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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 67466 Employer's ID Number 95-1079000

Organized under the Laws of NEBRASKA, State of Domicile or Port of Entry NEBRASKA

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 01/02/1868 Commenced Business 05/01/1868

Statutory Home Office 6750 MERCY ROAD (Street and Number), OMAHA , NE, US 68106 (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE (Street and Number or P.O. Box), NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact GREGORY OLEN ARMITAGE (Name), 949-219-1631 (Area Code) (Telephone Number)

GREG.ARMITAGE@PACIFICLIFE.COM (E-mail Address), (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	DARRYL DOUGLAS BUTTON	Executive Vice President & Chief Financial Officer	VIBHU RANJAN SHARMA
Senior Vice President & Chief Accounting Officer	CAROL JOY KROSKY#		

OTHER

STARLA CHIN YAMAUCHI Vice President & Secretary	CRAIG WILSON LESLIE Senior Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	VIBHU RANJAN SHARMA	ADRIAN SCOTT GRIGGS
JAY ORLANDI	BRIAN TODD WOOLFOLK	

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.

Darryl Douglas Button Chairman, President & Chief Executive Officer	Vibhu Ranjan Sharma Executive Vice President & Chief Financial Officer	Carol Joy Krosky Senior Vice President & Chief Accounting Officer

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 ....

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document

State of California SS:

County of Orange

Subscribed and sworn to (or affirmed) before me this ____ day of August, 2024 by Darryl Douglas Button, Vibhu Ranjan Sharma and Carol Joy Krosky,

proved to me on the basis of satisfactory evidence to be the persons who appeared before me.

Signature of Notary Public

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	80,761,762,705		80,761,762,705	76,921,428,756
2.	Stocks:				
	2.1 Preferred stocks	1,315,131		1,315,131	1,311,559
	2.2 Common stocks	1,068,054,152	333,656,959	734,397,193	686,791,387
3.	Mortgage loans on real estate:				
	3.1 First liens	18,636,098,696		18,636,098,696	18,647,618,920
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	72,893,113		72,893,113	75,984,449
	4.2 Properties held for the production of income (less $ .... encumbrances)	158,060		158,060	43,516,973
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 706,272,360), cash equivalents ($ 1,439,512,292) and short-term investments ($ 75,807,581)	2,221,592,233		2,221,592,233	3,018,264,875
6.	Contract loans (including $ .... premium notes)	8,257,906,961	307,175	8,257,599,786	8,187,302,679
7.	Derivatives	3,088,088,665		3,088,088,665	2,530,032,571
8.	Other invested assets	11,189,154,009	31,621,456	11,157,532,553	10,256,593,811
9.	Receivables for securities	299,635,912		299,635,912	105,858,175
10.	Securities lending reinvested collateral assets	2,179,633,287		2,179,633,287	3,095,535,758
11.	Aggregate write-ins for invested assets	487,122,579		487,122,579	347,861,787
12.	Subtotals, cash and invested assets (Lines 1 to 11)	128,263,415,505	365,585,589	127,897,829,916	123,918,101,699
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	935,419,759	301,376	935,118,383	957,052,803
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	96,172		96,172	29,783,399
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	112,197,215		112,197,215	101,300,534
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	447,967,229		447,967,229	355,219,215
	16.2 Funds held by or deposited with reinsured companies	166,554,463		166,554,463	173,490,000
	16.3 Other amounts receivable under reinsurance contracts	135,736,252	1,761,941	133,974,310	147,894,129
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	479,253,767		479,253,767	507,443,060
18.2	Net deferred tax asset	1,106,706,943	317,017,618	789,689,325	745,680,889
19.	Guaranty funds receivable or on deposit	2,830,562		2,830,562	2,902,875
20.	Electronic data processing equipment and software	151,143,101	144,400,496	6,742,605	9,613,031
21.	Furniture and equipment, including health care delivery assets ($ ....)	14,967,083	14,967,083		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	81,576,363		81,576,363	82,051,229
24.	Health care ($ ....) and other amounts receivable	189,792,792	28,532,858	161,259,934	161,145,143
25.	Aggregate write-ins for other than invested assets	714,510,289	35,448,084	679,062,205	468,091,260
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	132,802,167,495	908,015,045	131,894,152,450	127,659,769,265
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	69,017,377,734		69,017,377,734	65,575,674,145
28.	Total (Lines 26 and 27)	201,819,545,229	908,015,045	200,911,530,184	193,235,443,410
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	487,122,579		487,122,579	347,861,787
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	487,122,579		487,122,579	347,861,787
2501.	Cash value of life insurance policies	237,561,525		237,561,525	209,726,093
2502.	Net deferred losses from variable annuity hedge	366,200,655		366,200,655	213,859,560
2503.	Admitted disallowed IMR	46,681,042		46,681,042	17,063,717
2598.	Summary of remaining write-ins for Line 25 from overflow page	64,067,067	35,448,084	28,618,983	27,441,890
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	714,510,289	35,448,084	679,062,205	468,091,260

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 72,516,309,629 less $ .... included in Line 6.3 (including $ 5,897,276,504 Modco Reserve)	72,516,309,629	72,332,179,031
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	22,121,506	13,934,946
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	25,678,026,318	22,004,605,078
4.	Contract claims:		
	4.1 Life	760,726,556	793,704,371
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 56,294 and coupons $ .... due and unpaid	56,294	56,294
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 $ .... Modco)	7,548,227	7,638,453
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)	446,661	446,661
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	2,828,725	2,192,396
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 92,794,086 assumed and $ 416,042,063 ceded	508,836,149	350,991,353
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,409,954 , accident and health $ .... and deposit-type contract funds $ 4,302,251	10,712,205	18,854,590
11.	Commissions and expense allowances payable on reinsurance assumed	8,279,879	7,674,291
12.	General expenses due or accrued	253,877,909	394,295,452
13.	Transfers to Separate Accounts due or accrued (net) (including $ (890,342,172) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(510,403,375)	(491,959,249)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,817,561	5,792,157
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	79,753,384	203,094,607
17.	Amounts withheld or retained by reporting entity as agent or trustee	392,319,474	385,415,734
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	166,092,567	131,641,439
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	251,217,577	255,476,507
22.	Borrowed money $ .... and interest thereon $		10,826
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,773,763,287	1,422,589,736
	24.02 Reinsurance in unauthorized and certified ($ ....) companies	1,687,135	1,197,673
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 3,000,000) reinsurers	3,000,000	2,999,999
	24.04 Payable to parent, subsidiaries and affiliates	2,604,880	2,468,088
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	11,984,418,021	11,620,213,223
	24.08 Derivatives	980,867,000	918,173,595
	24.09 Payable for securities	644,150,059	714,811,993
	24.10 Payable for securities lending	2,179,633,287	3,095,535,758
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,347,394,656	1,673,665,273
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	120,068,085,571	115,867,700,271
27.	From Separate Accounts Statement	69,017,377,734	65,575,674,145
28.	Total liabilities (Lines 26 and 27)	189,085,463,306	181,443,374,416
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	81,202,932	82,800,396
32.	Surplus notes	1,455,159,535	1,455,076,495
33.	Gross paid in and contributed surplus	2,535,788,610	2,535,788,610
34.	Aggregate write-ins for special surplus funds	412,881,697	230,923,277
35.	Unassigned funds (surplus)	7,311,034,105	7,457,480,217
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	11,796,066,879	11,762,068,994
38.	Totals of Lines 29, 30 and 37	11,826,066,879	11,792,068,994
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	200,911,530,184	193,235,443,410
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	2,216,621,495	1,561,169,194
2502.	Disbursements payable	66,606,317	57,388,817
2503.	Unclaimed accounts and uncashed checks	30,736,105	29,175,685
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,430,739	25,931,576
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,347,394,656	1,673,665,273
3101.	Other surplus adjustments - derivatives	81,202,932	82,800,396
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	81,202,932	82,800,396
3401.	Variable annuity hedge	366,200,655	213,859,560
3402.	Admitted disallowed IMR	46,681,042	17,063,717
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	412,881,697	230,923,277

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	6,365,623,985	7,272,789,785	3,954,812,041
2.	Considerations for supplementary contracts with life contingencies	315,434		
3.	Net investment income	1,963,623,109	2,011,076,612	3,821,039,009
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,808,851)	1,212,476	(2,759,909)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(17,233,714)	3,573,146	(198,169,116)
6.	Commissions and expense allowances on reinsurance ceded	112,094,904	72,317,663	141,669,974
7.	Reserve adjustments on reinsurance ceded	(644,505,047)	(286,467,333)	(526,083,099)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	686,343,783	660,195,344	1,329,167,055
	8.2 Charges and fees for deposit-type contracts	39,356,522	22,974,201	54,406,475
	8.3 Aggregate write-ins for miscellaneous income	81,472,907	77,731,420	171,183,559
9.	Totals (Lines 1 to 8.3)	8,583,283,032	9,835,403,314	8,745,265,990
10.	Death benefits	765,034,710	840,385,423	1,634,583,360
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,667,122	513,913	10,983,800
12.	Annuity benefits	849,050,774	752,762,114	1,515,996,594
13.	Disability benefits and benefits under accident and health contracts	7,662,126	3,632,775	10,998,776
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	6,248,119,469	5,388,148,050	11,003,505,836
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	543,884,755	355,100,298	807,972,880
18.	Payments on supplementary contracts with life contingencies	173,403	171,327	311,482
19.	Increase in aggregate reserves for life and accident and health contracts	196,274,434	2,494,225,702	(7,255,658,882)
20.	Totals (Lines 10 to 19)	8,613,866,794	9,834,939,602	7,728,693,845
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	600,008,175	500,574,375	1,065,330,510
22.	Commissions and expense allowances on reinsurance assumed	205,919,034	6,896,937	12,367,493
23.	General insurance expenses and fraternal expenses	551,814,551	521,204,747	1,099,017,586
24.	Insurance taxes, licenses and fees, excluding federal income taxes	72,943,585	62,210,703	118,996,364
25.	Increase in loading on deferred and uncollected premiums	8,373,105	5,822,190	9,948,906
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(775,451,815)	(618,045,611)	(45,132,551)
27.	Aggregate write-ins for deductions	213,738,955	(12,164,249)	(39,920,928)
28.	Totals (Lines 20 to 27)	9,491,212,386	10,301,438,693	9,949,301,225
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(907,929,354)	(466,035,379)	(1,204,035,235)
30.	Dividends to policyholders and refunds to members	4,287,475	4,483,400	8,008,531
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(912,216,828)	(470,518,779)	(1,212,043,766)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	91,449,757	81,995,541	(26,195,175)
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)	(1,003,666,585)	(552,514,320)	(1,185,848,591)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,355,927 (excluding taxes of $ 593,412 transferred to the IMR)	1,050,235,172	840,897,428	1,236,910,763
35.	Net income (Line 33 plus Line 34)	46,568,587	288,383,108	51,062,172
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	11,792,068,994	11,701,694,114	11,701,694,114
37.	Net income (Line 35)	46,568,587	288,383,108	51,062,172
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 15,907,269	276,892,324	39,013,731	72,290,397
39.	Change in net unrealized foreign exchange capital gain (loss)	(6,675,675)	8,077,526	8,908,449
40.	Change in net deferred income tax	76,114,868	39,548,747	94,404,112
41.	Change in nonadmitted assets	(5,599,021)	87,326,286	233,145,675
42.	Change in liability for reinsurance in unauthorized and certified companies	(489,462)	28,592	210,132
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(351,173,551)	(148,471,129)	(251,577,641)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(17,233,714)	3,573,146	(198,169,116)
47.	Other changes in surplus in Separate Accounts Statement	17,233,714	(3,573,146)	198,169,116
48.	Change in surplus notes	83,041	78,548	(133,388,579)
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(1,723,226)	22,579,304	15,320,163
54.	Net change in capital and surplus for the year (Lines 37 through 53)	33,997,884	336,564,714	90,374,881
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,826,066,879	12,038,258,828	11,792,068,994
	DETAILS OF WRITE-INS			
08.301.	Fee income	69,397,025	63,145,739	147,255,757
08.302.	Miscellaneous income	12,075,882	14,585,681	23,927,802
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	81,472,907	77,731,420	171,183,559
2701.	Net periodic benefit cost	5,873,096	7,120,398	13,397,097
2702.	Reinsurance disbursements	226,848,733		
2703.	Miscellaneous disbursements	(19,959,456)	(19,401,988)	(53,603,251)
2798.	Summary of remaining write-ins for Line 27 from overflow page	976,583	117,340	285,226
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	213,738,955	(12,164,249)	(39,920,928)
5301.	Retirement Plan Surplus Adj	(96,500)	5,036,402	2,376,783
5302.	Other surplus adjustments - derivatives	(1,597,464)	(4,014,033)	(8,156,213)
5303.	Prior year surplus adjustment		21,556,936	21,099,593
5398.	Summary of remaining write-ins for Line 53 from overflow page	(29,261)		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,723,226)	22,579,304	15,320,163

