QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE CO. OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

New York

FOR THE QUARTER ENDED
JUNE 30, 2023

[X] **LIFE, ACCIDENT AND HEALTH** [ ] **FRATERNAL BENEFIT SOCIETIES**

2023

6 0 1 4 0 2 0 2 3 2 0 1 0 0 1 0 2

LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company of New York

NAIC Group Code 0918 (Current) 0918 (Prior) NAIC Company Code 60140 Employer's ID Number 13-3873709

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 07/11/1995 Commenced Business 08/16/1996

Statutory Home Office 2900 Westchester Avenue, Suite 305 (Street and Number), Purchase, NY, US 10577 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Corporate Way (Street and Number)

Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Mail Address 2900 Westchester Avenue, Suite 305 (Street and Number or P.O. Box), Purchase, NY, US 10577 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2900 Westchester Avenue, Suite 305 (Street and Number)

Purchase, NY, US 10577 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Internet Website Address www.jackson.com

Statutory Statement Contact Craig Alan Anderson (Name), 517-381-5500 (Area Code) (Telephone Number)

statjnlny@jackson.com (E-mail Address), 517-706-5522 (FAX Number)

OFFICERS

President	Laura Louene Prieskorn	General Counsel	Carrie Lynn Chelko
Chief Financial Officer	Marcia Lynn Wadsten	Chief Actuary	Savvas (Steve) Panagiotis Binioris

OTHER

Devkumar Dilip Ganguly, Chief Operating Officer	Christopher Allen Raub #, Chief Risk Officer	Scott Eric Romine, EVP
Craig Donald Smith, EVP	Michael Alan Costello, SVP & Treasurer	Don Wayne Cummings, SVP & Chief Accounting Officer
Scott Jay Golde, SVP	Andrea Dee Goodrich, SVP & Corporate Secretary	Guillermo Esteban Guerra, SVP
Michael Ray Hicks #, SVP	Dana Scamarcia Rapier, SVP	Stacey Lynn Schabel, SVP
Elizabeth Ann Werner, SVP	Richard Charles White, SVP	Craig Alan Anderson, VP & Controller
Marina Costa Ashiotou, VP	Dennis Allen Blue, VP	Ellen Jo Bode, VP & Appointed Actuary
Robert Irl Boles, VP	Barrett Mark Bonemer, VP	Pamela Lynn Bottles, VP
Andrew Robert Campbell, VP	Hilary Rae Cranmore, VP	Lisa Ilene Fox, VP
Joseph Kent Garrett, VP	Margaret Creamer Garza, VP	Robert William Hajdu, VP
Thomas Andrew Janda, VP	Heidi Lynn Kaiser, VP	Scott Francis Klus, VP
Deidre Jane Kosier, VP	Darren Trent Kramer, VP	Matthew Fox Laker, VP
David John Linehan, VP	Lisa Ann-Crisp Lubahn, VP	Aaron Todd Maguire, VP
Ryan Tait Mellott, VP	Dean Michael Miller, VP	Jacky Morin, VP
Joshua Kent Richardson, VP	Kristan Lee Richardson, VP	James Aaron Schultz, VP
Muhammad Sajid Shami, VP	John Frank Visicaro, VP	Brian Michael Walta, VP

DIRECTORS OR TRUSTEES

Barrett Mark Bonemer	Patrick George Boyle	Robert Keith Butler
Richard Kevin Clinton	Laura Louise Hanson	Nancy Freund Heller
Scott Eric Romine (Chairman)	Byron Porter Thompson #	

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

Laura Prieskorn	Carrie L. Chelko	Craig A. Anderson
President	General Counsel	Controller

Subscribed and sworn to before me this 8th day of August, 2023

Rhonda Phillips-Langham
Notary Public
10-Nov-24

RHONDA PHILLIPS-LANGHAM
NOTARY PUBLIC-STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires November 10, 2024
Acting in the County of Ingham

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	1,307,766,925	0	1,307,766,925	1,317,390,510
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	543,467	0	543,467	806,796
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	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 ($ (16,290,687)), cash equivalents ($ 44,256,076) and short-term investments ($ 0)	27,965,389	0	27,965,389	56,849,480
6.	Contract loans (including $ 0 premium notes)	360,908	0	360,908	355,729
7.	Derivatives	0	0	0	0
8.	Other invested assets	0	0	0	0
9.	Receivables for securities	306,228	0	306,228	383,945
10.	Securities lending reinvested collateral assets	2,505,541	0	2,505,541	9,463,168
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,339,448,458	0	1,339,448,458	1,385,249,628
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	10,192,619	0	10,192,619	10,069,404
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(178,974,086)	30,803	(179,004,889)	(192,033,120)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	85,587	0	85,587	92,093
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	41,722,912	0	41,722,912	40,905,827
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	129,056,146	0	129,056,146	112,017,853
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,554,188	0	1,554,188	1,739,607
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	0	0	0	0
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	3,041,044	0	3,041,044	2,031,052
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	9,571,580	9,571,580	0	88,349
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,355,698,448	9,602,383	1,346,096,065	1,360,160,693
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	15,251,833,176	0	15,251,833,176	13,943,777,853
28.	Total (Lines 26 and 27)	16,607,531,624	9,602,383	16,597,929,241	15,303,938,546
	DETAILS OF WRITE-INS				
1101.					
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)	0	0	0	0
2501.	Amounts due from agents	188,793	188,793	0	0
2502.	Disallowed interest maintenance reserve	9,372,140	9,372,140	0	0
2503.	Other assets	0	0	0	88,349
2598.	Summary of remaining write-ins for Line 25 from overflow page	10,647	10,647	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,571,580	9,571,580	0	88,349

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 641,019,923 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	641,019,923	729,134,799
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	8,908,087	9,176,722
4.	Contract claims:		
	4.1 Life	16,492,744	20,366,172
	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	6,040	4,566
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 $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,821,943 , accident and health $ 0 and deposit-type contract funds $ 0	5,821,943	5,542,284
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	2,405,533	2,606,295
13.	Transfers to Separate Accounts due or accrued (net) (including $ (32,934,400) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(34,951,237)	(33,925,161)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,216,963	970,756
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	586,524	1,161,699
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	2,036,093	0
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	11,676,690	10,871,792
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	0	0
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	0	0
	24.10 Payable for securities lending	2,505,541	9,463,168
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,454,305	1,659,750
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	659,179,149	757,032,842
27.	From Separate Accounts Statement	15,251,833,176	13,943,777,853
28.	Total liabilities (Lines 26 and 27)	15,911,012,325	14,700,810,695
29.	Common capital stock	2,000,000	2,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	503,858,735	503,858,735
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	181,058,181	97,269,116
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 $ 0 in Separate Accounts Statement)	684,916,916	601,127,851
38.	Totals of Lines 29, 30 and 37	686,916,916	603,127,851
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	16,597,929,241	15,303,938,546
	DETAILS OF WRITE-INS		
2501.	Escheat escrow liability - outstanding checks	551,578	385,874
2502.	Interest payable on contract claims	884,835	1,270,250
2503.	Investment escrow & unallocated proceeds	17,892	3,626
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,454,305	1,659,750
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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	51,328,202	64,537,990	118,032,989
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	23,380,082	20,671,917	42,850,549
4.	Amortization of Interest Maintenance Reserve (IMR)	(20,442)	282,416	397,529
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	59,400,542	71,318,661	132,682,305
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	18,933,650	19,388,351	38,084,305
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	4,147	4,065	7,914
9.	Totals (Lines 1 to 8.3)	153,026,181	176,203,400	332,055,591
10.	Death benefits	52,500	0	322,789
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	16,909,428	17,710,035	33,974,434
13.	Disability benefits and benefits under accident and health contracts	968	1,823	4,948
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	93,312,920	72,157,924	143,115,482
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	319,498	(1,159,677)	(159,367)
18.	Payments on supplementary contracts with life contingencies	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(88,114,875)	23,695,026	90,879,230
20.	Totals (Lines 10 to 19)	22,480,439	112,405,131	268,137,516
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	54,384,690	67,787,996	122,762,460
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	11,882,272	11,344,920	25,323,825
24.	Insurance taxes, licenses and fees, excluding federal income taxes	768,672	852,494	1,008,319
25.	Increase in loading on deferred and uncollected premiums	(14,152)	(15,024)	3,022
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(24,616,365)	(18,480,854)	(29,846,681)
27.	Aggregate write-ins for deductions	(312,172)	(669,878)	(1,339,755)
28.	Totals (Lines 20 to 27)	64,573,384	173,224,785	386,048,706
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	88,452,797	2,978,615	(53,993,115)
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)	88,452,797	2,978,615	(53,993,115)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	633,633	(946,687)	(961,196)
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)	87,819,164	3,925,302	(53,031,919)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 0 (excluding taxes of $ (448,214) transferred to the IMR)	0	(721,128)	(908,680)
35.	Net income (Line 33 plus Line 34)	87,819,164	3,204,174	(53,940,599)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	603,127,851	661,867,416	661,867,416
37.	Net income (Line 35)	87,819,164	3,204,174	(53,940,599)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (55,299)	(208,030)	114,678	(97,778)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(55,299)	(14,119)	(70,595)
41.	Change in nonadmitted assets	(2,649,701)	(508,659)	(2,392,568)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(804,898)	(130,200)	(898,269)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
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	(312,171)	(669,876)	(1,339,757)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	83,789,065	1,995,998	(58,739,566)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	686,916,916	663,863,414	603,127,851
	DETAILS OF WRITE-INS			
08.301.	General account policy fees	4,147	4,065	7,914
08.302.				
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)	4,147	4,065	7,914
2701.	Reinsurance on in-force business	(312,172)	(669,878)	(1,339,755)
2702.				
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)	(312,172)	(669,878)	(1,339,755)
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	38,316,275	60,411,350	35,891,483
2. Net investment income	23,445,197	20,638,991	42,716,027
3. Miscellaneous income	81,578,645	89,051,260	170,987,142
4. Total (Lines 1 to 3)	143,340,117	170,101,601	249,594,652
5. Benefit and loss related payments	158,230,884	6,315,339	96,407,422
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(49,635,047)	(116,221,538)	(118,658,468)
7. Commissions, expenses paid and aggregate write-ins for deductions	66,709,375	81,586,889	150,737,624
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	50,559
10. Total (Lines 5 through 9)	175,305,212	(28,319,310)	128,537,137
11. Net cash from operations (Line 4 minus Line 10)	(31,965,095)	198,420,911	121,057,515
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	70,577,785	72,403,080	141,283,937
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	2,931	2,931
12.7 Miscellaneous proceeds	7,035,344	3,740,052	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	77,613,129	76,146,063	141,286,868
13. Cost of investments acquired (long-term only):			
13.1 Bonds	64,265,244	163,837,146	244,161,497
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	0	3,796,552	8,942,643
13.7 Total investments acquired (Lines 13.1 to 13.6)	64,265,244	167,633,698	253,104,140
14. Net increase (or decrease) in contract loans and premium notes	5,179	4,351	7,457
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	13,342,706	(91,491,986)	(111,824,729)
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	(3,851,575)	(3,217,667)	(5,298,613)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(6,410,128)	(19,818,983)	6,996,495
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(10,261,703)	(23,036,650)	1,697,882
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)	(28,884,092)	83,892,275	10,930,668
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	56,849,480	45,918,813	45,918,813
19.2 End of period (Line 18 plus Line 19.1)	27,965,389	129,811,088	56,849,480

