	11,255		100/100
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	3,092,624	4.512%[3.263%]	0	0	27,255	(35,588)		97,620	0	(210,771)	0	0	42,828		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	11,400	(1,440)		10,475	0	(83,700)	0	0	5,429		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	6,043,017	4.435% / (3.15%)	0	0	60,535	902		200,713	0	(195,328)	0	0	44,480		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	25,489	55,050		600,441	0	(140,775)	0	0	49,585		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	31,455	(8,543)		224,444	0	(188,639)	0	0	29,340		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	71,892	(308,250)		1,554,590	0	(422,325)	0	0	138,579		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	(16,447)	596,875		520,925	0	(234,625)	0	0	54,521		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	539	137,975		125,324	0	(21,800)	0	0	4,619		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	504,276	4,489,592	XXX	7,905,509	0	(4,542,124)	0	0	843,460	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	504,276	4,489,592	XXX	7,905,509	0	(4,542,124)	0	0	843,460	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	32,136	(94,343)		(94,343)	(252,440)	0	0	0	15,327		0009

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	17,067	467,803	....	467,803	.........(86,248)	 0	 0	 0	41,699	....	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	.........(33,458)	782,748	....	782,748	.... (170,443)	 0	 0	 0	 108,007	....	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	63,296	 1,318,291	....	 1,318,291	.... (150,148)	 0	 0	 0	69,125	....	0009 ....
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	79,041	2,474,499	XXX	2,474,499	(659,279)	0	0	0	234,158	XXX	XXX
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNUL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 09/30/2024	. 10/10/2027	0	 3,768,276	.... S&P 500 / (FEDL01+-31BP)	 0	 0	.... (105,376)	246,376	....	246,376	 174,886	 0	 0	 0	26,828	....	0005 ....
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	 456,585	......NASDAQ 100 Stock Index / (FEDL01+24BP)	 0	 0	.........(14,228)	37,244	....	37,244	18,214	 0	 0	 0	 3,251	....	0005 ....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNWA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 09/30/2024	. 10/10/2027	0	 339,512	.Russell 2000 / (FEDL01+-43BP)	 0	 0	.........(9,271)	22,490	....	22,490	22,461	 0	 0	 0	 2,417	....	0005 ....
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	18,934	146,146	....	146,146	312,253	 0	 0	 0	10,072	....	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 BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	. 12/18/2024	. 12/18/2025	0	9,946,974	............UST 4 12/15/2027 / (SOFR+24BP)	 0	 0	.... (150,324)	252,372	....	252,372	291,723	 0	 0	 0	23,138	....	0004 ....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WEBB6	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	. 03/13/2025	. 04/10/2028	0	 1,471,217	.Russell 2000 / (FEDL01+-64BP)	 0	 0	.........(27,942)	 117,620	....	 117,620	 117,620	 0	 0	 0	11,698	....	0005 ....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WED99	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	. 03/13/2025	. 04/10/2028	0	7,536,552	.... S&P 500 / (FEDL01+-49BP)	 0	 0	.... (148,813)	537,734	....	537,734	537,734	 0	 0	 0	59,923	....	0005 ....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WEEV9	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	. 03/13/2025	. 04/10/2028	0	2,282,926	......NASDAQ 100 Stock Index / (FEDL01+3BP)	 0	 0	.........(49,981)	200,692	....	200,692	200,692	 0	 0	 0	18,152	....	0005 ....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4WJ6M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 03/13/2025	. 04/10/2028	0	 1,066,260	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-181BP)	 0	 0	.........(13,914)	45,608	....	45,608	45,608	 0	 0	 0	 8,478	....	0005 ....