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	6,376,993,189	7,125,654,468	15,354,421,068
2.	Net investment income	2,015,583,951	1,863,534,827	3,825,860,626
3.	Miscellaneous income	291,284,536	540,565,999	1,114,768,325
4.	Total (Lines 1 to 3)	8,683,861,677	9,529,755,294	20,295,050,019
5.	Benefit and loss related payments	8,186,585,772	7,317,246,595	14,754,852,252
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(739,773,975)	(625,240,710)	(39,709,197)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,810,326,118	1,220,759,126	2,303,752,459
8.	Dividends paid to policyholders	4,377,701	4,481,650	8,126,051
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(13,747,756)	7,918,507	(3,873,401)
10.	Total (Lines 5 through 9)	9,247,767,860	7,925,165,167	17,023,148,163
11.	Net cash from operations (Line 4 minus Line 10)	(563,906,183)	1,604,590,126	3,271,901,856
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,502,997,182	3,181,754,361	6,210,534,151
	12.2 Stocks	6,822,660	50,837,316	124,270,629
	12.3 Mortgage loans	499,677,177	746,490,023	984,207,192
	12.4 Real estate	43,368,588	26,607,556	26,607,556
	12.5 Other invested assets	3,113,465,037	2,223,975,743	5,633,995,796
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	938,815	(450,104)	(1,013,757)
	12.7 Miscellaneous proceeds	2,185,018,482	1,251,225,607	2,678,931,305
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,352,287,941	7,480,440,502	15,657,532,871
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	8,371,448,043	5,130,757,058	9,359,240,788
	13.2 Stocks	33,562,801	55,990,701	65,513,976
	13.3 Mortgage loans	483,589,201	224,590,102	790,133,906
	13.4 Real estate	403,047	621,776	1,642,647
	13.5 Other invested assets	3,969,311,696	2,926,686,959	6,232,246,067
	13.6 Miscellaneous applications	712,929,207	2,182,358,836	1,983,503,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,571,243,997	10,521,005,431	18,432,280,652
14.	Net increase (or decrease) in contract loans and premium notes	69,072,098	165,738,332	590,400,827
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,288,028,154)	(3,206,303,261)	(3,365,148,608)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			(133,549,000)
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(10,826)	148,617	(123,693)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,566,342,864	1,202,591,692	2,974,849,782
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(511,070,342)	473,227,130	(617,564,227)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,055,261,695	1,675,967,439	2,223,612,862
	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)	(796,672,642)	74,254,304	2,130,366,109
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,018,264,875	887,898,766	887,898,766
	19.2 End of period (Line 18 plus Line 19.1)	2,221,592,233	962,153,070	3,018,264,875

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

20.0001.	Reinsurance transaction			11,348,772,559
20.0002.	Other invested assets transfer to affiliated fund			1,043,205,072
20.0003.	Bonds disposed and acquired	81,638,976	226,983,627	629,075,990
20.0004.	Federal tax credits received	129,675,486	139,252,998	256,653,551
20.0005.	Stocks disposed and acquired		167,868,700	183,545,838
20.0006.	Assets in-kind received due to sale of Pacific Asset Management			168,572,276
20.0007.	Bonds transferred to other invested assets			123,239,146
20.0008.	Assets in-kind transferred to Pacific Life & Annuity			49,302,334
20.0009.	Premium tax credits received	4,992,407	4,021,423	4,936,479

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

20.0010. Bond interest in-kind received	32,488,862	874,774	966,507
20.0011. Interest purchased received as premiums	115,611	153,576	245,766
20.0012. Assets in-kind received in exchange of sale of Pacific Asset Management		168,572,276	
20.0013. Short term bond transfer to long term bond		10,488,145	
20.0014. Reclassification of long term bonds to short term bonds	107,714,965		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	2,316,818,195	2,244,696,320	4,609,462,059
2. Group life			
3. Individual annuities	4,211,009,016	4,403,579,537	8,759,505,603
4. Group annuities	634,348,334	476,336,340	2,284,181,644
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	7,162,175,545	7,124,612,197	15,653,149,307
9. Deposit-type contracts	1,368,835,376	1,050,203,574	2,046,609,972
10. Total (Lines 8 and 9)	8,531,010,921	8,174,815,771	17,699,759,279

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). 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 NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

The NE DOI has approved a permitted accounting practice, effective January 1, 2022, allowing the Company to calculate the policy reserves for funding agreements based on a methodology that differs from the NAIC SAP. Policy reserves for funding agreements are calculated based on Statement of Statutory Accounting Principle (SSAP) No. 52, *Deposit-Type Contracts*, and the reserving methodologies in Appendices A-820 and A-822 which utilizes a reference rate in the valuation interest rate calculation based on an average of a historical twelve-month period ending on June 30 of the calendar year of issue or purchase. In the permitted practice, the Company utilizes a reference rate in the valuation interest rate calculation based on the day of the funding agreement issuance which results in a policy reserve less than or equal to the NAIC SAP policy reserve.

The following table reconciles the Company's net income for the six months ended June 30, 2024 and the year ended December 31, 2023 and statutory surplus as of June 30, 2024 and December 31, 2023, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	June 30, 2024	December 31, 2023
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$46,568,587	$51,062,172
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Change in Policy Reserves	52	4	17	(3,680,081)	21,230,963
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$50,248,668	$29,831,209
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,826,066,879	$11,792,068,994
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Change in Policy Reserves	52	3	3	33,473,248	37,153,330
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,792,593,631	$11,754,915,664

B. No significant change

C. Accounting Policies:

1. No significant change

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. Perpetual bonds that do not possess or no longer possess an effective call option shall be reported at fair value regardless of NAIC designation, otherwise reported at amortized cost.

3-5. No significant change

6. LBASS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For LBASS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

7-13. No significant change

D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

In January 2024, the NAIC adopted INT 23-04, *Scottish Re Life Reinsurance Liquidation Questions* (INT 23-04), which addresses accounting and reporting for reinsurance receivables from Scottish Re's estate including impairment analysis and admissibility of reinsurance recoverables. This interpretation is to be applied generically.

Effective August 2023, the Company adopted revisions in Interpretation 23-01, *Net Negative (Disallowed) Interest Maintenance Reserve* (INT 23-01) that provides amendments to SSAP No. 7, *Asset Valuation Reserve and Interest Maintenance Reserve*, and the annual statement instructions for the reporting of net negative (disallowed) Interest Maintenance Reserve (IMR) which provides optional, limited-time guidance allowing the admittance of net negative (disallowed) IMR up to 10% of adjusted capital and surplus. As detailed within the revisions, this change will be effective until December 31, 2025, and automatically nullified on January 1, 2026, but the effective date can be adjusted.

In September 2023, the NAIC issued *Inflation Reduction Act - Corporate Alternative Minimum Tax* INT 23-03 (INT 23-03) which provides Corporate Alternative Minimum Tax (CAMT) reporting guidance effective for the year-end 2023 financial statements and periods thereafter. (See Note 9.F.3)

The Company determined a portion of the change in derivative fair value for derivatives hedging variable annuity guarantees that did not offset the designated portion of the VM-21 liability was not deferred during the year ended December 31, 2022. During 2023, the cumulative adjustment of $26 million, was recorded as an increase to the deferred asset, net derivative losses from variable annuity hedge, reported in Aggregate write-ins for other than invested assets and an increase of $21 million, net of tax, to unassigned surplus and corresponding reallocation to variable annuity hedge reported in Aggregate write-ins for special surplus funds. In prior year Note 8.B.2.c., the adjustment to the deferred asset was included in the deferred recognition.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2024 were:

	Maximum	Minimum
a. Farm	7.25%	6.12%
b. Construction and Land Development	9.48%	8.72%
c. Multi-family Residential	13.00%	9.90%
d. Commercial	8.75%	6.56%

NOTES TO FINANCIAL STATEMENTS

2-3. No significant change

4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$951,267,285	$0	$375,044,353	$0	$17,152,958,447	$106,988,199	$18,586,258,284
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	679,660	0	0	0	0	0	679,660
(d) 90-179 Days Past Due	6,189,383	0	0	0	0	0	6,189,383
(e) 180+ Days Past Due	3,695,272	0	0	0	39,276,097	0	42,971,369
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$6,189,383	$0	$0	$0	$0	$0	$6,189,383
(b) Interest Accrued	207,098	0	0	0	0	0	207,098
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$3,695,272	$0	$0	$0		$0	$3,695,272
(b) Interest Accrued	363,395	0	0	0	0	0	363,395
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$18,858,369	$0	$0	$0	$984,805,281	$106,988,199	$1,110,651,849
b. Prior Year							
1. Recorded Investment							
(a) Current	$947,353,995	$0	$231,728,591	$0	$17,041,621,561	$106,975,319	$18,327,679,466
(b) 30-59 Days Past Due	4,369,867	0	0	0	32,276,097	0	36,645,964
(c) 60-89 Days Past Due	4,222,296	0	0	0	224,886,477	0	229,108,773
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	13,039,030	0	0	0	41,145,687	0	54,184,717
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$13,039,030	$0	$0	$0	$0	$0	$13,039,030
(b) Interest Accrued	644,150	0	0	0	0	0	644,150
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$19,107,902	$0	$0	$0	$935,521,273	$106,975,319	$1,061,604,494

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $2,614 million and $2,841 million at June 30, 2024 and December 31, 2023, respectively.

NOTES TO FINANCIAL STATEMENTS

5. Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	39,276,097	0	39,276,097
3. Total (1+2)	$0	$0	$0	$0	$39,276,097	$0	$39,276,097
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0
b. Prior Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	374,279,861	0	374,279,861
3. Total (1+2)	$0	$0	$0	$0	$374,279,861	$0	$374,279,861
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0

6. Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$0	$0	$0	$0	$19,638,048	$0	$19,638,048
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	39,276,097	0	39,276,097
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0
b. Prior Year							
1. Average Recorded Investment	$0	$0	$0	$0	$111,575,128	$0	$111,575,128
2. Interest Income Recognized	0	0	0	0	22,029,105	0	22,029,105
3. Recorded Investments on Nonaccrual Status	0	0	0	0	73,421,784	0	73,421,784
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

7-9. No significant change

B. Debt Restructuring:

		June 30, 2024	December 31, 2023
1.	The Total Recorded Investment in Restructured Loans and Bonds, as of Year-end	$39,276,097	$333,134,174
2.	The Realized Capital Losses Related to These Loans and Bonds	0	0
3.	Total Contractual Commitments to Extend Credit to Debtors Owing Receivables Whose Terms Have Been Modified in Troubled Debt Restructurings	0	0
4.	The Company Accrues Interest Income on Impaired Loans and Bonds to the Extent It Is Deemed Collectible (Delinquent Less Than 90 Days) and the Loans and Bonds Continue to Perform Under Their Original or Restructured Contractual Terms. Interest Income on Non-Performing Loans Is Generally Recognized on a Cash Basis.		

C. No significant change

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities:

1. Prepayment assumptions for LBASS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.

2. No other than temporary impairments (OTTIs) were recognized on LBASS due to intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

3. The following table presents all LBASS with an OTTI recognized in the current reporting period, whereby the present value of cash flows expected to be collected is less than the amortized cost basis of the securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
44509PAA6	$10,002,515	$8,502,515	$1,500,000	$8,502,515	$8,500,000	6/30/2024
62878HAB7	19,333,555	15,526,326	3,807,229	15,526,326	15,464,114	6/30/2024
62883*AA0	21,760,976	17,477,844	4,283,132	17,477,844	17,397,128	6/30/2024
62883*AB8	4,835,440	3,883,633	951,807	3,883,633	3,866,029	6/30/2024
62883*AC6	12,086,064	9,706,546	2,379,518	9,706,546	9,665,071	6/30/2024
62883*AD4	12,566,093	10,091,394	2,474,699	10,091,394	10,051,674	6/30/2024
62883*AF9	9,667,031	7,763,416	1,903,615	7,763,416	7,732,058	6/30/2024
Total	XXX	XXX	$17,300,000	XXX	XXX	XXX

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of June 30, 2024 are as follows:

		June 30, 2024
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$110,885,552
	2. 12 Months or Longer	836,823,271
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$3,635,295,199
	2. 12 Months or Longer	6,375,357,530

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

   In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value, the reasons for the decline (credit event, currency or interest rate related including spread widening), the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. No significant change

2. For securities lending transactions, the carrying value of securities classified as bonds and on loan at June 30, 2024 was $2.3 billion. The Company recorded cash collateral received of $2.2 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 - Liabilities, Surplus and Other Funds. The Company may occasionally utilize amounts from the cash collateral for short-term liquidity for general corporate purposes and, as such, does not include these amounts in Schedule DL. As of June 30, 2024, $0 was utilized for general corporate purposes.

3. Collateral Received

   a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$2,179,633,287
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	2,179,633,287
(g)	Securities Received	0
(h)	Total Collateral Received	$2,179,633,287

   2. No significant change

NOTES TO FINANCIAL STATEMENTS

b. The Company has not sold or repledged collateral received from securities lending agreements.

c. No significant change

4. No significant change

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	1,189,633,287	1,189,633,287
(c)	31 to 60 Days	140,000,000	140,000,000
(d)	61 to 90 Days	850,000,000	850,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	2,179,633,287	2,179,633,287
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$2,179,633,287	$2,179,633,287

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in assets with a maturity date of 90 days or less.

6-7. No significant change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

1. In 2022, the Company entered into repurchase agreements with unaffiliated financial institutions. Under these agreements, the Company sells bonds and receives cash in an amount equal to at least 102% of the estimated fair value of the bonds sold at the inception of the transaction, with a simultaneous agreement to repurchase such bonds at a future date or on demand in an amount equal to the cash initially received plus interest. The Company monitors the ratio of the cash-held to the estimated fair value of the bonds sold throughout the duration of the transaction and additional cash or securities are obtained as necessary. Bonds sold under such transactions may be sold or re-pledged by the transferee. Income and expense associated with repurchase agreements are recorded in the accompanying Statutory Summary of Operations as net investment income. There are no amounts outstanding under these agreements as of June 30, 2024.