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

20.0001. Transfer of debt securities for debt securities and / or equity securities.	4,107,742	4,815,684	5,697,879
20.0002. Non-cash financial assets transferred to parent	0	61,375,399	61,375,399

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.	Industrial life	0	0	0
2.	Ordinary life insurance	217,328	217,742	485,370
3.	Ordinary individual annuities	418,394,972	634,949,166	1,098,450,455
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	3,000	2,000	7,000
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	0	0	0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	418,615,300	635,168,908	1,098,942,825
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	418,615,300	635,168,908	1,098,942,825
14.	Deposit-type contracts	460,000	0	235,247
15.	Total (Lines 13 and 14)	419,075,300	635,168,908	1,099,178,072
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Jackson National Life Insurance Company of New York (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services.

The New York State Department of Financial Services ("NYDFS") recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under New York Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the state of New York. The state has adopted certain prescribed accounting practices that differ from those found in NAIC SAP.

A Continuous CARVM reserve basis is prescribed for New York domiciled companies. In NAIC SAP, the application of Curtate CARVM reserve valuation is required. The Company's reserves are not valued under Curtate CARVM according to NAIC SAP, but rather, are valued under Continuous CARVM according to New York Insurance Law. If the application of Curtate CARVM reserve valuation were used, statutory capital and surplus would be increased by $248,698 and $304,476 as of June 30, 2023 and December 31, 2022, respectively. Additionally, net income would be decreased by $55,778 and increased by $61,448, respectively, for the periods then ended.

Valuation Manual-21: Requirements for Principle-Based Reserves for Variable Annuities ("VM-21") was amended and effective for NAIC SAP for 2020. New York state law incorporates VM-21 but also includes an additional floor calculation for purposes of defining minimum reserve standards. The Company's reserves are not valued solely under VM-21 according to NAIC SAP, but rather, are valued with the additional floor calculation according to New York Insurance Law. If reserves were established according to NAIC SAP, statutory capital and surplus would be increased by $25,817,035 and $27,733,079 as of June 30, 2023 and December 31, 2022 respectively. Additionally, net income would be decreased by $1,916,044 and increased by $1,873,416, respectively, for the periods then ended.

Valuation Manual-22: Maximum Valuation Interest Rates for Income Annuities ("VM-22") was effective for NAIC SAP for 2018. New York state law did not reference the Valuation Manual for purposes of defining minimum reserve standards in calendar year 2018, did not require VM-22 for 2019, and adopted an adaptation of VM-22 beginning in 2020. Thus, reserves for payout business are not valued according to VM-22, but rather, are valued per New York regulation. If reserves were established according to NAIC SAP, statutory capital and surplus would be decreased by $250,551 and increased by $1,233,014 as of June 30, 2023 and December 31, 2022, respectively. Additionally, net income would be decreased by $1,483,565 and increased by $1,620,364, respectively, for the periods then ended.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New York is shown below.

	SSAP #	F/S Page	F/S Line #	6/30/2023	12/31/2022
NET INCOME					
Jackson National Life Insurance Company of New York, New York basis				$ 87,819,164	$ (53,940,599)
New York Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM per New York state basis	51	4	19	(18,162,950)	(23,020,939)
Curtate CARVM per NAIC SAP	51	4	19	(18,107,172)	(23,082,387)
(Increase)/decrease in aggregate reserves to reflect Curtate CARVM				(55,778)	61,448
VM-21 reserve					
VA reserve, New York basis	51	4	19	(18,880,377)	27,511,292
VA reserve, NAIC SAP	51	4	19	(16,964,333)	25,637,876
(Increase)/decrease in aggregate reserves to reflect VM-21				(1,916,044)	1,873,416
VM-22 reserve					
IA reserve, New York basis	51	4	19	(1,365,374)	764,911
IA reserve, NAIC SAP	51	4	19	118,191	(855,453)
(Increase)/decrease in aggregate reserves to reflect VM-22				(1,483,565)	1,620,364
Tax effect of prescribed practice differences	51	4	32	—	—
NAIC SAP				$ 84,363,777	$ (50,385,371)
SURPLUS					
Jackson National Life Insurance Company of New York, New York basis				$ 686,916,916	$ 603,127,851
New York Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM per New York state basis	51	3	1	$ 318,321,587	$ 336,484,537
Curtate CARVM per NAIC SAP	51	3	1	318,072,889	336,180,061
(Increase)/decrease in aggregate reserves to reflect Curtate CARVM				248,698	304,476
VM-21 reserve					
VA reserve, New York basis	51	3	1	176,665,604	195,545,981
VA reserve, NAIC SAP	51	3	1	150,848,569	167,812,902
(Increase)/decrease in aggregate reserves to reflect VM-21				25,817,035	27,733,079
VM-22 reserve					
IA reserve, New York basis	51	3	1	65,989,894	67,355,268
IA reserve, NAIC SAP	51	3	1	66,337,423	66,219,232
(Increase)/decrease in aggregate reserves to reflect VM-22				(347,529)	1,136,036
Tax effect of prescribed practice differences	51	2	18.2	96,978	96,979
NAIC SAP				$ 712,732,098	$ 632,398,421

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 1, item B.

C. Accounting Policy

(2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of "6," which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method.

(6) Loan-backed and structured securities, hereafter collectively referred to as "loan-backed securities", are stated at amortized cost except those with an NAIC carry rating of "6," which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company:

- Recognizes the accretable yield over the life of the loan-backed security as determined at the acquisition or transaction date,
- Continues to estimate cash flows expected to be collected at least quarterly, and
- Recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and if the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected.

Investments are reduced to estimated fair value (discounted cash flows for loan-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security's forecasted cash flows as well as the severity and duration of depressed fair values.

NOTES TO FINANCIAL STATEMENTS

If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For loan-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve ("AVR") and the non-credit portion is recorded to the interest maintenance reserve ("IMR"). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the loan-backed security's amortized cost basis even though it has no intent to sell and has the intent and ability to retain the loan-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the loan-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the loan-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 4.

5. Investments

D. Loan Backed and Structured Securities

(1) Principal prepayment assumptions for loan-backed and structured securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.

(2) There were no loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date.

(3) There were no loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost.

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of June 30, 2023:

	Total	<12 Months	12+ Months
Fair Value	$ 188,554,950	$ 27,809,613	$ 160,745,337
Unrealized Loss	$ 19,469,281	$ 599,466	$ 18,869,815

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was $230,222,887 and $211,425,438 respectively.

(5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of recovery in value, and the Company's intent and ability not to sell a security prior to a recovery in fair value.

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate this review, securities with significant declines in value, or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in the value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

NOTES TO FINANCIAL STATEMENTS

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries or issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party service capabilities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) b. The aggregate fair value of all securities acquired from the sale, trade, or use of the accepted collateral (reinvested collateral) was $2,505,541 and $9,463,168 as of June 30, 2023 and December 31, 2022, respectively.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

As discussed in Note 10, the Company has a Master Repurchase Agreement with Jackson National Life Insurance Company. There were no such borrowings in 2023 or 2022.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements.

M. Working Capital Finance Investments

(2) The Company does not have working capital finance investments.

(3) The Company did not have any defaults on working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company does not have investments in derivatives, repurchase agreements and securities lending transactions.

No other significant changes have occurred since 12/31/2022 that warrant disclosure in Note 5.

