

Equitable Financial Life Insurance Company (EFLIC)
Funds Withheld Reinsurance Supplement
As of June 30, 2024 (unaudited)
(\$ millions)

	Total General		Total GA
	Account	Funds Withheld	Portfolio net of
	Portfolio	Adjustment	FWH
			Adjustment
INVESTED ASSET MIX			
Non Affiliated			
Corporate Bonds	24,044.7	5,916.6	18,128.1
US Gov't, Agencies, Municipals, Foreign Gov't	5,721.1	1,325.0	4,396.1
RMBS	371.8	318.1	53.7
CMBS	644.1	260.4	383.7
Other ABS (including CLOs)	2,880.3	353.7	2,526.6
Preferred Stock	360.9	-	360.9
Common Stock	336.0	-	336.0
Mortgage Loans and Real Estate	12,144.5	3,844.1	8,300.4
Real Estate	55.5	-	-
Other Invested Assets (Schedule BA)	3,475.6	-	3,475.6
Total Non Affiliated	50,034.5	12,017.9	37,961.1
Affiliated			
Corporate Bonds	2,200.0	-	2,200.0
US Gov't, Agencies, Municipals, Foreign Gov't	-	-	-
RMBS	-	-	-
CMBS	-	-	-
Other ABS (including CLOs)	-	-	-
Preferred Stock	-	-	-
Common Stock	-	-	-
Mortgage Loans and Real Estate	-	-	-
Other Invested Assets (Schedule BA)	92.5	-	92.5
Total Affiliated	2,292.5	-	2,292.5
Other			
Cash, Cash Equivalents, and Short-Term Investments	2,772.2	343.9	2,428.3
Derivatives	162.6	146.6	16.0
Contract Loans	3,678.4	264.2	3,414.2
All Other	227.7	20.8	206.9
Total Other	6,840.9	775.5	6,065.4
Overfunded Funds Withheld Adjustment down to Liability	-	(172.6)	172.6
Total Cash and Invested Assets	59,167.9	12,620.8	46,491.6
CREDIT QUALITY			
NAIC 1	21,367.6	5,553.4	15,814.2
NAIC 2	13,081.4	2,577.4	10,504.0
Investment Grade	34,449.0	8,130.8	26,318.2
NAIC 3	856.0	38.5	817.5
NAIC 4	750.8	2.8	748.0
NAIC 5	154.8	1.7	153.1
NAIC 6	12.3	-	12.3
Below Investment Grade	1,773.9	43.0	1,730.9
Total Fixed Maturities	36,222.9	8,173.8	28,049.1
BONDS BY ASC 820 FAIR VALUE LEVEL at STATUTORY ADMITTED VALUE			
Level 1	-	-	-
Level 2	31,693.9	8,173.8	23,520.1
Level 3	4,168.1	-	4,168.1
Total Bonds	35,862.0	8,173.8	27,688.2
INVESTMENT INCOME			
Bonds & Equities	806.6	146.0	660.6
Mortgage Loans and Real Estate	296.8	83.6	213.2
Other Invested Assets (Schedule BA)	225.3	-	225.3
Derivatives	(1,229.9)	(1,079.9)	(150.0)
Other	161.8	5.0	156.8
Gross Investment Income	260.6	(845.3)	1,105.9
Investment Expenses	(302.1)	(18.8)	(283.3)
Net Investment Income	(41.5)	(864.1)	822.6
CAPITAL GAINS (LOSSES)			
Realized			
Bonds & Equities	(12.2)	(5.2)	(7.0)
Mortgages & Real Estate	(137.7)	(57.7)	(80.0)
Other Invested Assets (Schedule BA)	(36.1)	-	(36.1)
Derivatives	(234.1)	(6.2)	(227.9)
Other (incl. IMR adjustment and cap gains tax)	48.3	-	48.3
Total Realized Gains (Losses)	(371.8)	(69.1)	(302.7)
Unrealized			
Bonds & Equities	12.7	3.6	9.1
Mortgages & Real Estate	114.5	49.5	65.0
Other Invested Assets (Schedule BA)	69.9	-	69.9
Derivatives	42.2	(9.6)	51.8
Other (incl. cap gains tax)	(38.3)	-	(38.3)
Total Unrealized Gains (Losses) incl unrealized F/X	201.0	43.5	157.5
Total Capital Gains (Losses)	(170.8)	(25.6)	(145.2)