NOTES TO FINANCIAL STATEMENTS

2. Type of Repo Trades Used

	First Quarter	Second Quarter
(a) Bilateral (Yes/No)	Yes	Yes
(b) Tri-party (Yes/No)	Yes	Yes

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter
a. Maximum Amount		
1. Open - No Maturity	$0	$0
2. Overnight	0	0
3. 2 Days to 1 Week	0	0
4. > 1 Week to 1 Month	0	0
5. > 1 Month to 3 Months	0	0
6. > 3 Months to 1 Year	0	0
7. > 1 Year	0	0

	First Quarter	Second Quarter
b. Ending Balance		
1. Open - No maturity	$0	$0
2. Overnight	0	0
3. 2 Days to 1 Week	0	0
4. > 1 Week to 1 Month	0	0
5. > 1 Month to 3 Months	0	0
6. > 3 Months to 1 Year	0	0
7. > 1 Year	0	0

4. The Company has not sold or acquired any securities that resulted in default.

5. Securities Sold Under Repo-Secured Borrowings

	First Quarter	Second Quarter
(a) Maximum Amount		
1. BACV	$0	$0
2. Nonadmitted - Subset of BACV	0	0
3. Fair Value	0	0
(b) Ending Balance		
1. BACV	0	0
2. Nonadmitted - Subset of BACV	0	0
3. Fair Value	0	0

6. The Company has no amounts outstanding under these agreements as of June 30, 2024.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter
a. Maximum Amount		
1. Cash	$0	$0
2. Securities - FV	0	0

	First Quarter	Second Quarter
b. Ending Balance		
1. Cash	$0	$0
2. Securities - FV	0	0

NOTES TO FINANCIAL STATEMENTS

8-10. The Company has no amounts outstanding for repurchase agreements as of June 30, 2024.

11. Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter
a. Maximum Amount		
1. Cash (Collateral - All)	$0	$0
2. Securities Collateral - FV	0	0

	First Quarter	Second Quarter
b. Ending Balance		
1. Cash (Collateral - All)	$0	$0
2. Securities Collateral - FV	0	0

G. Reverse Repurchase Agreements Transactions Accounted for as a Secured Borrowing:

1. The Company invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by United States (U.S.) Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. For the securities lending program, reverse repurchase agreements had a maximum maturity of 90 days and are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

   In 2022, the Company entered into a reverse repurchase transaction commitment of $250 million with an unaffiliated financial institution. Under this agreement, the Company purchases U.S. Treasury Securities and loans cash, with a simultaneous agreement to resell such securities at a future date or on demand in an amount equal to the cash initially loaned plus interest. There were no amounts outstanding under this agreement as of June 30, 2024.

2. Type of Repo Trades Used

	First Quarter	Second Quarter
(a) Bilateral (Yes/No)	Yes	Yes
(b) Tri-party (Yes/No)	Yes	Yes

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter
a. Maximum Amount		
(a) Open - No Maturity	$0	$0
(b) Overnight	1,025,000,000	860,000,000
(c) 2 Days to 1 Week	1,550,000,000	1,325,000,000
(d) > 1 Week to 1 Month	2,940,000,000	2,640,000,000
(e) > 1 Month to 3 Months	2,850,000,000	2,550,000,000
(f) > 3 Months to 1 Year	0	0
(g) > 1 Year	0	0

	First Quarter	Second Quarter
b. Ending Balance		
(a) Open - No Maturity	$0	$0
(b) Overnight	400,000,000	300,000,000
(c) 2 Days to 1 Week	300,000,000	0
(d) > 1 Week to 1 Month	490,000,000	650,000,000
(e) > 1 Month to 3 Months	2,250,000,000	990,000,000
(f) > 3 Months to 1 Year	0	0
(g) > 1 Year	0	0

4. The Company has not sold or acquired any securities that resulted in default.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowings

	First Quarter	Second Quarter
(a) Maximum Amount	$4,131,151,682	$4,115,732,955
(b) Ending Balance	3,607,535,379	2,036,599,005

NOTES TO FINANCIAL STATEMENTS

6. Fair Value of Securities Acquired Under Repo-Secured Borrowings by NAIC Designation

ENDING BALANCE		None	NAIC 1	NAIC 2	NAIC 3
(a)	Bonds - FV	$0	$883,795,385	$446,084,009	$420,725,778
(b)	LBASS - FV	0	0	0	0
(c)	Preferred Stock - FV	0	0	0	0
(d)	Common Stock - FV	0	0	0	0
(e)	Mortgage Loans - FV	0	0	0	0
(f)	Real Estate - FV	0	0	0	0
(g)	Derivatives - FV	0	0	0	0
(h)	Other Invested Assets - FV	0	0	0	0
(i)	Total Assets - FV	$0	$883,795,385	$446,084,009	$420,725,778

ENDING BALANCE		NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
(a)	Bonds - FV	$297,293,833	$0	$0	$0
(b)	LBASS - FV	0	0	0	0
(c)	Preferred Stock - FV	0	0	0	0
(d)	Common Stock - FV	0	0	0	0
(e)	Mortgage Loans - FV	0	0	0	0
(f)	Real Estate - FV	0	0	0	0
(g)	Derivatives - FV	0	0	0	0
(h)	Other Invested Assets - FV	0	0	0	0
(i)	Total Assets - FV	$297,293,833	$0	$0	$0

7. Collateral Provided - Secured Borrowing

a. Maximum Amount	First Quarter	Second Quarter
1. Cash	$3,965,000,000	$3,890,000,000
2. Securities - FV	0	11,300,000
3. Securities - BACV	0	0
4. Nonadmitted Subset - BACV	0	0

b. Ending Balance	First Quarter	Second Quarter
1. Cash	$3,440,000,000	$1,940,000,000
2. Securities - FV	0	0
3. Securities - BACV	0	0
4. Nonadmitted Subset - BACV	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$300,000,000	$300,000,000
(b) 30 Days or Less	650,000,000	650,000,000
(c) 31- 90 Days	990,000,000	990,000,000
(d) > 90 Days	0	0

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter
a. Maximum Amount		
1. Cash	$3,965,000,000	$3,890,000,000
2. Securities - FV	0	11,300,000

	First Quarter	Second Quarter
b. Ending Balance		
1. Cash	$3,440,000,000	$1,940,000,000
2. Securities - FV	0	0

10. Recognized Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter
a. Maximum Amount		
1. Repo Securities Sold/Acquired with Cash Collateral	$3,965,000,000	$3,890,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	11,300,000

	First Quarter	Second Quarter
b. Ending Balance		
1. Repo Securities Sold/Acquired with Cash Collateral	$3,440,000,000	$1,940,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0

H. The Company did not have any repurchase agreements transactions accounted for as a sale.

I. The Company did not have any reverse repurchase agreements transactions accounted for as a sale.

J-K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b. Collateral Held Under Security Lending Agreements	2,179,633,287	0	0	0	2,179,633,287	3,095,535,758	(915,902,470)	0	2,179,633,287	1.080%	1.085%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	17,699,644	0	0	0	17,699,644	17,483,794	215,850	0	17,699,644	0.009%	0.009%
i. FHLB Capital Stock	88,114,200	0	0	0	88,114,200	65,762,500	22,351,700	0	88,114,200	0.044%	0.044%
j. On Deposit With States	6,031,787	0	0	0	6,031,787	6,026,859	4,928	0	6,031,787	0.003%	0.003%
k. On Deposit With Other Regulatory Bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	10,816,073,545	0	0	0	10,816,073,545	9,270,741,474	1,545,332,071	0	10,816,073,545	5.359%	5.384%
m. Pledged as Collateral Not Captured in Other Categories	1,402,450,223	0	0	0	1,402,450,223	1,046,979,370	355,470,853	0	1,402,450,223	0.695%	0.698%
n. Other Restricted Assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o. Total Restricted Assets	$14,510,002,686	$0	$0	$0	$14,510,002,686	$13,502,529,755	$1,007,472,932	$0	$14,510,002,686	7.191%	7.222%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivative Contracts	$1,402,450,223	$0	$0	$0	$1,402,450,223	$1,046,979,370	$355,470,853	$1,402,450,223	0.695%	0.698%
Total (c)	$1,402,450,223	$0	$0	$0	$1,402,450,223	$1,046,979,370	$355,470,853	$1,402,450,223	0.695%	0.698%

(a) Subset of Column 1

(b) Subset of Column 3

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

3. No significant change

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted & Nonadmitted) (*)	4 % of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$2,148,377,000	$2,148,377,000	1.618%	1.629%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$2,179,633,287	$2,179,633,287	1.641%	1.653%
i. Other	0	0	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$4,328,010,287	$4,328,010,287	3.259%	3.281%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

(*) j = Column 1 divided by Asset Page, Line 26, Column 1
t = Column 1 divided by Asset Page, Line 27, Column 1
(**) j = Column 1 divided by Asset Page, Line 26, Column 3
t = Column 1 divided by Asset Page, Line 27, Column 3

	1 Amount	2 % of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$4,328,010,287	3.605%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

(*) u = Column 1 divided by Liability Page, Line 26, Column 1
v = Column 1 divided by Liability Page, Line 27, Column 1

M. Working Capital Finance Investments (WCFI):

1. Aggregate WCFI Book/Adjusted Carrying Value by NAIC Designation

	Gross Asset June 30, 2024	Nonadmitted Asset June 30, 2024	Net Admitted Asset June 30, 2024
a. WCFI Designation 1	$856,778,221	$0	$856,778,221
b. WCFI Designation 2	309,105,606		309,105,606
c. WCFI Designation 3		0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$1,165,883,827	$0	$1,165,883,827

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs (WCFP)

	Book/Adjusted Carrying Value
a. Up to 180 Days	$1,138,072,409
b. 181 to 365 Days	27,811,418
c. Total	$1,165,883,827

3. The Company did not have any events of default on WCFI.

NOTES TO FINANCIAL STATEMENTS

N. The Company does not have any offsetting and netting of assets and liabilities.

O-Q. No significant change

R. The Company did not participate in cash pooling.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

A. Derivatives Under SSAP No. 86, *Derivatives*

1-7. No significant change

8. For equity call options with deferred financing premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2024	$45,744,509
2025	50,494,236
2026	49,049,992
2027	122,630,949
Thereafter	25,309,697
Total Undiscounted Future Settled Premium Commitments	$293,229,383

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2023	$529,667,102	$697,389,555	$697,389,555
Current Year - 2024	$293,229,383	$680,515,736	$680,515,736

B. Derivatives Under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*

1. No significant change

2. Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

	Amortization Year	Deferred Assets	Deferred Liabilities
1.	2024	$21,890,048	$0
2.	2025	43,995,229	0
3.	2026	43,995,229	0
4.	2027	43,995,229	0
5.	2028	43,995,229	0
6.	2029	43,995,229	0
7.	2030	43,995,229	0
8.	2031	43,995,229	0
9.	2032	24,853,098	0
10.	2033	11,490,905	0
	Total	$366,200,655	$0

b. Total Deferred Balance * $366,200,655

**Should agree to Column 19 of Schedule DB, Part E*

NOTES TO FINANCIAL STATEMENTS

c. Reconciliation of Amortization

1. Prior Year Total Deferred Balance	$213,859,560
2. Current Year Amortization	16,817,431
3. Current Year Deferred Recognition	(169,158,526)
4. Ending Deferred Balance [1-(2+3)]	$366,200,655

d-e. No significant change

3-4. No significant change

9. INCOME TAXES

A-E. No significant change

F. Consolidation of Return with Other Entities:

1-2. No significant change

3. The Inflation Reduction Act enacted on August 16, 2022 is effective January 1, 2023 and imposes a 15% CAMT on corporations with three-year average adjusted financial statement income over $1.0 billion. The CAMT is payable to the extent the CAMT liability exceeds the regular corporate income tax liability; however, any CAMT paid would be available as a credit with indefinite carryover that could reduce future regular tax in excess of CAMT.

   Following the guidance of Statutory Accounting Principles Working Group INT 23-03, the Company has determined that it is an applicable reporting entity starting in 2024. CAMT has not been recognized on the financial statements for the six months ended June 30, 2024, since the Company's regular tax liability exceeds its CAMT liability.

G-I. No significant change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

No significant change

11. DEBT

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB of Topeka. The Company is eligible to receive advances from the FHLB based on a percentage of the Company’s statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $6.9 billion and $6.0 billion as of June 30, 2024 and December 31, 2023, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. The Company received advances under short-term debt arrangements to provide for additional liquidity which were accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. There was no debt outstanding with the FHLB as of June 30, 2024.

   Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts.

NOTES TO FINANCIAL STATEMENTS

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	86,079,000	86,079,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	1,535,200	1,535,200	0
(e) Aggregate Total (a+b+c+d)	$88,114,200	$88,114,200	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$6,933,000,000	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	63,579,000	63,579,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	1,683,500	1,683,500	0
(e) Aggregate Total (a+b+c+d)	$65,762,500	$65,762,500	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$6,006,000,000	XXX	XXX

* Required stock

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	86,079,000	86,079,000	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB [(1)]

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$9,999,004,577	$10,816,073,545	$1,923,976,000
2. Current Year General Account Total Collateral Pledged	9,999,004,577	10,816,073,545	1,923,976,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	8,193,458,027	9,270,741,474	1,423,976,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$9,999,004,577	$10,816,073,545	$1,423,976,000
2. Current Year General Account Maximum Collateral Pledged	9,999,004,577	10,816,073,545	1,423,976,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	8,193,458,027	9,270,741,474	1,423,976,000

[(1)] In 2023, the Company entered into a Subsidiary Collateral and Security Agreement with Pacific Asset Holdings LLC, a wholly owned subsidiary of the Company, to pledge certain affiliate collateral to the FHLB on behalf of the Company.