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

The Company does not have a cash pooling arrangement.

6. Joint Ventures, Partnerships and Limited Liability Companies

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 7.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86-Derivatives*

(8) The Company does not have investments in derivative instruments.

B. Derivatives under *SSAP No. 108-Derivatives Hedging Variable Annuity Guarantees*

The Company does not have any derivatives hedging variable annuity guarantees.

9. Income Taxes

The Inflation Reduction Act ("IRA"), enacted on August 16, 2022, includes the Corporate Alternative Minimum Tax ("CAMT"), which was effective January 1, 2023. The reporting entity is part of a controlled group of corporations that has determined that they expect to be subject to the Corporate Alternative Minimum Tax ("CAMT") in 2023. The second quarter 2023 Financial Statements do not include an estimate of the impacts of the CAMT, because a reasonable estimate cannot be made.

10. Information Concerning Parent, Subsidiaries and Affiliates

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 10.

NOTES TO FINANCIAL STATEMENTS

11. Debt

At June 30, 2023 and December 31, 2022, the Company had no capital notes, repurchase agreements, FHLB debt or dollar repurchase agreements outstanding.

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 12.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 13.

14. Liabilities, Contingencies and Assessments

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 15.

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

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 16.

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

B(2) Not applicable.

B(4)a. Not applicable.

B(4)b. Transfer and Servicing of Financial Assets

The Company has entered into securities lending agreements with agent banks, for the purpose of earning fees, whereby blocks of securities are loaned to third parties, primarily major brokerage firms. The agreements require collateral with a minimum fair value of 102 percent of the fair value of the loaned securities, calculated on a daily basis. To further minimize the credit risks related to these programs, the financial condition of the counterparties is monitored by the agent banks on a regular basis. Cash collateral received is invested by the agent banks for the benefit of the Company and is included on the balance sheet. Securities for which all or a portion of Jackson's holdings have been loaned are identified in Schedule D with the designation "LS".

1 Identification of Transaction	2 BACV at Time of Transfer	3 Original Reporting Schedule of the Transferred Assets	4 Amount Derecognized from Sale Transaction	5 Amount that continues to be recognized in the statement of financial position (Col. 2 minus 4)	6 BACV of acquired interests in transferred assets	7 Reporting Schedule of Acquired Interests	8 Percentage of interests of a reporting entity's transferred assets acquired by affiliated entities
Securities lending	$ 2,639,591	D-1	$ —	$ 2,639,591	$ 2,505,541	DL-1	— %

C. Wash Sales - No reportable wash sales have occurred during the year.

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 17.

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

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 18.

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

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 19.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Value (NAV)	Total
Assets at fair value:					
Common stock	$ —	$ 543,467	$ —	$ —	$ 543,467
Separate account assets	—	15,251,833,176	—	—	15,251,833,176
Total assets at fair value/NAV	$ —	$15,252,376,643	$ —	$ —	$15,252,376,643

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

There were no Level 3 assets at June 30, 2023 or December 31, 2022.

(3) The Company's policy for determining and disclosing transfers between levels is to recognize transfers using beginning-of-year balances.

(4) Bonds and Equity Securities

The fair values for bonds and equity securities are determined by management using information available from independent pricing services, broker-dealer quotes, or internally derived estimates. Priority is given to publicly available prices from independent sources, when available. Securities for which the independent pricing service does not provide a quotation are either submitted to independent broker-dealers for prices or priced internally. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, credit spreads, liquidity premiums, and/or estimated cash flows based on default and prepayment assumptions.

As a result of typical trading volumes and the lack of specific quoted market prices for most bonds, independent pricing services will normally derive the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the independent pricing services and brokers may use matrix or pricing model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at relevant market rates. Certain securities are priced using broker-dealer quotes, which may utilize proprietary inputs and models. Additionally, the majority of these quotes are non-binding.

Included in the pricing of asset-backed and structured securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment assumptions believed to be relevant for the underlying collateral. Actual prepayment experience may vary from these estimates.

Internally derived estimates may be used to develop a fair value for securities for which the Company is unable to obtain either a reliable price from an independent pricing service or a suitable broker-dealer quote. These estimates may incorporate Level 2 and Level 3 inputs and are generally derived using expected future cash flows, discounted at market interest rates available from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using these internally developed pricing models, a fair value may be estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable or corroborated by market observable information and, therefore, are considered to be Level 3 inputs.

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third party pricing service methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes. In addition, the Company considers whether prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models, which are developed based on spreads and, when available, market indices. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the available market data, the price received from the third party may be adjusted accordingly.

(5) The Company has no derivative assets or liabilities.

B. The Company provides additional fair value information in Note 5.

NOTES TO FINANCIAL STATEMENTS

C. The following tables detail the aggregate fair value of the Company's financial instruments:

June 30, 2023

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV
Assets at fair value:						
Bonds	$ 1,186,556,200	$ 1,307,766,925	$ 7,312,188	$ 1,179,244,012	$ —	$ —
Common stock	543,467	543,467	—	543,467	—	—
Cash and cash equivalents	27,965,389	27,965,389	27,965,389	—	—	—
Policy loans	360,908	360,908	—	—	360,908	—
Securities lending	2,505,541	2,505,541	2,505,541	—	—	—
Separate account assets	15,251,833,176	15,251,833,176	—	15,251,833,176	—	—
Total assets at fair value	$ 16,469,764,681	$ 16,590,975,406	$ 37,783,118	$ 16,431,620,655	$ 360,908	$ —
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 222,422,598	$ 611,596,871	$ —	$ —	$ 222,422,598	$ —
Liability for deposit-type contracts	7,315,029	8,908,087	—	—	7,315,029	—
Securities lending	2,505,541	2,505,541	—	2,505,541	—	—
Separate account liabilities	15,251,833,176	15,251,833,176	—	15,251,833,176	—	—
Total liabilities at fair value	$ 15,484,076,344	$ 15,874,843,675	$ —	$ 15,254,338,717	$ 229,737,627	$ —

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

December 31, 2022

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV
Assets at fair value:						
Bonds	$ 1,187,049,104	$ 1,317,390,510	$ 7,300,624	$ 1,179,748,480	$ —	$ —
Common Stock	806,796	806,796	—	806,796	—	—
Cash and cash equivalents	56,849,480	56,849,480	56,849,480	—	—	—
Policy loans	355,729	355,729	—	—	355,729	—
Securities lending	9,463,168	9,463,168	9,463,168	—	—	—
Separate account assets	13,943,777,853	13,943,777,853	—	13,943,777,853	—	—
Total assets at fair value	$ 15,198,302,130	$ 15,328,643,536	$ 73,613,272	$ 15,124,333,129	$ 355,729	$ —
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 368,360,756	$ 859,152,263	$ —	$ —	$ 368,360,756	$ —
Liability for deposit-type contracts	8,408,590	9,176,722	—	—	8,408,590	—
Securities lending	9,463,168	9,463,168	—	9,463,168	—	—
Separate account liabilities	13,943,777,853	13,943,777,853	—	13,943,777,853	—	—
Total liabilities at fair value	$ 14,330,010,367	$ 14,821,570,006	$ —	$ 13,953,241,021	$ 376,769,346	$ —

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

D. At June 30, 2023 and December 31, 2022, the Company had no financial instruments for which it was not practicable to estimate fair value.

21. Other Items

No significant changes have occurred since 12/31/2022 that warrant disclosure in Note 21.

22. Events Subsequent

The Company is not aware of any events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

23. Reinsurance

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 23.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 24.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

    The Company does not have incurred losses or loss adjustment expenses that require disclosure in Note 25.

26. Intercompany Pooling Arrangements

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 26.

27. Structured Settlements

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 27.

28. Health Care Receivables

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 28.

29. Participating Policies

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 29.

30. Premium Deficiency Reserves

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 30.

31. Reserves for Life Contracts and Annuity Contracts

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 31.

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

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 32.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 33.

34. Premium and Annuity Considerations Deferred and Uncollected

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 34.

35. Separate Accounts

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 35.

36. Loss/Claim Adjustment Expenses

    Significant changes have not occurred since 12/31/2022 that warrant disclosure in Note 36.

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. 0001822993

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. 12/31/2021

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. 12/31/2021

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). 06/14/2023

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 [X] No [ ] N/A [ ]

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Jackson National Life Distributors, LLC	Franklin, TN				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: ......$ 3,041,044

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:
On deposit with state: $498,900

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 0

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	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ ] No [ ] N/A [X]
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. ......$ 2,505,541

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ......$ 2,505,541

16.3 Total payable for securities lending reported on the liability page. ......$ 2,505,541

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
The Bank of New York Mellon	One Wall Street, 15th Floor, New York, NY 10286 ....

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. 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
PPM America, Inc.	A..................
....	....

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 [ ] No [X]

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 [ ] No [X]

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
107269	PPM America, Inc.	JJRYDUHUMCZ72M58YS96	Securities and Exchange Commission	DS................
....	....	....	....	....