Total Return Swap With MORGANSTANLEYCAPITALSE RVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP775	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	. 03/18/2025	. 10/10/2027	0	 257,499	.... S&P 500 / (FEDL01+-49BP)	 0	 0	.........(5,010)	17,340	....	17,340	17,340	 0	 0	 0	 1,833	....	0005 ....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With TRSWAP:UST412/15/2027 RCV SOFR P Tot Ret 12/18/2025	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/03/2025	12/18/2025	0	10,203,692	NO INDEX / (SOFR+6BP)	0	0	24,708	4,346		4,346	4,346	0	0	0	23,735		0004
Total Return Swap With TRSWAP:UST412/15/2027 RCV SOFR P Tot Ret 10/31/2025	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/03/2025	10/31/2025	0	7,041,913	NO INDEX / (SOFR+6BP)	0	0	23,829	(16,590)		(16,590)	(16,590)	0	0	0	10,261		0004
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/11/2025	10/10/2027	0	2,352,663	NASDAQ 100 Stock Index / (FEDL01)	0	0	(13,739)	127,828		127,828	127,828	0	0	0	16,749		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2025	10/10/2027	0	997,430	Russell 2000 / (FEDL01+-66BP)	0	0	(4,929)	93,305		93,305	93,305	0	0	0	7,101		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2025	10/10/2027	0	1,090,288	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-176BP)	0	0	(3,522)	18,529		18,529	18,529	0	0	0	7,762		0005
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2027	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/12/2025	10/10/2027	0	1,611,440	S&P 500 / (FEDL01+-41.5BP)	0	0	(8,325)	64,778		64,778	64,778	0	0	0	11,472		0005
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(487,903)	1,915,818	XXX	1,915,818	2,030,728	0	0	0	242,870	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(408,862)	4,390,317	XXX	4,390,317	1,371,449	0	0	0	477,028	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	583,317	6,964,091	XXX	10,380,008	(659,279)	(4,542,124)	0	0	1,077,618	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(487,903)	1,915,818	XXX	1,915,818	2,030,728	0	0	0	242,870	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	95,414	8,879,909	XXX	12,295,826	1,371,449	(4,542,124)	0	0	1,320,488	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	504,276	4,489,592	XXX	7,905,509	0	(4,542,124)	0	0	843,460	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										113,663,217	20,330,864	(408,862)	262,652,293	XXX	262,652,302	57,322,398	0	(3,589,785)	0	9,762,760	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										113,663,217	20,330,864	95,414	267,141,885	XXX	270,557,811	57,322,398	(4,542,124)	(3,589,785)	0	10,606,220	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
0001	Hedge the equity risks in variable annuities
0004	Hedges the interest rate risk of liabilities

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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 Quarter-end (b)	Value of One (1) Point
ESZ5	18	6,064,875	S&P500 EMINI (ES) Dec 2025	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQOF39	09/18/2025	6,663.0583	6,738.7500	23,423	23,423	0	0	0	68,123	68,123	396,450	0005	50
MFSZ5	6	835,590	EMINI MSCI EAFE INDEX (MFS) Dec 2025	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	ICE 5493000F4Z033MV32P92	09/29/2025	2,790.5914	2,785.3000	3,210	3,210	0	0	0	(1,587)	(1,587)	25,058	0005	50
RTYZ5	2	245,550	RUSSELL 2000 E-MINI CME Dec 2025	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQOF39	09/25/2025	2,425.1016	2,455.5000	470	470	0	0	0	3,040	3,040	17,136	0005	50
NQZ5	2	996,070	NASDAQ E-MINI Dec 2025	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQOF39	09/24/2025	24,526.9393	24,901.7500	2,560	2,560	0	0	0	14,992	14,992	59,086	0005	20
1539999999. Subtotal - Long Futures - Hedging Other												29,663	29,663	0	0	0	84,567	84,567	497,730	XXX	XXX
1579999999. Subtotal - Long Futures												29,663	29,663	0	0	0	84,567	84,567	497,730	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												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												29,663	29,663	0	0	0	84,567	84,567	497,730	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												29,663	29,663	0	0	0	84,567	84,567	497,730	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK, NA	(27,882)	57,545	29,663
Total Net Cash Deposits	(27,882)	57,545	29,663

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	29,663	0	29,663	29,663	0	29,663	497,730	497,730
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	4,130,453	3,849,564	9,421,324	(1,404,000)	37,308	9,421,326	(1,404,004)	3,886,869	101,537	101,537