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	1,923,976,000	1,923,976,000	0	$1,929,443,463
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,923,976,000	$1,923,976,000	$0	$1,929,443,463
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	1,423,976,000	1,423,976,000	0	$1,429,301,419
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,423,976,000	$1,423,976,000	$0	$1,429,301,419

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$0	$0	$0
2. Funding Agreements	1,923,976,000	1,923,976,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$1,923,976,000	$1,923,976,000	$0

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (Yes / No)?
1. Debt	No
2. Funding Agreements	Yes
3. Other	No

NOTES TO FINANCIAL STATEMENTS

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	June 30, 2024	December 31, 2023	June 30, 2024	December 31, 2023	June 30, 2024	December 31, 2023
a. Service Cost	$1,619,365	$5,012,458	$0	$0	$0	$0
b. Interest Cost	2,136,372	3,736,052	87,000	175,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	394,607	1,038,802	(156,000)	(368,000)	0	0
f. Prior Service Cost or Credit	56,228	112,456	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	3,808,752	0	0	0	0
h. Total Net Periodic Benefit Cost	$4,206,572	$13,708,520	($69,000)	($193,000)	$0	$0

5-18. No significant change

B-I. No significant change

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A-I. No significant change

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of June 30, 2024:

1. Cumulative Unrealized Gains and (Losses): $968 million
2. Nonadmitted Assets: $908 million
3. Separate Account Business: $0 million
4. Asset Valuation Reserve (AVR): $1,774 million
5. Provision for Reinsurance: $0 million

K. The Company Issued the Following Surplus Debentures or Similar Obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/ Or Principal
00002	06/15/2009	9.250%	1,000,000,000	N	300,000,000	300,000,000	0
00003	01/22/2013	5.125%	500,000,000	Y	405,632,651	405,708,863	0
00004	10/24/2017	4.300%	750,000,000	N	749,443,843	749,450,672	0
Total	XXX	XXX	$2,250,000,000	XXX	$1,455,076,494	$1,455,159,535	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentages (Not Including Amounts Paid To a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
00002	13,875,000	1,063,998,688	0	0	700,000,000	06/15/2039
00003	10,595,019	252,141,724	0	0	89,510,000	01/25/2043
00004	16,131,828	209,617,763	0	0	0	10/24/2067
Total	$40,601,847	$1,525,758,175	XXX	$0	$789,510,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject To Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used To Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party To the Surplus Note Issuer? (Y/N)
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
Total	N/A	N/A	XXX

There are no other significant changes to this disclosure.

L-M. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change

15. LEASES

No significant change

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

1. The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	June 30, 2024	December 31, 2023	June 30, 2024	December 31, 2023
a. Swaps	$20,079,440,339	$18,261,074,548	$0	$0
b. Futures	2,307,179,031	3,128,885,746	0	0
c. Options	45,150,673,180	26,852,718,167	0	0
d. Total	$67,537,292,550	$48,242,678,461	$0	$0

2-4. No significant change

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. No significant change

B. Transfer and Servicing of Financial Assets

1. No significant change

2. The Company did not enter into agreements to service assets or liabilities.

3. No significant change

4. The Company did not have securitizations, asset-backed financing arrangements or similar transfers accounted for as sales.

5-7. No significant change

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated sold and reacquired within 30 days of the sale date.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.

Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in inactive markets, and model-derived valuations for which all significant inputs are observable market data.

Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of June 30, 2024:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$5,089,782	$17,429,192	$0	$22,518,974
Total Bonds	0	5,089,782	17,429,192	0	22,518,974
Preferred Stocks					
Industrial and Miscellaneous	0	314,132	1,000,999	0	1,315,131
Total Preferred Stock	0	314,132	1,000,999	0	1,315,131
Common Stocks					
Industrial and Miscellaneous	51,765,756	0	90,176,977	0	141,942,733
Affiliates	29,647,061 (a)	0	0	0	29,647,061
Total Common Stocks	81,412,817	0	90,176,977	0	171,589,794
Derivatives					
Foreign Currency and Interest Rate Swaps	0	353,035,868	0	0	353,035,868
Equity Derivatives	13,146,185	0	2,675,598,225	0	2,688,744,410
Total Derivatives	13,146,185	353,035,868	2,675,598,225	0	3,041,780,278
Other Invested Assets	0	0	160,156,945	0	160,156,945
Separate Account Assets (b)	61,606,736,290	0	0	1,415,752,507	63,022,488,797
Total Assets at Fair Value/NAV	$61,701,295,292	$358,439,782	$2,944,362,338	$1,415,752,507	$66,419,849,919
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$898,186,512	$0	$0	$898,186,512
Equity Derivatives	0	0	28,873,469	0	28,873,469
Total Derivatives	0	898,186,512	28,873,469	0	927,059,981
Total Liabilities at Fair Value	$0	$898,186,512	$28,873,469	$0	$927,059,981

(a) Consists of mutual funds managed by affiliated entities.

(b) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at April 1, 2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Sales	Settlements	Beginning Balance at June 30, 2024
Bonds									
Issuer Obligation	$51,073	$17,429,192 (a)	$0	$0	$0	$0	$0	($51,073)	$17,429,192
Preferred Stock									
Industrial and Miscellaneous	1,000,999	0	0	0	0	0	0	0	1,000,999
Common Stocks									
Industrial and Miscellaneous	64,066,589	0	0	0	691,688	28,893,700	(3,475,000)	0	90,176,977
Derivatives, net	2,530,664,132	0	0	239,755,823	5,296,396	342,444,503	0	(471,436,099)	2,646,724,755
Other Invested Assets	159,341,676	0	0	0	(4,257,049)	5,072,318	0	0	160,156,945
Total	$2,755,124,469	$17,429,192	$0	$239,755,823	$1,731,035	$376,410,521	($3,475,000)	($471,487,172)	$2,915,488,868

(a) Transferred into Level 3 due to changes in fair value.

3. Transfers in and/or out are recognized at the end of each quarter.

NOTES TO FINANCIAL STATEMENTS

4. The fair values of bonds, residual tranches (reported in Other Invested Assets), preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers or are valued internally using various valuation techniques.

   The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

   For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally developed valuations of fair value did not produce material differences in the fair values for the majority of the portfolio; accordingly, overrides were not material. In the absence of such market observable activity, management's best estimate is used.

   Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity and prepayment speeds. These inputs are analyzed by the Company's portfolio managers and analysts, investment accountants and risk managers. Internally developed estimates may also use unobservable data, which reflect the Company's own assumptions about the inputs market participants would use.

   Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

   The Company applies controls over the valuation process. Prices are reviewed and approved by the Company's professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company's investment accountants, portfolio managers and analysts and risk managers meet to discuss any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

   Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency, interest rate swaps, equity options and equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. The Company accounts for certain derivatives that are designated as cash flow hedges in the same manner as the hedged liability, which are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. On a monthly basis, the Company performs an analysis of derivative valuations, which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

   Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

   Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels and, to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

   The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consist of investments in mutual funds and hedge funds.

   Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

NOTES TO FINANCIAL STATEMENTS

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of June 30, 2024:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar credit quality, property type and average maturity of the composite portfolio.

Cash, Cash Equivalents and Short-Term Investments (including Securities Lending Reinvested Collateral Assets): For cash and cash equivalents with maturities of three months or less from date of purchase, their fair values approximate their book/adjusted carrying values due to their short maturities. For short-term investments with maturities of one year or less from date of purchase, excluding cash equivalents and money market mutual funds, their fair values are determined using similar valuation techniques as described above for bonds. Cash equivalents that are money market mutual funds have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. Securities lending reinvested collateral assets that are primarily reverse purchase agreements have fair values that approximate their book/adjusted carrying values due to their short maturities.

Contract Loans: Contract loans are not separable from their associated insurance contract and bear no credit risk since they do not exceed the contract's cash surrender value, making these assets fully secured by the cash surrender value of the contracts. Therefore, the carrying amount of the contract loans is a reasonable approximation of fair value.

Other Invested Assets: Other invested assets consist primarily of surplus note investments held from other insurance providers and WCFIs that are NAIC rated 1 or 2. The fair values of the surplus note investments are priced by an independent pricing service as described for bonds above. The WCFIs are held at accreted book value which approximates fair value due to the short-term nature of the investment.

Separate Account Assets: The fair value of assets in the Separate Accounts in Level 2 consist of bonds based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the Separate Accounts in Level 3 consist of bonds based on valuation methods described in Note 20 A.4. above and mortgage loans based on the valuation method described above.

Liability for Deposit-Type Contracts: The primary methods used to determine the fair value of liability for deposit-type contracts are: discounted cash flow methodologies using significant unobservable inputs, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk and the use of observable inputs, such as quoted prices for identical or similar instruments from third party pricing services. The fair value of deposit-type contracts issued at floating rates or that are short-term in nature approximate their carrying value.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

Borrowed Money: The fair value of debt issued at floating rates or that is short-term in nature approximates its carrying value.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value by Financial Instrument Type:

June 30, 2024

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$74,687,141,455	$80,761,762,705	$0	$66,929,755,869	$7,757,385,586	$0	$0
Preferred Stocks	1,315,131	1,315,131	0	314,132	1,000,999	0	0
Common Stocks (2)	171,589,794	171,589,794	81,412,817	0	90,176,977	0	0
Mortgage Loans	17,075,814,968	18,636,098,696	0	16,043,441,016	1,032,373,952	0	0
Cash, Cash Equivalents and Short-Term Investments	2,174,063,007	2,221,592,233	2,126,744,429	7,102,975	40,215,603	0	0
Contract Loans	8,257,599,786	8,257,599,786	0	0	8,257,599,786	0	0
Derivatives, net	1,494,703,322	2,107,221,665	13,146,185	(1,165,167,619)	2,646,724,756	0	0
Securities Lending Reinvested Collateral Assets	2,179,633,287	2,179,633,287	0	2,179,633,287	0	0	0
Other Invested Assets (2)	1,529,686,172	1,578,180,179	0	1,340,784,014	188,902,158	0	0
Separate Account Assets	68,529,160,036	69,017,377,734	61,606,736,289	5,181,575,000	325,096,240	1,415,752,507	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	25,183,262,510	25,583,433,427	0	18,967,688,046	6,215,574,464	0	0
Separate Account Liability for Deposit-Type Contracts	7,689,148	7,689,148	0	0	7,689,148	0	0

December 31, 2023

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$71,550,884,192	$76,921,428,756	$0	$64,219,811,954	$7,331,072,238	$0	$0
Preferred Stocks	1,311,559	1,311,559	0	310,560	1,000,999	0	0
Common Stocks (2)	142,208,743	142,208,743	76,705,210	0	65,503,533	0	0
Mortgage Loans	16,237,888,860	18,647,618,920	0	0	16,237,888,860	0	0
Cash, Cash Equivalents and Short-Term Investments	3,018,165,553	3,018,264,875	2,940,951,454	21,850,931	55,363,168	0	0
Contract Loans	8,187,302,679	8,187,302,679	0	0	8,187,302,679	0	0
Derivatives, net	1,149,088,750	1,611,858,976	36,122,793	(962,385,962)	2,075,351,919	0	0
Securities Lending Reinvested Collateral Assets	3,095,535,758	3,095,535,758	0	3,095,535,758	0	0	0
Other Invested Assets (2)	1,523,138,773	1,563,155,877	0	1,323,401,104	199,737,669	0	0
Separate Account Assets	65,143,671,681	65,575,674,145	58,753,217,232	4,386,177,051	811,055,171	1,193,222,227	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	21,669,576,571	21,914,256,813	0	15,964,484,926	5,705,091,645	0	0
Separate Account Liability for Deposit-Type Contracts	5,548,968	5,548,968	0	0	5,548,968	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued, derivatives collateral receivable and payable and payable for securities lending. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

(3) Excludes deposit liabilities with no defined or contractual maturities

NOTES TO FINANCIAL STATEMENTS

D. The Company had no investments where it was not practicable to estimate fair value.

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be daily, monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 33 months as of June 30, 2024. There are no unfunded commitments of investments measured using the NAV practical expedient as of June 30, 2024.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

As of June 30, 2024, the Company had $1.4 billion and $50 million of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively. As of June 30, 2024, the Company had $2.7 billion and $10 million of outstanding mortgage loan commitments in the General Account and Separate Account, respectively, which were primarily advances available for construction loans.

There are no other significant changes to this disclosure.

D-I. No significant change

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to June 30, 2024 and through August 15, 2024, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustment to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

Subsequent to the balance sheet date of June 30, 2024, the Company received information that a commercial loan borrower is likely to provide a deed in lieu of payment for the loan. Valuation of the real estate collateral is in progress, but based upon current information the Company expects to record an impairment, which will not have a material impact to the financial condition of the Company.

23. REINSURANCE

Effective January 2024, an amendment was made to the existing in-force longevity treaties between the Company and the UK Branch of Pacific Life Re International (RIBM-UK). The Company increased the quota share assumed under the treaties and paid a ceding commission of $200 million to RIBM-UK due to this transaction.

There are no other significant changes to this disclosure.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

E. The Company did not write any accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of June 30, 2024 and December 31, 2023, there were $22 million and $14 million, respectively, in aggregate reserves for accident and health contracts.