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 [ ] No [X]

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	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 0
	1.14 Total Mortgages in Good Standing	$ 0
	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)	$ 0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	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 [X] No [ ]
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 [ ]

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

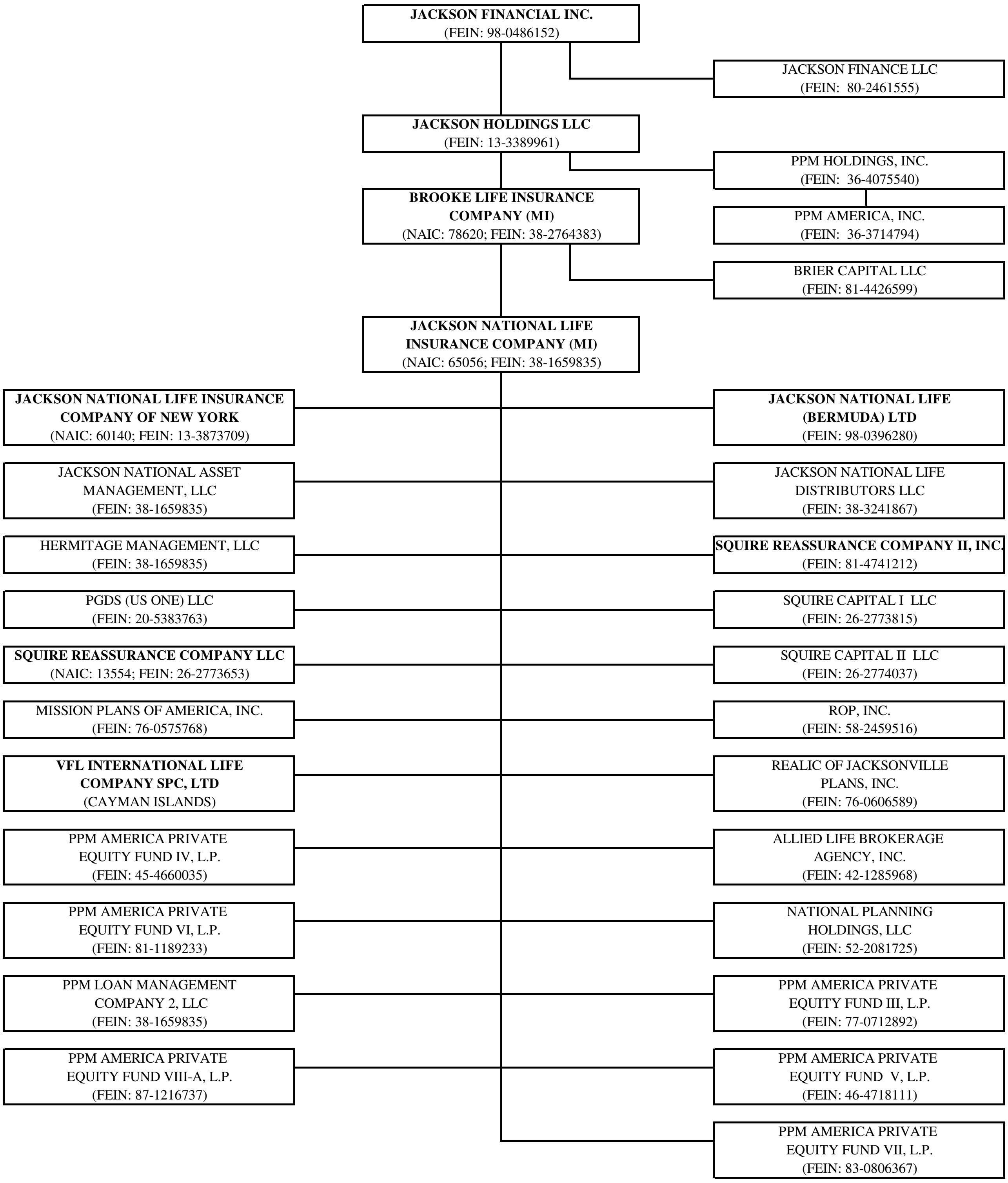
		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	N	0	52,600	0	0	52,600	0
2. Alaska AK	N	0	0	0	0	0	0
3. Arizona AZ	N	0	255,558	0	0	255,558	0
4. Arkansas AR	N	0	0	0	0	0	0
5. California CA	N	0	396,163	0	0	396,163	0
6. Colorado CO	N	2,143	7,800	0	0	9,943	0
7. Connecticut CT	N	132	637,180	0	0	637,312	0
8. Delaware DE	L	0	7,892	0	0	7,892	0
9. District of Columbia DC	N	0	200,000	0	0	200,000	0
10. Florida FL	N	23,477	3,691,807	0	0	3,715,284	0
11. Georgia GA	N	2,351	115,126	0	0	117,477	0
12. Hawaii HI	N	0	0	0	0	0	0
13. Idaho ID	N	0	0	0	0	0	0
14. Illinois IL	N	0	12,825	0	0	12,825	0
15. Indiana IN	N	0	6,000	0	0	6,000	0
16. Iowa IA	N	0	0	0	0	0	0
17. Kansas KS	N	183	0	0	0	183	0
18. Kentucky KY	N	0	0	0	0	0	0
19. Louisiana LA	N	0	7,000	0	0	7,000	0
20. Maine ME	N	805	0	0	0	805	0
21. Maryland MD	N	281	14,882	0	0	15,163	0
22. Massachusetts MA	N	0	107,000	0	0	107,000	0
23. Michigan MI	L	0	670,796	0	0	670,796	0
24. Minnesota MN	N	0	0	0	0	0	0
25. Mississippi MS	N	0	0	0	0	0	0
26. Missouri MO	N	0	0	0	0	0	0
27. Montana MT	N	0	0	0	0	0	0
28. Nebraska NE	N	0	250,000	0	0	250,000	0
29. Nevada NV	N	0	0	0	0	0	0
30. New Hampshire NH	N	0	159,977	0	0	159,977	0
31. New Jersey NJ	N	5,944	1,756,530	0	0	1,762,474	0
32. New Mexico NM	N	0	0	0	0	0	0
33. New York NY	L	190,133	407,643,586	0	0	407,833,719	460,000
34. North Carolina NC	N	617	257,937	0	0	258,554	0
35. North Dakota ND	N	0	0	0	0	0	0
36. Ohio OH	N	170	37,139	0	0	37,309	0
37. Oklahoma OK	N	0	0	0	0	0	0
38. Oregon OR	N	270	0	0	0	270	0
39. Pennsylvania PA	N	1,384	1,023,500	0	0	1,024,884	0
40. Rhode Island RI	N	0	330,000	0	0	330,000	0
41. South Carolina SC	N	2,067	168,300	0	0	170,367	0
42. South Dakota SD	N	0	0	0	0	0	0
43. Tennessee TN	N	0	15,750	0	0	15,750	0
44. Texas TX	N	0	6,879	0	0	6,879	0
45. Utah UT	N	0	0	0	0	0	0
46. Vermont VT	N	393	331,847	0	0	332,240	0
47. Virginia VA	N	214	15,000	0	0	15,214	0
48. Washington WA	N	1,229	0	0	0	1,229	0
49. West Virginia WV	N	0	0	0	0	0	0
50. Wisconsin WI	N	0	0	0	0	0	0
51. Wyoming WY	N	0	60,951	0	0	60,951	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	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens OT	XXX	0	157,946	0	0	157,946	0
59. Subtotal	XXX	231,793	418,397,971	0	0	418,629,764	460,000
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	0	0	0	0	0	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	968	0	0	0	968	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	232,761	418,397,971	0	0	418,630,732	460,000
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97 Totals (All Business)	XXX	232,761	418,397,971	0	0	418,630,732	460,000
98. Less Reinsurance Ceded	XXX	79,520	380,234,937	0	0	380,314,457	0
99. Totals (All Business) less Reinsurance Ceded	XXX	153,241	38,163,034	0	0	38,316,275	460,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	157,946	0	0	157,946	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	0	157,946	0	0	157,946	0
9401.	XXX						
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	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 3
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 54

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	UDP	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UIP	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	RE	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	13554	26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	IA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	IA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0486152		0001822993	NEW YORK STOCK EXCHANGE	JACKSON FINANCIAL INC.	DE	UIP	PUBLICLY TRADED	Board of Directors	0.000	JACKSON FINANCIAL INC	NO	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD.	BMU	IA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			20-5383763				PGDS (US ONE) LLC	DE	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2773815				SQUIRE CAPITAL I LLC	MI	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2774037				SQUIRE CAPITAL II LLC	MI	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			58-2459516				ROP, INC.	DE	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	IA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			36-4075540				PPM HOLDINGS, INC	DE	NIA	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			36-3714794				PPM AMERICA, INC	DE	NIA	PPM HOLDINGS, INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			77-0712892				PPM AMERICA PRIVATE EQUITY FUND III L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			45-4660035				PPM AMERICA PRIVATE EQUITY FUND IV L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			46-4718111				PPM AMERICA PRIVATE EQUITY FUND V L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			81-1189233				PPM AMERICA PRIVATE EQUITY FUND VI L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			38-1659835				PPM LOAN MANAGEMENT COMPANY 2, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			87-1216737				PPM AMERICA PRIVATE EQUITY FUND VIII-A L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

8. Company is utilizing an ongoing statement of exemption.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 0 1 4 0 2 0 2 3 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 0 1 4 0 2 0 2 3 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 0 1 4 0 2 0 2 3 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 0 1 4 0 2 0 2 3 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 0 1 4 0 2 0 2 3 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 0 1 4 0 2 0 2 3 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 0 1 4 0 2 0 2 3 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid other expenses	10,647	10,647	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	10,647	10,647	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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

NONE

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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