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	4,145,000	0	6,862,857	(601,331)	2,116,525	7,011,351	(592,789)	2,273,562	333,594	333,594
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	6,880,620	1,093,886	11,035,310	(1,914,591)	1,146,213	11,035,312	(1,914,589)	2,240,103	420,675	420,675
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	6,596,598	0	5,371,804	(131,371)	0	6,259,942	(156,209)	0	651,268	0
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	2,130,000	0	55,050	(308,250)	0	2,155,031	0	25,031	188,164	0
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	1,418,772	0	1,225,051	0	0	1,225,052	0	0	108,007	0
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	270,000	0	463,552	0	193,552	463,552	0	193,552	55,837	55,837
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	6,670,000	0	7,287,329	(618,360)	0	7,287,328	(618,358)	0	259,353	258,321
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	35,023,997	671,916	38,470,573	(2,869,895)	0	38,470,574	(2,869,892)	576,685	1,065,659	970,424
MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	Y	Y	115,308,000	72,389,553	194,593,063	(4,668,059)	2,227,451	194,593,066	(4,668,062)	74,617,004	3,479,234	3,479,234
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	Y	Y	0	0	145,168	0	145,168	145,168	0	145,168	18,582	18,582
NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZ3VO5H2G7GRSO5BHJ91	Y	Y	3,500,160	5,953,685	3,288,068	(91,482)	0	3,288,068	(91,482)	0	3,787,898	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	250,000	0	137,975	0	0	125,324	0	0	4,619	0
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	2,168,869	0	1,221,118	(81,388)	0	1,221,118	(81,388)	0	108,655	0
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Y	Y	0	0	252,372	0	252,372	252,372	0	252,372	23,138	23,138
0299999999. Total NAIC 1 Designation				188,492,468	83,958,604	279,830,612	(12,688,727)	6,118,588	282,954,584	(12,396,773)	84,210,346	10,606,220	5,661,342
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				188,492,468	83,958,604	279,860,275	(12,688,727)	6,148,251	282,984,247	(12,396,773)	84,240,009	11,103,950	6,159,072
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						279,860,275	(12,688,727)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	1,625,364	2,018,000	2,017,099	06/01/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	873547-HP-1	TACOMA WASH WTR REV	813,289	790,000	790,000	12/01/2040	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	783,681	886,000	884,325	12/15/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	63111X-AB-7	NASDAQ INC CALLABLE NOTES FIXED 3.25% 28/APR/2050 USD 1000	122,367	177,000	171,229	04/28/2050	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	2,835,783	3,076,000	2,684,571	04/01/2032	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	00440E-AQ-0	CHUBB INA HOLDINGS LLC CALLABLE NOTES FIXED 4.15% 13/MAR/2043 USD 1000	5,093,472	5,850,000	5,839,541	03/13/2043	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Domestic Bond	976826-BP-1	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 1.95% 16/SEP/2031 USD 1000	295,172	341,000	340,981	09/16/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	718546-AK-0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 15/NOV/2034 USD 1000	1,483,407	1,523,000	1,512,055	11/15/2034	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	976826-BP-1	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 1.95% 16/SEP/2031 USD 1000	886,382	1,024,000	1,023,943	09/16/2031	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Government Bond	912828-6L-9	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/MAR/2026 USD 100	515,876	520,000	520,131	03/31/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-BQ-3	UNITED STATES OF AMERICA NOTES FIXED 0.5% 28/FEB/2026 USD 100	515,727	523,000	519,352	02/28/2026	I
0199999999 - Total				14,970,520	16,728,000	16,303,226	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)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			3,160,000	3,160,000	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	1,868,114	1,895,600	XXX	05/15/2054	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			270,000	270,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	437076-BW-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.9% 06/DEC/2028 USD 1000	131,711	130,000	XXX	12/06/2028	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	44930G-10-7	ICU MEDICAL INC COMMON STOCK USD 0.1	89,464	753	XXX		I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	4,130,453	4,785,800	XXX	