B. There were no significant changes in methodology or assumptions of the reserves.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1-5. No significant change

6. The Components for Other Reserve Changes (Page 7, Line 7):

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves, Change in CRVM Expense Allowances and Changes in Additional Actuarial Reserves for AGXXXVIII	($611,665)	$0	$3,532,781	($419,098)	$0	$0	$212,803	($3,938,151)
3106999 Total	($611,665)	$0	$3,532,781	($419,098)	$0	$0	$212,803	($3,938,151)

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$17,908,714,820	$0	$0	$17,908,714,820	21%
b. At Book Value Less Current Surrender Charge of 5% or More *	6,247,682,081	0	0	6,247,682,081	7%
c. At Fair Value	0	0	48,403,691,871	48,403,691,871	57%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	24,156,396,901	0	48,403,691,871	72,560,088,772	85%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	5,863,508,309	0	0	5,863,508,309	7%
(2). Not Subject to Discretionary Withdrawal	6,937,080,902	0	2,354,573	6,939,435,475	8%
(3). Total (Gross: Direct + Assumed)	36,956,986,112	0	48,406,046,444	85,363,032,556	100%
(4). Reinsurance Ceded	1,748,713,265	0	0	1,748,713,265	
(5). Total (Net) (3) - (4)	$35,208,272,847	$0	$48,406,046,444	$83,614,319,291	
(6). Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$1,381,070,504	$0	$0	$1,381,070,504	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$371,262	$0	$0	$371,262	0%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c.	At Fair Value	0	0	0	0	0%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	371,262	0	0	371,262	0%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	7,726,911,739	6,946,484,939	0	14,673,396,678	100%
(3).	Total (Gross: Direct + Assumed)	7,727,283,001	6,946,484,939	0	14,673,767,940	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$7,727,283,001	$6,946,484,939	$0	$14,673,767,940	
(6).	Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$174,196,720	$0	$0	$174,196,720	1%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c.	At Fair Value	0	0	7,689,148	7,689,148	0%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	174,196,720	0	7,689,148	181,885,868	1%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	4,126,898,741	0	0	4,126,898,741	16%
(2).	Not Subject to Discretionary Withdrawal	21,376,930,856	0	0	21,376,930,856	83%
(3).	Total (Gross: Direct + Assumed)	25,678,026,317	0	7,689,148	25,685,715,465	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$25,678,026,317	$0	$7,689,148	$25,685,715,465	
(6).	Amount Included in C(1)b Above that will Move to C(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

* Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Annuities Section, Total (net)	$42,929,945,715
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	5,610,134
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	25,678,026,318
(4).	Subtotal	68,613,582,167
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	55,352,531,383
(6).	Exhibit 3, Line 0399999, Column 2	0
(7.)	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	7,689,148
(11).	Subtotal	55,360,220,531
(12).	Combined Total	$123,973,802,698

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

No significant change

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

A. No significant change

B. General Nature and Characteristics of Separate Accounts Business:

The Company has Separate Accounts with guarantees comprised of the group annuities business where the General Account guarantees annuity payments if the Separate Accounts is unable to do so. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value.

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

	Separate Accounts with Guarantees			Without Guarantees	
	(1) Indexed	(2) Nonindexed Guarantee 4% or Less	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1). Premiums, Considerations or Deposits for the Period Ended June 30, 2024	$0	$232,766	$629,287,686	$2,326,179,535	$2,955,699,987
(2). Reserves at June 30, 2024					
a. Fair Value	$0	$0	$0	$61,468,492,132	$61,468,492,132
b. Amortized Cost	0	3,120,920,351	3,825,564,587	0	6,946,484,938
c. Total Reserves *	$0	$3,120,920,351	$3,825,564,587	$61,468,492,132	$68,414,977,070
(3). By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	61,466,137,559	61,466,137,559
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5%	0	0	0	0	0
5. Subtotal	0	0	0	61,466,137,559	61,466,137,559
b. Not Subject to Discretionary Withdrawal	0	3,120,920,351	3,825,564,587	2,354,573	6,948,839,511
c. Total	$0	$3,120,920,351	$3,825,564,587	$61,468,492,132	$68,414,977,070

* Line 2(c) Should Equal Line 3(c).

(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

C. Reconciliation of Net Transfers To (or From) Separate Accounts:

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$2,952,860,402
b. Transfers from Separate Accounts (Page 4, Line 10)	3,709,481,593
c. Net Transfers to (from) Separate Accounts (a) - (b)	(756,621,191)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(18,830,622)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($775,451,814)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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. ....

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. 12/31/2020

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. 12/31/2020

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). 05/03/2022

6.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE ....

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

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

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 [ ] No [X]

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

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: ......$ 160,941

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:
Letter Stock or Securities Restricted as to Sale excluding FHLB Capital Stock - $17,699,644
FHLB Capital Stock - $88,114,200
On Deposit with States - $6,031,787
Pledged Collateral to FHLB - $10,816,073,545
Pledged as Collateral not captured in other categories - $1,402,450,223

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 4,531,393,778

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

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

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 891,610,421	$ 901,752,651
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 638,917,210	$ 638,583,501
14.26	All Other	$ 6,346,056,339	$ 6,976,092,787
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,876,583,970	$ 8,516,428,939
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 2,179,633,287
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 2,179,633,287
16.3 Total payable for securities lending reported on the liability page. ...... $ 2,179,633,287

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 TRUST COMPANY, N.A.	PITTSBURGH, PA
FHLB TOPEKA	TOPEKA, KS
THE NORTHERN TRUST COMPANY	CHICAGO, IL

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)
N/A		

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
N/A			

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
ABERDEEN ASSET MANAGERS LIMITED	U
APOLLO CAPITAL MANAGEMENT L.P.	U
ARES ALTERNATIVE CREDIT MANAGEMENT LLC	U
ARISTOTLE PACIFIC CAPITAL LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BLACKSTONE ASSET BASED FINANCE ADVISORS LP	U
BLACKSTONE PRIVATE CREDIT STRATEGIES LLC	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
CARLYLE GLOBAL CREDIT INVESTMENT MANAGEMENT LLC	U
CHURCHILL ASSET MANAGEMENT LLC	U
ELLINGTON GLOBAL ASSET MANAGEMENT LLC	U
EQUITABLE AGRIFINANCE, LLC - AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
NUVEEN ALTERNATIVES ADVISORS LLC	U
PACIFIC LIFE FUND ADVISORS LLC	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
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKFOUR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 143161	APOLLO CAPITAL MANAGEMENT L.P.	5493007BCXEDR17QKB54	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 130074	ARES ALTERNATIVE CREDIT MANAGEMENT LLC	549300JA9GMPFTSVQQ05	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 298050	ARISTOTLE PACIFIC CAPITAL LLC	549300UCSPN8ID3OFU28	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 120934	BLACKSTONE ASSET BASED FINANCE ADVISORS LP	4RKFI8AI73OFWB43LQ12	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 327208	BLACKSTONE PRIVATE CREDIT STRATEGIES LLC	254900IUI6WR7KUVIZ13	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 162053	CARLYLE GLOBAL CREDIT INVESTMENT MANAGEMENT LLC	213800DNM22N1N8U6D82	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 175092	CHURCHILL ASSET MANAGEMENT LLC	549300TE7GGVUFYI9X77	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 141772	ELLINGTON GLOBAL ASSET MANAGEMENT LLC	549300JEQZ8UWFFYP055	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM0OWOYIMFFC542	U.S. SECURITIES & 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 [ ] No [X]

18.2 If no, list exceptions:
VINTAGE INFRA PTRS LP SUBS, 11/18/2025, $13,649,677 BV
VINTAGE INFRA PRTS LP OFFSHORE, 11/18/2025, $16,350,323 BV
BLUE OWL CAPITAL TL, 10/20/2033, $34,963,838 BV
SSHCOF III ABS SER 2024-1, 09/15/2034 $14,671,000 BV ....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? .... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 956,709,474
	1.12 Residential Mortgages	$ 375,044,353
	1.13 Commercial Mortgages	$ 17,259,946,647
	1.14 Total Mortgages in Good Standing	$ 18,591,700,474
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 5,122,126
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 5,122,126
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 39,276,097
	1.44 Total Mortgages in Process of Foreclosure	$ 39,276,097
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 18,636,098,697
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	2,257.118 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	41.857 %
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	$
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	$
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

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	17,282,148	62,056,550			79,338,697	548,829
2. Alaska AK	L	25,458,072	2,546,927			28,004,999	
3. Arizona AZ	L	53,412,844	121,955,217			175,368,061	948,288
4. Arkansas AR	L	19,640,112	21,960,470			41,600,582	
5. California CA	L	318,703,820	736,493,376			1,055,197,195	5,934,994
6. Colorado CO	L	60,277,618	116,961,145			177,238,764	311,189
7. Connecticut CT	L	29,733,541	101,425,776			131,159,317	220,471
8. Delaware DE	L	31,754,291	118,408,291			150,162,582	
9. District of Columbia DC	L	7,489,130	6,974,681			14,463,811	571,791
10. Florida FL	L	180,022,072	354,399,884			534,421,956	3,461,846
11. Georgia GA	L	50,739,394	60,769,236			111,508,630	1,262,017
12. Hawaii HI	L	12,654,183	52,123,253			64,777,437	
13. Idaho ID	L	9,318,027	12,534,816			21,852,843	1,196,238
14. Illinois IL	L	94,965,198	207,736,778			302,701,976	5,778,644
15. Indiana IN	L	24,436,177	104,131,877			128,568,054	623,200
16. Iowa IA	L	12,889,490	36,144,243			49,033,733	648,524
17. Kansas KS	L	14,880,154	27,940,794			42,820,947	319,184
18. Kentucky KY	L	14,948,870	40,365,498			55,314,368	1,177,284
19. Louisiana LA	L	34,337,677	55,240,188			89,577,865	3,786,669
20. Maine ME	L	3,436,706	17,296,242			20,732,948	54,774
21. Maryland MD	L	26,842,732	62,588,421			89,431,153	441,966
22. Massachusetts MA	L	25,171,510	83,937,463			109,108,973	167,676,631
23. Michigan MI	L	61,884,472	153,522,426			215,406,898	899,874
24. Minnesota MN	L	90,070,372	211,749,256			301,819,627	1,103,757
25. Mississippi MS	L	17,459,012	29,287,347			46,746,359	378,967
26. Missouri MO	L	40,340,356	120,382,568			160,722,925	730,735,852
27. Montana MT	L	3,459,246	10,425,383			13,884,629	
28. Nebraska NE	L	25,454,621	28,029,305			53,483,926	3,614,357
29. Nevada NV	L	33,284,932	57,678,506			90,963,438	1,641,906
30. New Hampshire NH	L	11,330,119	31,894,060			43,224,178	122,595
31. New Jersey NJ	L	67,775,061	158,454,822			226,229,882	
32. New Mexico NM	L	5,956,921	16,703,172			22,660,093	75,375
33. New York NY	N	50,483,811	10,222,620			60,706,432	
34. North Carolina NC	L	55,988,368	107,737,530			163,725,898	2,010,012
35. North Dakota ND	L	8,955,892	7,044,608			16,000,500	
36. Ohio OH	L	63,863,715	133,557,112			197,420,827	2,147,307
37. Oklahoma OK	L	20,017,483	37,047,535			57,065,018	155,318
38. Oregon OR	L	17,707,279	57,407,182			75,114,461	1,904,281
39. Pennsylvania PA	L	77,283,120	242,919,662			320,202,781	2,671,413
40. Rhode Island RI	L	10,062,268	18,974,988			29,037,255	
41. South Carolina SC	L	14,979,316	52,302,605			67,281,921	1,508,285
42. South Dakota SD	L	110,451,807	8,934,686			119,386,493	590,003
43. Tennessee TN	L	37,392,302	155,689,432			193,081,734	4,706,527
44. Texas TX	L	233,992,132	351,817,542			585,809,674	12,350,893
45. Utah UT	L	22,983,234	30,726,720			53,709,953	399,003,063
46. Vermont VT	L	1,724,243	6,811,450			8,535,693	164,000
47. Virginia VA	L	36,902,191	129,088,048			165,990,240	3,777,006
48. Washington WA	L	49,330,109	92,069,674			141,399,784	4,142,047
49. West Virginia WV	L	4,153,524	21,871,037			26,024,561	100,000
50. Wisconsin WI	L	31,713,277	151,549,435			183,262,712	70,000
51. Wyoming WY	L	14,281,456	6,214,444			20,495,900	
52. American Samoa AS	N						
53. Guam GU	N	480	222,556			223,036	
54. Puerto Rico PR	N	184,046	317,746			501,791	
55. U.S. Virgin Islands VI	N	56,919	151,447			208,366	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	1,141	356,780			357,921	
58. Aggregate Other Aliens OT	XXX	4,906,685	581,258			5,487,942	
59. Subtotal	XXX	2,292,823,672	4,845,734,068			7,138,557,740	1,368,835,376
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,618,234	65			3,618,300	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	463,089				463,089	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	2,296,904,995	4,845,734,133			7,142,639,128	1,368,835,376
96. Plus Reinsurance Assumed	XXX	233,431,354	33,701,898	625,484		267,758,735	
97 Totals (All Business)	XXX	2,530,336,348	4,879,436,031	625,484		7,410,397,863	1,368,835,376
98. Less Reinsurance Ceded	XXX	1,025,674,670	8,049,131			1,033,723,801	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,504,661,678	4,871,386,900	625,484		6,376,674,062	1,368,835,376
DETAILS OF WRITE-INS							
58001. Other Alien XXX	XXX	4,906,685	581,258			5,487,942	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,906,685	581,258			5,487,942	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
91-2025652		MO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
95-1079000		DE	Gallery Limited Member, LLC
99-2816397		DE	Gallery Place MRP-GFI Venture, LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 283 Commerce Member, LLC
95-1079000		DE	PL 315 Elden Member, LLC
88-2268475		DE	315 Elden Multifamily JV Investors LLC
88-2391808		DE	315 Elden Street Multifamily Partners LLC
88-2220236		DE	315 Elden Street Owner LLC
95-1079000		DE	PL 400k Member, LLC
32-0479229		DE	400 K Street, LLC
95-1079000		DE	PL 440k Member, LLC
45-3122382		DE	440 K Street, LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Allston Yard Member, LLC
87-2245095		DE	Allston Yards Apartments, LLC
95-1079000		DE	PL Alta Vista Newcastle MF Member, LLC
92-0583810		DE	Alta Vista Newcastle Multifamily JV Investor LLC
88-3228031		DE	Alta Vista Newcastle Multifamily Partners LLC
88-3153970		DE	Lost Spurs Owner LLC
88-3178533		DE	Village at Bellaire Owner LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Arkins Member, LLC
87-1535356		DE	2950 Arkins Owner, LLC
87-3824344		DE	2950 Arkins Commercial, LLC
87-3757470		DE	2950 Arkins Residential, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brightleaf Member, LLC
88-4392028		DE	Brightleaf Venture LLC
92-1360678		DE	Brightleaf Owner LLC
95-1079000		DE	PL Bromwell Member, LLC
87-3781513		DE	Bromwell Investors LLC
87-4017034		DE	Bromwell Owner LLC