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	1,318,197,302	1,281,189,038
2.	Cost of bonds and stocks acquired	68,372,986	249,859,376
3.	Accrual of discount	764,487	1,103,442
4.	Unrealized valuation increase (decrease)	(263,329)	(168,373)
5.	Total gain (loss) on disposals	(3,110,848)	(3,277,367)
6.	Deduct consideration for bonds and stocks disposed of	74,669,458	207,826,298
7.	Deduct amortization of premium	954,779	1,956,373
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	9,900	195,226
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(16,069)	(530,917)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,308,310,392	1,318,197,302
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,308,310,392	1,318,197,302

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
BONDS								
1. NAIC 1 (a)	644,661,548	21,184,644	25,646,125	8,256,174	644,661,548	648,456,241	0	650,103,758
2. NAIC 2 (a)	627,744,112	32,212,002	17,262,678	(8,332,596)	627,744,112	634,360,840	0	635,440,498
3. NAIC 3 (a)	16,207,887	500,000	1,137,110	9,369	16,207,887	15,580,146	0	23,446,035
4. NAIC 4 (a)	9,891,363	243,498	793,414	28,251	9,891,363	9,369,698	0	8,400,219
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,298,504,910	54,140,144	44,839,327	(38,802)	1,298,504,910	1,307,766,925	0	1,317,390,510
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
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 Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,298,504,910	54,140,144	44,839,327	(38,802)	1,298,504,910	1,307,766,925	0	1,317,390,510

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

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	78,608,267	66,132,168
2.	Cost of cash equivalents acquired	174,426,912	601,933,177
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	208,779,103	589,457,078
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)	44,256,076	78,608,267
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	44,256,076	78,608,267

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

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	10
CUSIP Identification	Description	Foreign	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
02343U-AJ-4	AMCOR FINANCE USA		05/17/2023	JP MORGAN SECURITIES		990,220	1,000,000	0	2.B FE
023771-T3-2	AM AIRLIN 16-3 A		05/01/2023	BOA ML		243,498	250,000	3,897	4.B FE
05632*-AA-3	BSCH II ISSUER (I)		06/02/2023	CITIGROUP		2,302,326	2,302,326	0	2.A
05632@-AA-1	BSCH II ISSUER (II)		06/02/2023	CITIGROUP		2,697,674	2,697,674	0	2.A
22822V-AH-4	CROWN CASTLE INTERNATIONAL		05/15/2023	WELLS FARGO SECURITIES		951,630	1,000,000	7,706	2.B FE
26884T-AW-2	ERAC USA FINANCE		04/26/2023	MIZUHO SECURITIES USA		997,110	1,000,000	0	2.A FE
29366W-AD-8	ENTERGY MISSISSIPPI LLC		05/09/2023	MITSUBISHI		999,430	1,000,000	0	1.F FE
378272-BL-1	GLENCORE FUNDING		05/02/2023	MSDW		3,494,102	3,500,000	0	2.A FE
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD		4,888,453	5,000,000	0	1.A
69047Q-AC-6	OVINTIV INC		05/16/2023	GOLDMAN SACHS		997,930	1,000,000	0	2.C FE
718172-DA-4	PHILIP MORRIS INTERNATIONAL		04/27/2023	WELLS FARGO SECURITIES		3,016,980	3,000,000	32,458	1.F FE
86746A-AA-3	SNVA 2023-A A 2023-A A		05/09/2023	SMBC Nikko		1,948,651	2,000,000	0	1.D FE
87264A-BD-6	T-MOBILE USA		04/11/2023	MSDW		2,893,110	3,000,000	55,625	2.B FE
88033G-DT-4	TENET HEALTHCARE		05/02/2023	BARCLAYS CAPITAL		500,000	500,000	0	3.C FE
91324P-EJ-7	UNITEDHEALTH GROUP		04/24/2023	MSDW		2,929,260	3,000,000	56,350	1.F FE
13607L-NG-4	CANADIAN IMPERIAL BANK		04/24/2023	CIBC		2,500,000	2,500,000	0	1.F FE
13648T-AC-1	CANADIAN PACIFIC RAILWAY	A	04/18/2023	Taxable Exchange		887,812	1,000,000	12,299	2.B FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES	C	05/16/2023	BOA ML		1,997,000	2,000,000	0	1.E FE
780097-BG-5	ROYAL BANK OF SCOTLAND	C	06/01/2023	BARCLAYS CAPITAL		2,904,870	3,000,000	6,930	1.G FE
L3551#-AM-2	FERRERO INTERNATIONAL SA	D	05/11/2023	BANC OF AMERICA SECURITIES		4,000,000	4,000,000	0	2.B
N4281@-CL-7	VOPAK NV	D	04/05/2023	CITIGROUP		7,000,000	7,000,000	0	2.A
Q0695#-AA-6	AURIZON NETWORK PTY LTD	D	04/20/2023	BANC OF AMERICA SECURITIES		5,000,000	5,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						54,140,056	54,750,000	175,265	XXX
2509999997. Total - Bonds - Part 3						54,140,056	54,750,000	175,265	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						54,140,056	54,750,000	175,265	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						54,140,056	XXX	175,265	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE JACKSON NATIONAL LIFE INSURANCE CO. OF NEW YORK