08/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UB-2	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2044 USD 100	1,127,368	1,114,200	XXX	05/15/2044	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	125523-AK-6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9% 15/DEC/2048 USD 1000	1,817	2,000	XXX	12/15/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	837004-BW-9	DOMINION ENERGY SOUTH CAROLINA INC CALLABLE BOND FIXED 5.8% 15/JAN/2033 USD 1000	238,073	226,000	XXX	01/15/2033	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	91282C-DY-4	UNITED STATES OF AMERICA NOTES FIXED 1.875% 15/FEB/2032 USD 100	61,781	69,417	XXX	02/15/2032	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	91282C-EB-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2029 USD 100	3,573,968	3,782,369	XXX	02/28/2029	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	438516-CF-1	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 1.75% 01/SEP/2031 USD 1000	54,650	63,000	XXX	09/01/2031	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	037833-DW-7	APPLE INC CALLABLE NOTES FIXED 2.65% 11/MAY/2050 USD 1000	793,503	1,217,000	XXX	05/11/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	23338V-AM-8	DTE ELECTRIC CO CALLABLE BOND FIXED 2.625% 01/MAR/2031 USD 1000	223,259	243,000	XXX	03/01/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	191216-DK-3	COCA-COLA CO/THE CALLABLE NOTES FIXED 2% 05/MAR/2031 USD 1000	196,091	218,000	XXX	03/05/2031	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 3.41% 11/FEB/2026 USD 1000	347,794	347,087	XXX	02/11/2026	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	291011-BS-2	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 2.8% 21/DEC/2051 USD 1000	645	1,000	XXX	12/21/2051	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 6.875% 01/MAR/2033 USD 1000	997,401	877,000	XXX	03/01/2033	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	928563-AL-9	VMWARE LLC CALLABLE NOTES FIXED 2.2% 15/AUG/2031 USD 1000	1,768	2,000	XXX	08/15/2031	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			6,670,000	6,670,000	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	25,040	28,000	XXX	01/05/2032	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	2,489,654	3,660,000	XXX	03/01/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	83570H-10-8	SONOS INC COMMON STOCK USD 0.001	56,243	3,676	XXX		I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	16876B-AA-0	CHILDREN'S HOSPITAL CORP/THE CALLABLE BOND FIXED 4.115% 01/JAN/2047 USD 1000	276,956	326,000	XXX	01/01/2047	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	023135-BJ-4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% 22/AUG/2047 USD 1000	404,300	475,000	XXX	08/22/2047	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	438516-BU-9	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.7% 15/AUG/2029 USD 1000	222,783	233,000	XXX	08/15/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AF-1	CONOCOPHILLIPS CALLABLE NOTES FIXED 5.9% 15/OCT/2032 USD 1000	1,114	1,000	XXX	10/15/2032	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	30231G-BE-1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.44% 16/AUG/2029 USD 1000	21,000	22,000	XXX	08/16/2029	IV

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	10316T-10-4	BOX INC COMMON STOCK USD 0.0001	906	28	XXX		I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SG-4	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2049 USD 100	525,342	551,900	XXX	02/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	130788-10-2	CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	238,489	5,222	XXX		I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-JZ-5	UNITED STATES OF AMERICA NOTES FIXED 4% 15/FEB/2034 USD 100	12,999	13,000	XXX	02/15/2034	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-BD-9	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 2.9% 15/MAR/2051 USD 1000	21,698	34,000	XXX	03/15/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	515098-10-1	LANDSTAR SYSTEM INC COMMON STOCK USD 0.01	148,474	1,216	XXX		I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	63845R-10-7	NATIONAL VISION HOLDINGS INC COMMON STOCK USD 0.01	101,945	3,572	XXX		I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND FIXED 7% 15/DEC/2025 USD 1000	148,899	145,110	XXX	12/15/2025	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			24,094,000	24,094,000	XXX		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	923,116	899,200	XXX	02/15/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Cash			