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PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Canyon Park Member, LLC
88-3397042		DE	Canyon Park JV LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Del Sol Member, LLC
92-0432605		DE	Bradbury/Felix Investors, LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL DTC Member, LLC
88-1164622		DE	Legacy/PL DTC JV LLC
88-1192551		DE	Legacy DTC Owner LLC
95-1079000		DE	PL East County Road Owner, LLC
95-1079000		DE	PL Evo Union Member, LLC
88-4043620		DE	Evo Union Park Venture, LLC
88-3999235		DE	Evo Union Park Property Owner, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Fountain Springs Member, LLC
86-3682155		DE	Fountain Springs JV LLC
86-3652580		CO	Fountain Springs LLC
95-1079000		DE	PL Four Westlake Owner, LLC
95-1079000		DE	PL Fusion Member, LLC
88-3630811		DE	Fusion MF Venture LLC
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
88-3236761		DE	GS AA Avenu Natick HoldCo, LLC
88-3236904		DE	GS AA Avenu Natick Owner, LLC
88-3219075		DE	GS AA Draper HoldCo, LLC
88-3222470		DE	GS AA Draper Owner, LLC
87-3753100		DE	GS AA Kierland HoldCo LLC
87-3753334		DE	GS AA Kierland Owner LLC
92-1659428		DE	GS AA Naperville HoldCo, LLC
92-1659175		DE	GS AA Naperville Owner, LLC
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
88-3176143		DE	GS AA Village5 HoldCo, LLC
88-3211782		DE	GS AA Village5 Owner, LLC
84-4963817		DE	GS AA Vistas HoldCo LLC
84-4944902		DE	GS AA Vistas Owner LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL Heather Estates Member, LLC
88-3415673		DE	Heather Estates JV LLC
95-1079000		DE	PL Highgate Member, LLC
92-1962907		DE	Amherst Investors JV LLC
92-2014477		DE	KPL Amherst Owner LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Loso Member, LLC
87-3318882		DE	South & Hollis Investors JV LLC
86-2243446		DE	KA Loso Investors LLC
86-2243446		DE	KA LOSO Holdings LLC
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Monte Vista Member, LLC
88-1939284		DE	Monte Vista JV LLC
88-1966680		CA	Monte Vista Preservation LP
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC
87-3671804		DE	Park Row Apartment Partners, LLC
87-3601538		DE	Park Row Apartments, LLC
95-1079000		DE	PL Peoria Member, LLC
95-1079000		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Pretium Trust Owner, LLC
95-1079000		DE	PL Radian Member, LLC
88-3459110		DE	Radian Partners Group LLC
88-3448107		DE	Radian Partners Property Owner LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Reed Row Member, LLC
46-4501749		DE	KJ Florida Avenue JV LLC
46-4349991		DE	KJ Florida Avenue Property LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
92-2052091		DE	SFR JV-HD TL Equity A LLC
92-1993486		DE	SFR JV-HD TL Borrower A LLC
92-2093705		DE	SFR JV-HD TL Equity B LLC
92-2026498		DE	SFR JV-HD TL Borrower B LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-4695320		DE	SFR JV-2 2022-1 Depositor LLC
87-4669683		DE	SFR JV-2 2022-1 Equity Owner LLC
87-4641530		DE	SFR JV-2 2022-1 Borrower LLC
88-2120480		DE	SFR JV-2 2022-2 Depositor LLC
88-2156967		DE	SFR JV-2 2022-2 Equity Owner LLC
88-2098112		DE	SFR JV-2 2022-2 Borrower LLC
92-3636534		DE	SFR JV-2 2023-1 Depositor LLC
92-3610481		DE	SFR JV-2 2023-1 Equity Owner LLC
92-3597614		DE	SFR JV-2 2023-1 Borrower LLC
88-3084042		DE	SFR JV-2 DDTL Equity LLC
88-3074418		DE	SFR JV-2 DDTL Borrower LLC

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
88-4116985		DE	SFR JV-2 NTL Equity LLC
88-4092535		DE	SFR JV-2 NTL Borrower LLC
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
87-3832863		DE	Preston Ridge Holdings JV LLC
95-1079000		DE	PL Town Center Member, LLC
92-2439030		DE	Town Center MF Venture LLC
81-4517667		DE	WW 1300 Keller Parkway LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
87-3715279		DE	Tranquility Lake Apartment Partners, LLC
87-3630624		DE	Tranquility Lake Apartments, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE	CAA-PPFA Equity Opportunities I GP LLC
86-3846394		DE	CAA-PPFA Equity Opportunities Fund L.P.
95-1079000		DE	CAA-PPFA Opportunities II GP LLC
92-0846003		DE	CAA-PPFA Opportunities Fund II L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
99-3596773		DE	Pacific Private Credit Opportunities II GP LLC
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
93-3964560		DE	Pacific Private Equity II-A GP LLC
93-3941028		DE	Pacific Private Equity Fund II-A L.P.
93-2217732		DE	Pacific Private Equity II GP LLC
93-2228353		DE	Pacific Private Equity Fund II L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
93-4089687		DE	Pacific Private Equity Opportunities VI GP LLC
93-4075957		DE	Pacific Private Equity Opportunities Fund VI L.P.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1843877		DE	Pacific Private Credit Fund V L.P.
99-3578576		DE	Pacific Private Credit Opportunities Fund II L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
93-3941028		DE	Pacific Private Equity Fund II-A L.P.
93-2228353		DE	Pacific Private Equity Fund II L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
93-4075957		DE	Pacific Private Equity Opportunities Fund VI L.P.

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR	Pacific Life Re Services Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		CHN	Pacific Life Re (Shanghai) Information Consulting Services Co., Ltd
		BMU	Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
87-4269708		DE	UnderwriteMe North America Corp.
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		DE	*IF 2010-355 N Rock Island LLC*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
93-6392580		DE	*Pacific Life Group Trust*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
95-1079000		DE	*Pacific Life Short Term Funding, LLC*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-0769202				Pacific Mutual Holding Company	NE	UIP					NO	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			91-2025652				Pacific Life & Annuity Services, Inc.	MO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Gallery Limited Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-2816397				Gallery Place MRP-GFI Venture, LLC	DE	DS	Gallery Limited Member, LLC	Ownership	10.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 283 Commerce Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 315 Elden Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2268475				315 Elden Multifamily JV Investors LLC	DE	DS	PL 315 Elden Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-2391808				315 Elden Street Multifamily Partners LLC	DE	DS	315 Elden Multifamily JV Investors LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			88-2220236				315 Elden Street Owner LLC	DE	DS	315 Elden Street Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 400k Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			32-0479229				400 K Street, LLC	DE	DS	PL 400k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 440k Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			45-3122382				440 K Street, LLC	DE	DS	PL 440k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3380647				Redwood PL Adley LLC	DE	DS	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-0891843				DD 6075 Roswell LLC	GA	DS	Redwood PL Adley LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Allston Yard Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2245095				Allston Yards Apartments, LLC	DE	DS	PL Allston Yard Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Alta Vista Newcastle MF Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0583810				Alta Vista Newcastle Multifamily JV Investor LLC	DE	DS	PL Alta Vista Newcastle MF Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3228031				Alta Vista Newcastle Multifamily Partners LLC	DE	DS	Alta Vista Newcastle Multifamily JV Investor LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3153970				Lost Spurs Owner LLC	DE	DS	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3178533				Village at Bellaire Owner LLC	DE	DS	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Arkins Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1535356				2950 Arkins Owner, LLC	DE	DS	PL Arkins Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3824344				2950 Arkins Commercial, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3757470				2950 Arkins Residential, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Brightleaf Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4392028				Brightleaf Venture LLC	DE	DS	PL Brightleaf Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			92-1360678				Brightleaf Owner LLC	DE	DS	Brightleaf Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bromwell Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3781513				Bromwell Investors LLC	DE	DS	PL Bromwell Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-4017034				Bromwell Owner LLC	DE	DS	Bromwell Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Canyon Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3397042				Canyon Park JV LLC	DE	DS	PL Canyon Park Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Del Sol Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0432605				Bradbury/Felix Investors, LLC	DE	DS	PL Del Sol Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL DTC Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1164622				Legacy/PL DTC JV LLC	DE	DS	PL DTC Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-1192551				Legacy DTC Owner LLC	DE	DS	Legacy/PL DTC JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL East County Road Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Evo Union Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4043620				Evo Union Park Venture, LLC	DE	DS	PL Evo Union Member, LLC	Ownership	87.500	Pacific Mutual Holding Company	NO	
			88-3999235				Evo Union Park Property Owner, LLC	DE	DS	Evo Union Park Venture, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	DS	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	DS	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Four Westlake Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fusion Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3630811				Fusion MF Venture LLC	DE	DS	PL Fusion Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			95-1079000				PL GAAV Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE	DS	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			88-3236761				GS AA Avenu Natick HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3236904				GS AA Avenu Natick Owner, LLC	DE	DS	GS AA Avenu Natick HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3219075				GS AA Draper HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3222470				GS AA Draper Owner, LLC	DE	DS	GS AA Draper HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753100				GS AA Kierland HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753334				GS AA Kierland Owner LLC	DE	DS	GS AA Kierland HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659428				GS AA Naperville HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659175				GS AA Naperville Owner, LLC	DE	DS	GS AA Naperville HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	DS	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	DS	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5002983				GS AA Stapleton Owner, LLC	DE	DS	GS AA Stapleton HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3176143				GS AA Village5 HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3211782				GS AA Village5 Owner, LLC	DE	DS	GS AA Village5 Holdco, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4963817				GS AA Vistas HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4944902				GS AA Vistas Owner LLC	DE	DS	GS AA Vistas HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	DS	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Heather Estates Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3415673				Heather Estates JV LLC	DE	DS	PL Heather Estates Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Highgate Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1962907				Amherst Investors JV LLC	DE	DS	PL Highgate Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			92-2014477				KPL Amherst Owner LLC	DE	DS	Amherst Investors JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3318882				South & Hollis Investors JV LLC	DE	DS	PL Loso Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			86-2243446				KA Loso Investors LLC	DE	DS	South & Hollis Investors JV LLC	Ownership	73.743	Pacific Mutual Holding Company	NO	
			86-2243446				KA LOSO Holdings LLC	DE	DS	KA Loso Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			95-1079000				PL Milieu Guarantor, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monte Vista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1939284				Monte Vista JV LLC	DE	DS	PL Monte Vista Member, LLC	Ownership	79.984	Pacific Mutual Holding Company	NO	
			88-1966680				Monte Vista Preservation LP	CA	DS	Monte Vista JV LLC	Ownership	99.980	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Park Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3671804				Park Row Apartment Partners, LLC	DE	DS	PL Park Row Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3601538				Park Row Apartments, LLC	DE	DS	Park Row Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Pretium Trust Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Radian Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3459110				Radian Partners Group LLC	DE	DS	PL Radian Member, LLC	Ownership	66.500	Pacific Mutual Holding Company	NO	
			88-3448107				Radian Partners Property Owner LLC	DE	DS	Radian Partners Group LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reed Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4501749				KJ Florida Avenue JV LLC	DE	DS	PL Reed Row Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			46-4349991				KJ Florida Avenue Property LLC	DE	DS	KJ Florida Avenue JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	82.353	Pacific Mutual Holding Company	NO	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR HD Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	DS	PL SFR HD Member, LLC	Ownership	33.333	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2052091				SFR JV-HD TL Equity A LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1993486				SFR JV-HD TL Borrower A LLC	DE	DS	SFR JV-HD TL Equity A LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2093705				SFR JV-HD TL Equity B LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2026498				SFR JV-HD TL Borrower B LLC	DE	DS	SFR JV-HD TL Equity B LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	DS	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	DS	PL SFR MLS Member, LLC	Ownership	16.129	Pacific Mutual Holding Company	NO	
			87-4695320				SFR JV-2 2022-1 Depositor LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4669683				SFR JV-2 2022-1 Equity Owner LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4641530				SFR JV-2 2022-1 Borrower LLC	DE	DS	SFR JV-2 2022-1 Equity Owner LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2120480				SFR JV-2 2022-2 Depositor LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2156967				SFR JV-2 2022-2 Equity Owner LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2098112				SFR JV-2 2022-2 Borrower LLC	DE	DS	SFR JV-2 2022-2 Equity Owner LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-3636534				SFR JV-2 2023-1 Depositor LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-3610481				SFR JV-2 2023-1 Equity Owner LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-3597614				SFR JV-2 2023-1 Borrower LLC	DE	DS	SFR JV-2 2023-1 Equity Owner LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3084042				SFR JV-2 DDTL Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3074418				SFR JV-2 DDTL Borrower LLC	DE	DS	SFR JV-2 DDTL Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-4116985				SFR JV-2 NTL Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4092535				SFR JV-2 NTL Borrower LLC	DE	DS	SFR JV-2 NTL Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1318011				SFR JV-2 Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	DS	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3832863				Preston Ridge Holdings JV LLC	DE	DS	PL Towerview Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Town Center Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2439030				Town Center MF Venture LLC	DE	DS	PL Town Center Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-4517667				WW 1300 Keller Parkway LLC	DE	DS	Town Center MF Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3715279				Tranquility Lake Apartment Partners, LLC	DE	DS	PL Tranquility Lake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3630624				Tranquility Lake Apartments, LLC	DE	DS	Tranquility Lake Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	NO	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	DS	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	DS	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P.	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0846003				CAA-PPFA Opportunities Fund II L.P.	DE	NIA	CAA-PPFA Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	83.790	Pacific Mutual Holding Company	NO	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	NO	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	NO	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.520	Pacific Mutual Holding Company	NO	
			99-3596773				Pacific Private Credit Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-3578576				Pacific Private Credit Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	88.940	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	NO	
			93-2217732				Pacific Private Equity II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-3964560				Pacific Private Equity II-A GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-3941028				Pacific Private Equity Fund II-A L.P.	DE	NIA	Pacific Private Equity II-A GP LLC	Ownership	0.026	Pacific Mutual Holding Company	NO	
			93-3941028				Pacific Private Equity Fund II-A L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.974	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Private Equity II GP LLC	Ownership	0.026	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Private Equity Fund II-A L.P.	Ownership	99.974	Pacific Mutual Holding Company	NO	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