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36202E-BD-0	GINNIE MAE II POOL 3636		06/01/2023	Paydown		215	215	216	216	0	(1)	0	(1)	0	215	0	0	0	4	11/20/2034	1.A FE
36202S-XJ-2	GINNIE MAE I POOL 608281		06/01/2023	Paydown		264	264	263	263	0	1	0	1	0	264	0	0	0	5	09/15/2033	1.A FE
36211N-R7-5	GINNIE MAE I POOL 518110		06/01/2023	Paydown		66	66	65	65	0	0	0	0	0	66	0	0	0	2	09/15/2029	1.A FE
36290W-K9-2	GINNIE MAE I POOL 619620		06/01/2023	Paydown		112	112	111	111	0	1	0	1	0	112	0	0	0	2	09/15/2033	1.A FE
36291A-R9-2	GINNIE MAE I POOL 622512		06/01/2023	Paydown		217	217	216	216	0	1	0	1	0	217	0	0	0	4	10/15/2033	1.A FE
36292L-CK-8	GINNIE MAE I POOL 651774		06/01/2023	Paydown		6,546	6,546	6,520	6,523	0	23	0	23	0	6,546	0	0	0	124	04/15/2036	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						7,420	7,420	7,391	7,394	0	25	0	25	0	7,420	0	0	0	141	XXX	XXX
96928*-DC-8	GSA HENDERSON NEVADA		06/15/2023	Redemption 100.0000		35,638	35,638	36,023	35,811	0	(173)	0	(173)	0	35,638	0	0	0	790	09/15/2031	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						35,638	35,638	36,023	35,811	0	(173)	0	(173)	0	35,638	0	0	0	790	XXX	XXX
3128M6-QV-3	FREDDIE MAC GOLD POOL G04668		06/01/2023	Paydown		1,136	1,136	1,121	1,121	0	15	0	15	0	1,136	0	0	0	24	03/01/2038	1.A FE
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472		06/01/2023	Paydown		1,825	1,825	1,841	1,841	0	(16)	0	(16)	0	1,825	0	0	0	33	06/01/2039	1.A FE
312934-NK-4	FREDDIE MAC GOLD POOL A87594		06/01/2023	Paydown		15,377	15,377	15,498	15,498	0	(120)	0	(120)	0	15,377	0	0	0	309	07/01/2039	1.A FE
3137A3-R8-4	FREDDIE MAC REMICS 3762 WP		06/01/2023	Paydown		51,756	51,756	49,695	51,252	0	504	0	504	0	51,756	0	0	0	848	12/15/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						70,094	70,094	68,155	69,712	0	383	0	383	0	70,094	0	0	0	1,214	XXX	XXX
00436M-AA-3	AALLC 2018-1 A		06/02/2023	Paydown		25,924	25,924	25,918	25,918	0	7	0	7	0	25,924	0	0	0	421	12/02/2033	1.F FE
00436M-AB-1	AALLC 2018-1 B		06/02/2023	Paydown		25,925	25,925	25,919	25,919	0	6	0	6	0	25,925	0	0	0	491	12/02/2033	2.B FE
020002-AZ-4	ALLSTATE		06/15/2023	Maturity		1,500,000	1,500,000	1,497,045	1,499,815	0	185	0	185	0	1,500,000	0	0	0	23,625	06/15/2023	1.G FE
04220@-AA-2	ARMENIA MOUNTAIN WIND		06/30/2023	Redemption 100.0000		128,815	128,815	128,815	128,815	0	0	0	0	0	128,815	0	0	0	2,100	12/31/2024	2.B PL
04249@-AD-3	ARMY & AIR FORCE EXCHANGE		06/15/2023	Redemption 100.0000		43,936	43,936	43,936	43,936	0	0	0	0	0	43,936	0	0	0	915	10/15/2024	1.D
05588U-AA-0	HGVGI 2019-A A		06/25/2023	Paydown		25,168	25,168	25,162	25,162	0	6	0	6	0	25,168	0	0	0	344	09/26/2033	1.F FE
05588U-AB-8	HGVGI 2019-A B		06/25/2023	Paydown		12,584	12,584	12,584	12,584	0	0	0	0	0	12,584	0	0	0	198	09/26/2033	2.B FE
05607B-AB-7	BXGNT 2017-A B		06/02/2023	Paydown		20,927	20,927	20,925	20,926	0	0	0	0	0	20,927	0	0	0	313	10/04/2032	2.C FE
058933-AQ-5	BAFC 2006-D 5A3		06/01/2023	Paydown		15,726	15,742	13,845	13,267	0	2,459	0	2,459	0	15,726	0	0	0	189	05/20/2036	1.A FM
125581-HA-9	CIT GROUP		06/20/2023	Call 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	4,911	06/19/2024	2.B FE
12626B-AD-6	COMM 2013-CR10 A4		05/01/2023	Paydown		961,040	961,040	989,822	961,042	0	(2)	0	(2)	0	961,040	0	0	0	16,145	08/10/2046	1.A
12666P-AE-4	CWL 2006-10 1AF5		06/01/2023	Paydown		0	40,403	23,054	24,835	0	(24,835)	0	(24,835)	0	0	0	0	0	800	09/25/2046	1.A FM
12667@-AA-5	CVS PASS THRU TRUST		06/10/2023	Redemption 100.0000		67,470	67,470	67,470	67,470	0	0	0	0	0	67,470	0	0	0	2,068	07/10/2030	2.B
12667F-W5-0	CWALT 2005-5R A4		04/01/2023	Paydown		6,495	6,495	6,474	6,479	0	16	0	16	0	6,495	0	0	0	108	06/25/2051	1.A FM
12669F-VS-9	CWHL 2004-5 1A5		06/01/2023	Paydown		3,939	3,939	3,655	3,662	0	277	0	277	0	3,939	0	0	0	90	06/25/2034	1.A FM
133131-AS-1	CAMDEN PROPERTY TRUST		06/15/2023	Maturity		1,500,000	1,500,000	1,483,170	1,499,092	0	908	0	908	0	1,500,000	0	0	0	36,563	06/15/2023	1.G FE
18972E-AA-3	CLYDESDALE ACQUISITION		05/19/2023	JEFFERIES & COMPANY		237,705	250,000	250,240	250,218	0	(11)	0	(11)	0	250,207	0	(12,502)	(12,502)	10,022	04/15/2029	4.B FE
212015-AL-5	CONTINENTAL RESOURCES		04/15/2023	Maturity		101,000	101,000	101,000	101,000	0	0	0	0	0	101,000	0	0	0	2,273	04/15/2023	2.C FE
22541S-Z4-3	CSFB 2004-8 CB2		05/01/2023	Paydown		0	16,040	6,506	0	0	0	0	0	0	0	0	0	0	61	12/25/2034	1.A FM
22822V-AE-1	CROWN CASTLE INTERNATIONAL		05/15/2023	WELLS FARGO SECURITIES		975,470	1,000,000	995,780	998,020	0	158	0	158	0	998,178	0	(22,708)	(22,708)	28,444	03/01/2027	2.B FE
233046-AS-0	DNKN 2021-1A A23		05/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	140	11/20/2051	2.B FE
25512D-AB-5	DIVERSIFIED ABS PHASE		06/28/2023	Redemption 100.0000		225,606	225,606	225,606	225,606	0	0	0	0	0	225,606	0	0	0	5,283	05/28/2039	2.B FE
25755T-AL-4	DPABS		04/25/2023	Paydown		7,500	7,500	7,355	7,367	0	133	0	133	0	7,500	0	0	0	138	10/25/2049	2.A FE
26884L-AH-2	EQT		06/09/2023	Call 97.3320		326,062	335,000	346,658	344,055	0	(1,924)	0	(1,924)	0	342,131	0	0	0	11,536	02/01/2025	2.C FE
28415P-AA-2	EHGVT 2016-A A		06/25/2023	Paydown		24,117	24,117	24,116	24,117	0	0	0	0	0	24,117	0	0	0	270	04/25/2028	1.F FE
28416T-AA-3	EHGVT 2019-A A		06/25/2023	Paydown		54,123	54,123	54,109	54,109	0	15	0	15	0	54,123	0	0	0	578	01/25/2034	1.A FE
28416T-AB-1	EHGVT 2019-A B		06/25/2023	Paydown		27,062	27,062	27,057	27,057	0	4	0	4	0	27,062	0	0	0	322	01/25/2034	1.F FE
29717P-AE-7	ESSEX PORTFOLIO		05/01/2023	Maturity		1,500,000	1,500,000	1,487,280	1,499,416	0	584	0	584	0	1,500,000	0	0	0	24,375	05/01/2023	2.A FE
35041J-AA-3	FFIN 2019-1A A		06/15/2023	Paydown		30,209	30,209	30,205	30,207	0	2	0	2	0	30,209	0	0	0	485	11/15/2034	1.A FE
35042P-AA-8	FFIN 2021-2A A 2021-2A A		06/15/2023	Paydown		250,901	250,901	250,894	250,896	0	5	0	5	0	250,901	0	0	0	2,272	01/15/2042	1.D FE
36185M-EG-3	GMACM 2006-J1 A6		06/01/2023	Paydown		17,439	21,243	18,685	16,985	0	454	0	454	0	17,439	0	0	0	500	04/25/2036	1.A FM
36250P-AC-9	GSMS 2015-GC32 A3		06/01/2023	Paydown		54,719	54,719	56,194	55,070	0	(351)	0	(351)	0	54,719	0	0	0	941	07/10/2048	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	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
378272-AF-5	GLENCORE FUNDING		05/30/2023	Maturity		3,358,000	3,358,000	3,142,993	3,346,367	0	11,636	0	11,636	0	3,358,000	0	0	0	69,259	05/30/2023	2.A FE
38217D-AA-8	GOODG 2023-1A A 2023-1A A		06/15/2023	Paydown		52,296	52,296	51,129	0	0	1,167	0	1,167	0	52,296	0	0	0	0	01/17/2061	1.A
38217K-AA-2	GOODG 2016-1A A		06/15/2023	Redemption 100.0000		28,084	28,084	28,070	28,072	0	13	0	13	0	28,084	0	0	0	459	10/15/2052	1.A FE
38217V-AA-8	GOODG 2017-1A A		06/15/2023	Redemption 100.0000		7,672	7,672	7,668	7,669	0	3	0	3	0	7,672	0	0	0	145	10/15/2052	1.A FE
38218D-AA-7	GOODG 2019-1A		06/15/2023	Paydown		38,309	38,309	38,298	38,309	0	0	0	0	0	38,309	0	0	0	487	10/15/2054	1.C FE
38218J-AA-4	GOODG 2022-1A B 2022-1A A		06/15/2023	Paydown		62,564	62,564	62,543	62,564	0	0	0	0	0	62,564	0	0	0	1,227	10/15/2056	1.A FE
38237D-AA-4	GOOD 2022-4CS A 2022-4CS A		06/20/2023	Paydown		51,603	51,603	48,625	48,715	0	2,888	0	2,888	0	51,603	0	0	0	1,087	11/20/2054	1.F FE
38237H-AA-5	GOOD 2021-5CS A		06/20/2023	Paydown		42,672	42,672	42,666	42,666	0	6	0	6	0	42,672	0	0	0	408	10/20/2048	1.F FE
38237J-AA-1	GOOD 2022-1GS A		06/01/2023	Paydown		88,015	88,015	87,994	87,994	0	21	0	21	0	88,015	0	0	0	986	01/20/2049	1.F FE
40417Q-AA-3	HERO 2016-4A A1		06/20/2023	Redemption 100.0000		4,275	4,275	4,273	4,274	0	1	0	1	0	4,275	0	0	0	78	09/20/2047	1.A FE
42770U-AA-1	HERO 2015-2A A		06/20/2023	Paydown		7,046	7,046	7,046	7,046	0	0	0	0	0	7,046	0	0	0	144	09/20/2040	1.A FE
42770W-AA-7	HERO 2016-2A A		06/20/2023	Paydown		6,717	6,717	6,715	6,717	0	0	0	0	0	6,717	0	0	0	129	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1		06/20/2023	Redemption 100.0000		10,544	10,544	10,543	10,545	0	(1)	0	(1)	0	10,544	0	0	0	165	09/20/2042	1.A FE
42771T-AA-3	HERO 2015-3A A		06/20/2023	Paydown		11,224	11,224	11,223	11,224	0	0	0	0	0	11,224	0	0	0	245	09/20/2041	1.A FE
431282-AQ-5	HIGHWOODS REALTY		06/27/2023	BARCLAYS CAPITAL		292,011	333,000	329,064	330,735	0	193	0	193	0	330,927	0	(38,916)	(38,916)	10,836	03/15/2028	2.B FE
44421M-AJ-9	HY 2019-55HY D		06/01/2023	Paydown		82	82	79	80	0	2	0	2	0	82	0	0	0	1	12/10/2041	1.A
465685-AG-0	ITC HOLDINGS		06/16/2023	Call 100.0000		2,000,000	2,000,000	1,994,300	1,999,657	0	251	0	251	0	1,999,908	0	92	92	77,625	07/01/2023	2.B FE
46590U-AB-8	HENDR 2018-2A B		06/15/2023	Paydown		13,682	13,682	13,677	13,677	0	4	0	4	0	13,682	0	0	0	275	10/15/2077	2.B FE
46616M-AA-8	HENDR 2010-3A A		06/15/2023	Paydown		23,056	23,056	23,051	23,054	0	2	0	2	0	23,056	0	0	0	369	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B		06/15/2023	Paydown		11,867	11,867	11,866	11,866	0	0	0	0	0	11,867	0	0	0	341	12/15/2050	1.A FE
46616Y-AA-2	HENDR 2012-2A A		06/15/2023	Paydown		13,139	13,139	13,135	13,136	0	3	0	3	0	13,139	0	0	0	225	10/15/2059	1.A FE
46617A-AA-3	HENDR 2012-3A A		06/15/2023	Paydown		9,341	9,341	9,335	9,241	0	100	0	100	0	9,341	0	0	0	153	09/15/2065	1.A FE
46617L-AA-9	HENDR 2013-3A A		06/15/2023	Paydown		11,284	11,284	11,275	11,283	0	1	0	1	0	11,284	0	0	0	192	01/17/2073	1.A FE
46640J-AR-8	JPMCC 2013-C13 A4		05/01/2023	Paydown		283,730	283,730	286,567	283,730	0	0	0	0	0	283,730	0	0	0	4,346	01/15/2046	1.A
46640J-AR-8	JPMCC 2013-C13 A4		06/16/2023	Redemption 100.0000		57,031	57,031	57,601	57,031	0	0	0	0	0	57,031	0	0	0	1,139	01/15/2046	1.A
46649Y-AC-9	JPMMT 2018-9 A3		06/01/2023	Paydown		2,642	2,642	2,654	2,654	0	(12)	0	(12)	0	2,642	0	0	0	38	02/25/2049	1.A
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		06/10/2023	Paydown		114,607	114,607	113,036	113,101	0	1,507	0	1,507	0	114,607	0	0	0	3,480	12/10/2037	1.G FE
485170-BD-5	KANSAS CITY SOUTHERN		04/18/2023	Taxable Exchange		901,110	1,000,000	999,140	999,362	0	31	0	31	0	999,393	0	(98,283)	(98,283)	12,299	11/15/2029	2.B FE
48666K-AY-5	KB HOME		05/10/2023	SUMRIDGE		231,563	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(18,438)	(18,438)	5,900	11/15/2029	3.B FE
527298-BR-3	LEVEL 3 FINANCING		05/10/2023	BARCLAYS CAPITAL		295,000	500,000	501,250	501,014	0	(82)	0	(82)	0	500,932	0	(205,932)	(205,932)	18,358	07/01/2028	4.A FE
53079E-BE-3	LIBERTY MUTUAL GROUP		06/15/2023	Maturity		220,533	220,533	220,388	220,518	0	16	0	16	0	220,533	0	0	0	4,686	06/15/2023	2.B FE
534187-BQ-1	LINCOLN NATIONAL		04/21/2023	Various		1,564,389	2,000,000	1,996,300	1,996,499	0	105	0	105	0	1,996,603	0	(432,215)	(432,215)	43,630	03/01/2032	2.A FE
53948K-AA-7	LPSLT 2020-2GF A		06/20/2023	Paydown		74,678	74,678	75,438	75,438	0	(760)	0	(760)	0	74,678	0	0	0	844	07/20/2047	1.F FE
53948N-AA-1	LPSLT 2020-3GS A		06/20/2023	Paydown		49,125	49,125	49,105	49,105	0	20	0	20	0	49,125	0	0	0	510	12/20/2047	1.F FE
55400D-AC-5	MVWOT 2019-2A C		06/20/2023	Paydown		35,033	35,033	35,022	35,022	0	11	0	11	0	35,033	0	0	0	391	10/20/2038	2.B FE
55400V-AA-9	MVWOT 2022-2A A 2022-2A A		06/20/2023	Paydown		334,141	334,141	334,087	334,087	0	53	0	53	0	334,141	0	0	0	11,034	10/21/2041	1.A FE
563136-AG-5	OMW 2020-OMW C		06/01/2023	Paydown		97	97	96	96	0	1	0	1	0	97	0	0	0	1	09/10/2039	1.A
58174#-AD-6	MCKINSEY		06/11/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	36,200	06/11/2023	1.E PL
61691A-BK-8	MSC 2015-UBS8 A3		06/01/2023	Paydown		2,442	2,442	2,661	2,504	0	(61)	0	(61)	0	2,442	0	0	0	43	12/15/2048	1.A
61763K-BA-1	MSBAM 2014-C15 A4		05/01/2023	Paydown		115,473	115,473	118,764	115,568	0	(95)	0	(95)	0	115,473	0	0	0	1,949	04/15/2047	1.A
61946C-AA-0	MSAIC 2019-1A		06/20/2023	Paydown		63,514	63,514	63,492	63,492	0	21	0	21	0	63,514	0	0	0	1,141	12/21/2043	1.F FE
61946F-AA-3	MSAIC 2018-1A A		06/20/2023	Paydown		54,536	54,536	54,533	54,534	0	2	0	2	0	54,536	0	0	0	907	06/22/2043	1.F FE
61946G-AA-1	MSAIC 2017-2A A		06/20/2023	Paydown		22,777	22,777	22,774	22,775	0	2	0	2	0	22,777	0	0	0	363	06/22/2043	1.F FE
61946Q-AA-9	MSAIC		06/20/2023	Paydown		142,454	142,454	137,188	137,420	0	5,034	0	5,034	0	142,454	0	0	0	1,564	01/20/2053	1.D FE
61946R-AA-7	MSAIC 2021-2A A		06/20/2023	Paydown		46,575	46,575	45,343	45,440	0	1,135	0	1,135	0	46,575	0	0	0	316	04/22/2047	1.D FE
62927#-AS-5	NATIONAL FOOTBALL LEAGUE G-4		04/15/2023	Redemption 100.0000		128,675	128,675	128,675	128,675	0	0	0	0	0	128,675	0	0	0	1,943	04/15/2035	1.E FE