280,000	280,000	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash			2,068,797	2,068,797	XXX		IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AL-8	SALESFORCE INC CALLABLE NOTES FIXED 2.9% 15/JUL/2051 USD 1000	17,723	27,000	XXX	07/15/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Local Authority	64972G-G3-2	New York New York City Municipal Water Finance Authority Water And Sewer System Revenue Second General Resolution Fiscal - coupon 5.250%	234,453	220,000	XXX	06/15/2054	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			115,308,000	115,308,000	XXX		IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash			2,130,000	2,130,000	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	718172-CR-8	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 0.875% 01/MAY/2026 USD 1000	395,358	402,974	XXX	05/01/2026	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	202795-JJ-0	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.65% 15/JUN/2046 USD 1000	1,012,687	1,284,000	XXX	06/15/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-PW-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/FEB/2038 USD 100	548,120	540,000	XXX	02/15/2038	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	678858-BZ-3	OKLAHOMA GAS AND ELECTRIC CO CALLABLE NOTES FIXED 5.8% 01/APR/2055 USD 1000	412,190	386,000	XXX	04/01/2055	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			985,000	985,000	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	29364W-BN-7	ENTERGY LOUISIANA LLC CALLABLE NOTES FIXED 5.7% 15/MAR/2054 USD 1000	1,086,942	1,070,000	XXX	03/15/2054	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.25% 15/FEB/2048 USD 1000	238,145	286,000	XXX	02/15/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC NOTES FIXED 8.5% 18/JAN/2031 USD 1000	24,100	20,000	XXX	01/18/2031	I
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	86,241	77,000	XXX	06/01/2036	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash			6,880,620	6,880,620	XXX		IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash			250,000	250,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRS05BHJ91	Domestic Bond	665772-CJ-6	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 3.4% 15/AUG/2042 USD 1000	12,459	16,000	XXX	08/15/2042	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210518-DF-0	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.1% 15/AUG/2050 USD 1000	238,170	347,000	XXX	08/15/2050	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	1,873,626	2,170,900	XXX	08/15/2030	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Equities	87484T-10-8	TALOS ENERGY INC COMMON STOCK USD	31	3	XXX		I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	91324P-FL-1	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 5.625% 15/JUL/2054 USD 1000	641,497	634,000	XXX	07/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	797440-CA-0	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 2.95% 15/AUG/2051 USD 1000	117,492	178,000	XXX	08/15/2051	IV
0299999999 - Total				188,492,468	191,131,445	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America, NA	Charlotte, NC		0.000	0	0	(12,409,230)	(27,558,830)	(11,069,528)	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	277,990,501	255,694,748	216,546,308	XXX
US Bank	Minneapolis, MN		0.000	0	0	14,333,657	18,297,132	16,955,680	XXX
Wells Fargo Bank	Raleigh, NC		0.000	0	0	305,002	414,200	386,088	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	86,425	154,271	88,434	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	280,306,355	247,001,521	222,906,982	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	280,306,355	247,001,521	222,906,982	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	280,306,355	247,001,521	222,906,982	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY TBILL_CASH		08/12/2025	4.140	10/16/2025	54,904,576	0	315,701
	UNITED STATES TREASURY TBILL CASH		09/26/2025	4.022	10/23/2025	47,852,015	0	26,734
	UNITED STATES TREASURY TBILL_CASH		08/12/2025	4.133	11/06/2025	50,688,416	0	290,966
	UNITED STATES TREASURY TBILL_CASH		09/29/2025	4.010	10/28/2025	549,342	0	122
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)						153,994,349	0	633,523
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						153,994,349	0	633,523
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						153,994,349	0	633,523
8589999999. Total Cash Equivalents (Unaffiliated)						153,994,349	0	633,523
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						153,994,349	0	633,523