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			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	DS	Pacific Private Equity Opportunities Fund II L.P.	Ownership	99.900	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	NO	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	NO	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.160	Pacific Mutual Holding Company	NO	
			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	88.790	Pacific Mutual Holding Company	NO	
			93-4089687				Pacific Private Equity Opportunities VI GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-4075957				Pacific Private Equity Opportunities Fund VI L.P.	DE	NIA	Pacific Private Equity Opportunities VI GP LLC	Ownership	0.060	Pacific Mutual Holding Company	NO	
			93-4075957				Pacific Private Equity Opportunities Fund VI L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.940	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	23.070	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	15.220	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	9.080	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	NO	
			85-1004202				CAA PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	Pacific Life Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Shanghai) Information Consulting Services Co., Ltd	CHN	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4269708				UnderwriteMe North America Corp.	DE	NIA	UnderwriteMe Technology Solutions Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							IF 2010-355 N Rock Island LLC	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			93-6392580				Pacific Life Group Trust	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Insurance Company Retirement Incentive Savings Plan		OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Short Term Funding, LLC	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			YES	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

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?	YES
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?	YES
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.	NO
	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.

5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 67466202449000002
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 67466202436500002
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 67466202444500002
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 67466202444700002
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 67466202444800002
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 67466202470000002

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. Accounts and notes receivable	15,999,369		15,999,369	13,767,755
2505. Other assets	12,619,614		12,619,614	13,674,134
2506. Prepaid expenses	21,439,605	21,439,605		
2507. Ceded reserves	9,284,140	9,284,140		
2508. Leasehold improvements	4,724,338	4,724,338		
2597. Summary of remaining write-ins for Line 25 from overflow page	64,067,067	35,448,084	28,618,983	27,441,890

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	33,430,739	25,931,576
2597. Summary of remaining write-ins for Line 25 from overflow page	33,430,739	25,931,576

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Contingency expense	976,583	117,340	285,226
2797. Summary of remaining write-ins for Line 27 from overflow page	976,583	117,340	285,226

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Other surplus adjustments - miscellaneous	(29,261)		
5397. Summary of remaining write-ins for Line 53 from overflow page	(29,261)		

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	119,501,422	152,663,071
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	403,047	1,642,647
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	464,615	13,991,744
5.	Deduct amounts received on disposals	43,368,589	26,607,556
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		11,700,000
8.	Deduct current year's depreciation	3,949,323	10,488,484
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	73,051,173	119,501,422
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	73,051,173	119,501,422

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	18,647,618,920	19,028,347,421
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	412,923,956	592,093,286
	2.2 Additional investment made after acquisition	70,665,246	198,040,620
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	9,645,686	(16,599,556)
7.	Deduct amounts received on disposals	499,677,177	984,207,192
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(2,977,192)	(10,139,120)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(5,120,125)	2,489,271
10.	Deduct current year's other than temporary impairment recognized	2,935,000	182,684,050
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,636,098,696	18,647,618,920
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	18,636,098,696	18,647,618,920
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	18,636,098,696	18,647,618,920

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	10,290,260,941	9,365,761,919
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	123,447,784	1,676,831,269
	2.2 Additional investment made after acquisition	3,940,901,425	5,839,930,720
3.	Capitalized deferred interest and other	74,588,726	111,959,941
4.	Accrual of discount	42,058,298	57,793,181
5.	Unrealized valuation increase/(decrease)	67,854,160	99,671,920
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	3,342,278,036	6,838,338,742
8.	Deduct amortization of premium and depreciation	9,899	11,378,508
9.	Total foreign exchange change in book/adjusted carrying value	(7,669,390)	8,053,755
10.	Deduct current year's other than temporary impairment recognized		20,024,514
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	11,189,154,009	10,290,260,941
12.	Deduct total nonadmitted amounts	31,621,456	33,667,130
13.	Statement value at end of current period (Line 11 minus Line 12)	11,157,532,553	10,256,593,811

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	77,930,758,725	74,931,564,857
2.	Cost of bonds and stocks acquired	8,518,908,291	10,345,906,702
3.	Accrual of discount	43,291,943	72,584,383
4.	Unrealized valuation increase/(decrease)	24,906,084	(66,892,646)
5.	Total gain (loss) on disposals	3,522,850	(29,007,893)
6.	Deduct consideration for bonds and stocks disposed of	4,595,002,249	7,327,293,899
7.	Deduct amortization of premium	10,591,828	12,793,462
8.	Total foreign exchange change in book/adjusted carrying value	(55,630,230)	88,829,885
9.	Deduct current year's other than temporary impairment recognized	31,679,086	76,242,198
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,647,488	4,102,996
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	81,831,131,988	77,930,758,725
12.	Deduct total nonadmitted amounts	333,656,959	321,227,024
13.	Statement value at end of current period (Line 11 minus Line 12)	81,497,475,029	77,609,531,701

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)	38,684,026,250	2,584,824,458	2,158,329,715	(312,332,382)	38,684,026,250	38,798,188,611		35,926,352,083
2. NAIC 2 (a)	37,051,088,339	985,211,845	700,743,676	330,815,806	37,051,088,339	37,666,372,314		36,777,955,648
3. NAIC 3 (a)	3,408,793,086	371,995,897	131,078,117	(43,463,659)	3,408,793,086	3,606,247,207		3,445,272,215
4. NAIC 4 (a)	736,157,772	23,771,780	48,730,754	(57,337,306)	736,157,772	653,861,492		734,121,004
5. NAIC 5 (a)	103,552,317	1,562	25,803,651	4,008,801	103,552,317	81,759,029		87,046,191
6. NAIC 6 (a)	25,623,162	(12,223,683)	5,203,820	56,380,385	25,623,162	64,576,045		27,995,036
7. Total Bonds	80,009,240,926	3,953,581,860	3,069,889,733	(21,928,355)	80,009,240,926	80,871,004,698		76,998,742,177
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	301,600			(1,600)	301,600	300,000		295,600
10. NAIC 3								
11. NAIC 4	14,150			(17)	14,150	14,133		14,960
12. NAIC 5								
13. NAIC 6	1,000,999				1,000,999	1,000,999		1,000,999
14. Total Preferred Stock	1,316,749			(1,617)	1,316,749	1,315,132		1,311,559
15. Total Bonds and Preferred Stock	80,010,557,675	3,953,581,860	3,069,889,733	(21,929,972)	80,010,557,675	80,872,319,830		77,000,053,736

(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 $ 102,153,758 ; NAIC 2 $ 4,527,110 ; NAIC 3 $ 795,549 NAIC 4 $ 1,765,576 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	75,807,581	XXX	75,364,286	7,093,426	12,722

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	77,313,421	32,622,306
2.	Cost of short-term investments acquired	214,913,824	325,708,109
3.	Accrual of discount	692,898	3,190,622
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	938,815	(2,522)
6.	Deduct consideration received on disposals	218,049,969	284,195,052
7.	Deduct amortization of premium	1,408	10,042
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	75,807,581	77,313,421
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	75,807,581	77,313,421

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,575,736,183
2.	Cost Paid/(Consideration Received) on additions	706,842,034
3.	Unrealized Valuation increase/(decrease)	306,316,349
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	969,391,627
6.	Considerations received/(paid) on terminations	868,903,236
7.	Amortization	(569,798,882)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	16,641
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(25,525,237)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,094,075,480
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,094,075,480

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				36,122,793
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(22,976,608)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(12,220,231)			
	3.14 Section 1, Column 18, prior year	(92,191,921)	79,971,690	79,971,690	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(12,220,231)			
	3.24 Section 1, Column 19, prior year plus	(92,191,921)			
	3.25 SSAP No. 108 adjustments		79,971,690	79,971,690	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				13,146,185
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				13,146,185

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,094,075,480	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	13,146,185	
3.	Total (Line 1 plus Line 2)		2,107,221,665
4.	Part D, Section 1, Column 6	3,088,088,665	
5.	Part D, Section 1, Column 7	(980,867,000)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,481,557,136	
8.	Part B, Section 1, Column 13	5,281,368	
9.	Total (Line 7 plus Line 8)		1,486,838,504
10.	Part D, Section 1, Column 9	3,092,973,982	
11.	Part D, Section 1, Column 10	(1,606,135,478)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	387,053,710	
14.	Part B, Section 1, Column 20	137,996,944	
15.	Part D, Section 1, Column 12	525,050,654	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,688,364,809	665,558,846
2.	Cost of cash equivalents acquired	9,806,105,412	13,389,665,435
3.	Accrual of discount		1,353,553
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(1,007,804)
6.	Deduct consideration received on disposals	10,054,957,929	12,367,205,221
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,439,512,292	1,688,364,809
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,439,512,292	1,688,364,809