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65249B-AA-7	NEWS CORP		05/12/2023	Various		251,043	285,000	247,318	249,525	0	1,654	0	1,654	0	251,179	0	(137)	(137)	5,359	05/15/2029	3.A FE
65249B-AB-5	NEWS CORP		05/17/2023	Various		197,800	215,000	192,425	193,316	0	647	0	647	0	193,963	0	3,837	3,837	8,247	02/15/2032	3.A FE
682680-AR-4	ONEOK		06/01/2023	Call 100.0000		300,000	300,000	295,566	299,471	0	237	0	237	0	299,708	0	292	292	16,875	09/01/2023	2.B FE
68504L-AA-9	ONGLT 2016-A A		06/08/2023	Paydown		11,328	11,328	11,327	11,327	0	1	0	1	0	11,328	0	0	0	123	03/08/2029	1.F FE
68504L-AB-7	ONGLT 2016-A B		06/08/2023	Paydown		5,664	5,664	5,664	5,664	0	0	0	0	0	5,664	0	0	0	69	03/08/2029	2.B FE
68504U-AB-7	ONGLT 2019-A B		06/09/2023	Paydown		24,134	24,134	24,130	24,131	0	3	0	3	0	24,134	0	0	0	337	04/09/2038	1.F FE
68504U-AC-5	ONGLT 2019-A C		06/09/2023	Paydown		24,133	24,133	24,133	24,133	0	1	0	1	0	24,133	0	0	0	363	04/09/2038	2.B FE
69376B-AA-4	PACEF 2020-1A A		06/20/2023	Paydown		26,633	26,633	26,633	26,633	0	0	0	0	0	26,633	0	0	0	410	09/20/2055	1.A FE
69410P-AA-1	CPACE 2021-1 A		04/10/2023	Paydown		16,403	16,403	16,402	16,403	0	0	0	0	0	16,403	0	0	0	217	10/10/2059	1.A FE
70478J-AA-2	PEARL MERGER SUB		05/11/2023	Various		80,049	90,000	80,100	90,000	0	81	9,900	(9,819)	0	80,181	0	(132)	(132)	3,422	10/01/2028	3.B FE
717081-DH-3	PFIZER		06/15/2023	Maturity		1,000,000	1,000,000	996,810	999,815	0	185	0	185	0	1,000,000	0	0	0	15,000	06/15/2023	1.E FE
82652T-AB-1	SRFC 2022-1A C		06/20/2023	Paydown		209,244	209,244	209,234	209,242	0	2	0	2	0	209,244	0	0	0	3,076	10/20/2038	1.F FE
82652T-AC-9	SRFC 2022-1A C		06/20/2023	Paydown		139,496	139,496	139,474	139,474	0	22	0	22	0	139,496	0	0	0	2,276	10/20/2038	2.B FE
82653D-AA-7	SRFC 2018-2A A		06/20/2023	Paydown		81,216	81,216	82,054	81,454	0	(238)	0	(238)	0	81,216	0	0	0	1,196	06/20/2035	1.A FE
82653E-AB-3	SRFC 2019-1A B		06/20/2023	Paydown		16,960	16,960	16,957	16,959	0	2	0	2	0	16,960	0	0	0	239	01/20/2036	1.F FE
82653E-AC-1	SRFC 2019-1A C		06/20/2023	Paydown		8,480	8,480	8,480	8,480	0	0	0	0	0	8,480	0	0	0	131	01/20/2036	2.B FE
826934-AA-9	SRFC 2022-3A A 2022-3A A		06/20/2023	Paydown		217,724	217,724	217,664	217,664	0	59	0	59	0	217,724	0	0	0	5,232	07/20/2039	1.A FE
86175E-AA-5	SSCRF 2015-1A A		06/15/2023	Paydown		38,357	38,357	38,334	38,339	0	18	0	18	0	38,357	0	0	0	563	12/15/2054	1.A FE
86361Y-AB-3	SFS 2006-B B		06/15/2023	Paydown		4,669	4,669	4,669	4,669	0	0	0	0	0	4,669	0	0	0	118	03/15/2038	1.A FE
86365F-AA-2	SFS 2010-A A		06/15/2023	Paydown		15,071	15,071	15,071	15,071	0	0	0	0	0	15,071	0	0	0	339	01/16/2046	1.A FE
86365L-AA-9	SFS 2010-B A		06/15/2023	Paydown		13,104	13,104	13,103	13,104	0	0	0	0	0	13,104	0	0	0	199	08/15/2036	1.A FE
86365L-AB-7	SFS 2010-B B		06/15/2023	Paydown		6,614	6,614	6,612	6,613	0	1	0	1	0	6,614	0	0	0	214	08/15/2036	1.B FE
86746A-AA-3	SNVA 2023-A A 2023-A A		06/20/2023	Paydown		8,577	8,577	8,357	0	0	220	0	220	0	8,577	0	0	0	43	05/20/2050	1.D FE
869504-AA-8	SPSS 2011-1A A		06/15/2023	Paydown		45,598	45,598	45,543	45,568	0	30	0	30	0	45,598	0	0	0	915	11/15/2058	1.A FE
869507-AA-1	SPSS 2017-1A A		06/15/2023	Paydown		2,967	2,967	3,264	3,237	0	(270)	0	(270)	0	2,967	0	0	0	52	01/15/2071	1.A FE
87342R-AJ-3	BELL 2021-1A A23		05/25/2023	Paydown		5,000	5,000	4,641	4,668	0	332	0	332	0	5,000	0	0	0	64	08/25/2051	2.B FE
87613#-AA-0	TARGET SHELBY MICHIGAN		06/15/2023	Redemption 100.0000		61,550	61,550	65,576	62,546	0	(996)	0	(996)	0	61,550	0	0	0	1,938	10/15/2027	1.F
88033G-CS-7	TENET HEALTHCARE		06/01/2023	Call 100.0000		104,000	104,000	104,000	104,000	0	0	0	0	0	104,000	0	0	0	4,222	07/15/2024	3.C FE
88576X-AA-4	HENDR 2010-1A A		06/15/2023	Paydown		5,904	5,904	6,155	5,994	0	(90)	0	(90)	0	5,904	0	0	0	136	07/15/2059	1.A FE
90932L-AH-0	UNITED AIRLINES INC		05/01/2023	BOA ML		225,998	250,000	260,000	258,207	0	(420)	0	(420)	0	257,787	0	(31,789)	(31,789)	6,340	04/15/2029	3.B FE
91324P-EP-3	UNITEDHEALTH GROUP		04/24/2023	MSDW		3,120,210	3,000,000	3,057,090	3,056,003	0	(3,443)	0	(3,443)	0	3,052,561	0	67,649	67,649	77,875	02/15/2028	1.F FE
918288-AC-5	VSTNA 2017-A C		06/20/2023	Paydown		41,978	41,978	41,978	41,978	0	0	0	0	0	41,978	0	0	0	509	03/20/2035	2.B FE
92343V-DY-7	VERIZON COMMUNICATIONS		04/11/2023	RBS SECURITIES		2,978,040	3,000,000	3,175,880	3,100,285	0	(6,281)	0	(6,281)	0	3,094,004	0	(115,964)	(115,964)	71,156	03/16/2027	2.A FE
92922F-VK-1	WAMU 2004-S3 B1		06/01/2023	Paydown		22,888	22,888	20,180	20,403	0	2,486	0	2,486	0	22,888	0	0	0	519	07/25/2034	1.A FM
92937U-AD-0	WFRBS 2013-C13 A4		04/01/2023	Paydown		205,964	205,964	189,985	205,645	0	319	0	319	0	205,964	0	0	0	2,060	05/15/2045	1.A
92937U-AF-5	WFRBS 2013-C13 AS		05/01/2023	Paydown		1,000,000	1,000,000	1,029,968	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,428	05/15/2045	1.A
92938C-AD-9	WFRBS 2013-C15 A4		06/01/2023	Paydown		1,368,839	1,368,839	1,415,171	1,368,839	0	0	0	0	0	1,368,839	0	0	0	23,653	08/15/2046	1.A
93934F-CS-9	WMALT 2005-8 2CB5		06/01/2023	Paydown		11,280	11,288	9,537	547	0	10,732	0	10,732	0	11,280	0	0	0	240	10/25/2035	1.A FM
94946D-AB-7	WLKRG 2019-AA B		06/15/2023	Paydown		25,944	25,944	25,937	25,939	0	5	0	5	0	25,944	0	0	0	437	06/15/2038	1.F FE
94988Q-AG-6	WFCM 2013-LC12 A4		06/01/2023	Paydown		776,472	776,471	799,706	776,471	0	0	0	0	0	776,471	0	0	0	13,899	07/15/2046	1.A
95001M-AK-6	WFCM 2017-C38 B		05/11/2023	BMO CAPITAL MARKETS		888,750	1,000,000	1,029,930	1,014,868	0	(921)	0	(921)	0	1,013,947	0	(125,197)	(125,197)	17,844	07/15/2050	1.A
95001T-AA-3	WFMBS 2019-1 A1		06/01/2023	Paydown		3,996	3,996	4,022	4,024	0	(27)	0	(27)	0	3,996	0	0	0	55	11/25/2048	1.A
38218G-AA-0	GOODG 2018-1A A	C	06/15/2023	Redemption 100.0000		23,048	23,048	23,046	23,045	0	3	0	3	0	23,048	0	0	0	460	10/15/2053	1.A FE
38218Q-AA-8	GOODG 2017-2A A	C	06/15/2023	Redemption 100.0000		33,593	33,593	33,589	33,588	0	5	0	5	0	33,593	0	0	0	556	10/15/2053	1.A FE
42772B-AA-1	HERO 2020-1A A	C	06/20/2023	Redemption 100.0000		15,291	15,291	15,288	15,288	0	3	0	3	0	15,291	0	0	0	202	09/20/2057	1.A FE
59982V-AA-7	MCSLT 2019-2GS A	C	06/20/2023	Paydown		12,909	12,909	12,908	12,908	0	1	0	1	0	12,909	0	0	0	194	07/20/2043	1.F FE
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2023	Paydown		39,899	39,899	40,868	40,845	0	(945)	0	(945)	0	39,899	0	0	0	702	03/20/2043	1.F FE

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62877C-AA-1	NORDIC AVIATION CAPITAL	D	06/15/2023	Call 100.0000		46,681	46,681	41,079	41,783	0	492	0	492	0	42,275	0	4,406	4,406	756	06/30/2026	4.B FE
639057-AF-5	NATWEST GROUP PLC	C	06/01/2023	BARCLAYS CAPITAL		2,989,740	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(10,260)	(10,260)	112,618	09/30/2028	1.G FE
75973L-AA-6	RENEW 2017-1A A	C	06/20/2023	Redemption 100.0000		7,205	7,205	7,203	7,203	0	2	0	2	0	7,205	0	0	0	112	09/20/2052	1.A FE
78413H-AA-7	SES SA	C	04/04/2023	Maturity		1,000,000	1,000,000	995,180	999,770	0	230	0	230	0	1,000,000	0	0	0	18,000	04/04/2023	2.C FE
G5147*-AB-2	JOHNSON MATTHEY	C	06/05/2023	Maturity		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	53,820	06/05/2023	1.G
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						43,673,913	44,687,243	44,697,402	44,671,140	0	5,456	9,900	(4,444)	0	44,726,175	0	(1,036,197)	(1,036,197)	978,649	XXX	XXX
2509999997. Total - Bonds - Part 4						43,787,065	44,800,395	44,808,971	44,784,057	0	5,691	9,900	(4,209)	0	44,839,327	0	(1,036,197)	(1,036,197)	980,794	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						43,787,065	44,800,395	44,808,971	44,784,057	0	5,691	9,900	(4,209)	0	44,839,327	0	(1,036,197)	(1,036,197)	980,794	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						43,787,065	XXX	44,808,971	44,784,057	0	5,691	9,900	(4,209)	0	44,839,327	0	(1,036,197)	(1,036,197)	980,794	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund		1.A	2,505,541	2,505,541	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				2,505,541	2,505,541	XXX
9999999999 - Totals				2,505,541	2,505,541	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ (6,957,627) Book/Adjusted Carrying Value $ (6,957,627)
2. Average balance for the year Fair Value $ 5,713,190 Book/Adjusted Carrying Value $ 5,713,190
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 $ 2,505,541 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:
1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Northern Trust	Chicago, IL		0.000	0	0	(22,231,559)	(18,847,745)	(17,630,756)	XXX
The Bank of New York Mellon	New York, NY		2.250	1,899	1	0	0	17,251	XXX
Bank of America	Troy, MI		0.000	0	0	(148,599)	134,647	168,701	XXX
Wells Fargo	Sioux Falls, SD		0.000	0	0	588,011	859,719	1,154,117	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,899	1	(21,792,148)	(17,853,379)	(16,290,687)	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	1,899	1	(21,792,148)	(17,853,379)	(16,290,687)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	1,899	1	(21,792,148)	(17,853,379)	(16,290,687)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		06/30/2023	5.110		44,256,076	188,930	62,013
8309999999. Subtotal - All Other Money Market Mutual Funds						44,256,076	188,930	62,013
8609999999 - Total Cash Equivalents						44,256,076	188,930	62,013