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
356624122	UPHAM	ND		04/01/2024	7.050	1,356,750		2,000,000
356624144	HARRINGTON	WA		04/26/2024	6.200	703,500		1,240,000
356624145	WADESVILLE	IN		04/17/2024	6.450	497,500		1,060,800
356624146	WINDOM	MN		05/20/2024	6.500	502,500		1,281,856
356624147	DECLO	ID		06/03/2024	6.550	1,316,550		3,900,000
356624149	LEACHVILLE	AR		05/17/2024	6.450	402,000		716,642
356624154	BELMONT	WI		05/15/2024	6.400	1,276,350		2,837,285
356624158	JANESVILLE	WI		05/28/2024	6.850	3,658,200		8,329,000
356624160	MT CARMEL	IL		06/04/2024	6.650	864,300		3,172,000
356624163	BOODY	IL		05/30/2024	6.700	427,125		1,727,544
0199999. Mortgages in good standing - Farm Mortgages						11,004,775		26,265,126
RTL_E1791211	LEHIGH ACRES	FL		05/02/2024	12.491	0		
RTL_E1791212	SAN JUAN CAPISTRANO	CA		05/31/2024	11.500	2,066,200	14,050	2,880,000
RTL_E1791213	LOS ANGELES	CA		05/02/2024	10.500	3,842,000		7,498,000
RTL_E1791214	LOS ANGELES	CA		05/31/2024	10.992	1,073,484	111,000	1,190,000
RTL_E1791215	SANTA BARBARA	CA		05/02/2024	11.490	1,398,240		1,960,000
RTL_E1791216	LARGO	FL		05/02/2024	10.490	568,750		875,000
RTL_E1791217	LARGO	FL		05/02/2024	11.865	11,700		105,000
RTL_E1791218	RALEIGH	NC		05/02/2024	11.490	76,807		215,000
RTL_E1791219	LARGO	FL		05/02/2024	11.865	11,700		105,000
RTL_E1792711	HOUSTON	TX		05/07/2024	10.899	148,960		186,200
RTL_E1792712	LAKE WORTH	FL		06/27/2024	10.899	249,822	20,681	309,700
RTL_E1792713	NEVADA	TX		05/07/2024	10.899	102,000		120,000
RTL_E1792714	CHERRY HILLS VILLAGE	CO		05/07/2024	10.899	2,666,400		3,333,000
RTL_E1792715	LOS ANGELES	CA		06/18/2024	10.629	600,000	29,840	750,000
RTL_E1792716	ATLANTA	GA		06/27/2024	10.899	211,863	19,975	249,250
RTL_E1792717	FREEPORT	FL		05/07/2024	10.899	241,500		345,000
RTL_E1792718	NORTH HIGHLANDS	CA		05/07/2024	10.899	226,000		282,500
RTL_E1792719	LAKE WORTH	FL		05/07/2024	10.899	180,000		300,000
RTL_E1792720	LOS ANGELES	CA		05/07/2024	10.499	619,922		799,900
RTL_E1792721	MINT HILL	NC		06/18/2024	10.899	142,473	4,027	177,500
RTL_E1792722	BRAZORIA	TX		06/18/2024	10.899	104,080	40,936	130,100
RTL_E1792723	BURLESON	TX		05/23/2024	9.899	206,550	8,330	243,000
RTL_E1792724	ENTERPRISE	AL		05/07/2024	10.899	49,000		70,000
RTL_E1792725	EATONTOWN	NJ		06/12/2024	10.489	395,024	42,476	465,000
RTL_E1792726	FULLERTON	CA		05/07/2024	10.119	598,343		747,929
RTL_E1792727	HUNTINGTON BEACH	CA		05/07/2024	9.989	699,960		1,200,000
RTL_E1792728	YORBA LINDA	CA		05/07/2024	9.989	788,000		985,000
RTL_E1792729	SCOTTDALE	GA		05/30/2024	9.899	165,750	19,975	175,000
RTL_E1792730	LONG BEACH	CA		05/07/2024	11.499	557,250		735,000
RTL_E1792731	CHICKAMAUGA	GA		05/07/2024	10.899	227,500		325,000
RTL_E1792732	LONG BEACH	CA		05/07/2024	11.948	639,000		710,000
RTL_E1792733	NORCROSS	GA		05/07/2024	10.898	96,000		160,000
RTL_E1792741	LAGUNA BEACH	CA		05/08/2024	10.990	1,358,172		2,500,000
RTL_E1792742	SAN JOSE	CA		05/08/2024	10.490	464,750		720,000
RTL_E1792743	LOS ANGELES	CA		05/31/2024	10.490	396,755	35,117	500,000
RTL_E1792744	APPLE VALLEY	CA		05/08/2024	12.649	53,683		89,000
RTL_E1792745	MIAMI	FL		05/08/2024	10.989	226,868		385,000
RTL_E1792746	PALM SPRINGS	CA		05/08/2024	11.740	41,373		140,000
RTL_E1792747	SPRING	TX		05/08/2024	9.362	794,286		1,250,000
RTL_E1792748	KISSIMMEE	FL		05/08/2024	10.072	146,250		198,000
RTL_E1792749	POTTSVILLE	PA		05/08/2024	9.605	36,120		66,000
RTL_E1792750	CAPE CORAL	FL		05/29/2024	10.494	0	32,000	45,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RTL_E1796164	BRECKENRIDGE	CO		05/13/2024	11.989	337,000		910,000
RTL_E1796165	LOXAHATCHEE	FL		05/13/2024	12.988	74,365		222,000
RTL_E1796166	NEW ORLEANS	LA		05/13/2024	11.989	158,800		230,000
RTL_E1796167	AUSTIN	TX		05/13/2024	10.989	1,746,500		3,450,000
RTL_E1796168	DALLAS	GA		05/13/2024	11.989	66,000		120,000
RTL_E1796169	DAVENPORT	FL		05/13/2024	10.989	1,015,000		1,450,000
RTL_E1796170	WASHINGTON	DC		05/13/2024	12.988	215,519		295,000
RTL_E1796171	CALDWELL	ID		05/13/2024	11.989	144,000		240,000
RTL_E1796172	SAN ANTONIO	TX		05/13/2024	11.989	16,320		192,000
RTL_E1796173	WEST PALM BEACH	FL		05/13/2024	12.988	15,000		125,000
RTL_E1796174	DAVENPORT	FL		05/13/2024	10.989	1,015,000		1,450,000
RTL_E1796175	CAPE CORAL	FL		05/13/2024	11.989	35,000		92,000
RTL_E1796176	CHARLOTTE	NC		05/17/2024	11.249	228,160	3,205	340,000
RTL_E1796177	ATLANTA	GA		05/13/2024	11.989	181,250		176,000
RTL_E1796178	MONTAUK	NY		05/13/2024	11.989	1,596,000		2,850,000
RTL_E1796179	PORT RICHEY	FL		05/17/2024	11.989	144,000	19,400	260,000
RTL_E1796180	NEW ORLEANS	LA		05/13/2024	10.989	50,000		110,000
RTL_E1796725	NEW HAVEN	CT		05/14/2024	10.898	224,000		320,000
RTL_E1796726	TAMPA	FL		06/27/2024	10.898	227,756	55,744	286,000
RTL_E1796727	AUSTIN	TX		06/18/2024	9.026	174,250	43,444	205,000
RTL_E1796728	PALM BAY	FL		05/14/2024	9.936	144,000		180,000
RTL_E1796729	ROSSVILLE	GA		05/14/2024	9.936	48,000		75,000
RTL_E1796730	LAWRENCEVILLE	GA		05/14/2024	9.936	284,625		345,000
RTL_E1796731	KISSIMMEE	FL		06/18/2024	10.898	276,923	24,077	337,000
RTL_E1796732	CANYON LAKE	TX		06/18/2024	9.999	0	34,960	55,000
RTL_E1796733	ATLANTA	GA		05/14/2024	9.936	157,100		215,684
RTL_E1796734	NASHVILLE	TN		05/14/2024	10.898	330,675		410,015
RTL_E1796735	SARASOTA	FL		05/14/2024	10.899	242,250		285,000
RTL_E1796736	SPRING HILL	FL		06/18/2024	10.898	204,000	54,995	240,000
RTL_E1796737	JACKSONVILLE	FL		05/14/2024	10.898	168,000		210,000
RTL_E1796738	NEW PORT RICHEY	FL		05/14/2024	10.898	124,100		146,000
RTL_E1796739	REDLANDS	CA		05/14/2024	10.899	460,275		541,500
RTL_E1796740	COMMERCE	CA		06/18/2024	10.498	406,222	35,000	507,777
RTL_E1796741	TAMPA	FL		05/14/2024	10.899	181,851		222,000
RTL_E1796742	JOSEPHINE	TX		05/14/2024	10.898	106,250		125,000
RTL_E1796743	LOS ANGELES	CA		05/14/2024	10.497	1,231,999		1,539,999
RTL_E1796744	CONOVER	NC		06/27/2024	10.899	74,000	24,469	92,500
RTL_E1796745	TAMPA	FL		06/27/2024	10.898	191,885	32,115	239,000
RTL_E1796746	TAMPA	FL		05/14/2024	10.898	135,150		159,000
RTL_E1796747	ANAHEIM	CA		05/14/2024	10.119	450,000		650,000
RTL_E1796748	COLUMBUS	OH		05/14/2024	10.898	139,920		174,900
RTL_E1796749	MONROE	NC		05/14/2024	10.898	131,750		155,000
RTL_E1796750	BURBANK	CA		05/14/2024	10.989	590,750		695,000
RTL_E1796837	ABELINE	TX		05/16/2024	10.059	57,400		100,000
RTL_E1796838	CAPE CORAL	FL		06/07/2024	10.298	54,512	67,636	101,250
RTL_E1796839	MIAMI	FL		05/16/2024	9.952	293,254		1,500,000
RTL_E1796840	DEERFIELD BEACH	FL		05/16/2024	10.059	327,992		410,000
RTL_E1796841	MIAMI	FL		05/16/2024	9.820	1,050,000		1,500,000
RTL_E1796842	ORLANDO	FL		05/16/2024	10.298	294,520		700,000
RTL_E1796843	DELTONA	FL		05/16/2024	10.249	376,106		460,000
RTL_E1796844	MIAMI GARDENS	FL		05/16/2024	10.059	208,000		260,000
RTL_E1797762	LA MESA	CA		06/12/2024	9.726	572,000	29,150	715,000
RTL_E1797763	LOS ANGELES	CA		05/17/2024	10.427	700,000		875,000

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
RTL_E1797764	AUBURN	GA		05/17/2024	9.169	201,515		250,000
RTL_E1797765	COLUMBIA	TN		05/17/2024	10.093	152,625		185,000
RTL_E1797766	MERRIMACK	MA		05/17/2024	10.093	359,000		425,001
RTL_E1797767	LA PALMA	CA		05/17/2024	11.146	875,500		1,030,000
RTL_E1797768	CONCORD	CA		05/17/2024	9.844	647,800		820,000
RTL_E1797769	FORT WORTH	TX		06/18/2024	11.898	101,243	40,300	53,999
RTL_E1797770	LOS ANGELES	CA		05/17/2024	9.480	388,500		555,000
RTL_E1797771	ATLANTA	GA		06/18/2024	10.093	148,000	22,376	185,000
RTL_E1797772	MURFREESBORO	TN		05/17/2024	9.169	213,775		251,500
RTL_E1797773	PENSACOLA	FL		05/17/2024	10.093	73,950		102,000
RTL_E1797774	SALISBURY	NC		05/17/2024	10.093	88,800		118,500
RTL_E1797775	AUSTIN	TX		05/23/2024	10.342	465,000	62,000	345,000
RTL_E1797776	FRESNO	CA		05/17/2024	10.499	165,000		220,000
RTL_E1797777	NORFOLK	VA		06/27/2024	10.093	118,575	3,570	139,500
RTL_E1797778	FONTANA	CA		05/17/2024	10.119	556,063		717,500
RTL_E1797779	ONTARIO	CA		05/17/2024	9.480	467,625		623,500
RTL_E1797780	CONYERS	GA		06/18/2024	10.093	78,000	4,801	110,000
RTL_E1797781	CHATTANOOGA	TN		05/17/2024	9.169	87,818		115,000
RTL_E1797782	KENNESAW	GA		06/27/2024	10.093	298,148	23,852	375,000
RTL_E1797783	STATESVILLE	NC		06/27/2024	11.898	64,394	9,700	17,000
RTL_E1797784	HOUSTON	TX		05/17/2024	10.342	128,000		160,000
RTL_E1797785	SAN JACINTO	CA		05/17/2024	10.748	318,889		455,555
RTL_E1797786	LONG BEACH	CA		05/30/2024	10.899	721,045	136,737	1,302,657
RTL_E1797787	GARLAND	TX		06/12/2024	10.093	135,454	21,397	160,000
RTL_E1797788	LOS ANGELES	CA		05/17/2024	9.963	510,000		510,000
RTL_E1797789	FORT LAUDERDALE	FL		05/17/2024	10.342	548,250		645,000
RTL_E1797790	CONCORD	CA		05/17/2024	10.499	398,989		699,000
RTL_E1797791	LAKE ELSINORE	CA		05/17/2024	10.119	292,000		365,000
RTL_E1797792	STOCKTON	CA		05/17/2024	10.499	276,000		345,000
RTL_E1797793	LOS ANGELES	CA		06/27/2024	10.988	1,426,222	72,500	1,377,777
RTL_E1797794	GOLDSBORO	NC		05/17/2024	10.093	64,000		80,000
RTL_E1797815	SPRING	TX		05/20/2024	11.990	0		
RTL_E1797816	LOS ANGELES	CA		05/20/2024	11.350	440,640		600,000
RTL_E1797817	SPARTANBURG	SC		05/20/2024	11.490	39,555		98,600
RTL_E1797818	SAN DIEGO	CA		05/20/2024	11.240	483,000		580,000
RTL_E1797819	LEHIGH ACRES	FL		05/20/2024	10.762	0		
RTL_E1797820	HOLIDAY	FL		05/20/2024	9.931	144,500		185,000
RTL_E1797821	MIAMI	FL		05/20/2024	9.679	275,244		380,000
RTL_E1797822	MIAMI	FL		06/13/2024	10.112	766,329	90,508	1,400,000
RTL_E1798456	SOUTH SAN FRANCISCO	CA		05/21/2024	9.990	945,000		1,150,000
RTL_E1798457	SAN JUAN CAPISTRANO	CA		05/21/2024	11.240	1,976,625		2,925,000
RTL_E1798458	HUNTINGTON BEACH	CA		05/21/2024	11.650	410,000		715,000
RTL_E1798459	LOS ANGELES	CA		05/21/2024	11.125	881,410		1,040,000
RTL_E1798460	DALLAS	TX		05/21/2024	12.240	1,221,855		1,952,000
RTL_E1798461	COSTA MESA	CA		05/21/2024	10.490	1,600,000		2,000,000
RTL_E1801387	HOUSTON	TX		05/23/2024	10.650	176,871		220,000
RTL_E1801388	PLANO	TX		05/23/2024	10.424	236,000		295,000
RTL_E1801389	SAN MARCOS	TX		05/23/2024	10.424	201,358		258,500
RTL_E1801390	TAMPA	FL		05/23/2024	10.424	184,450		217,000
RTL_E1801391	LAWRENCEVILLE	GA		05/23/2024	10.424	232,000		290,000
RTL_E1801392	UNION CITY	GA		05/23/2024	10.424	131,665		154,900
RTL_E1801393	TAMPA	FL		05/23/2024	10.424	184,424		233,000
RTL_E1801394	LOS ANGELES	CA		05/23/2024	10.166	619,305		795,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RTL_E1801395	FLORAL CITY	FL		06/27/2024	10.424	115,680	8,000	156,000
RTL_E1801396	WINTER HAVEN	FL		05/23/2024	10.574	114,263		138,500
RTL_E1801397	DELAND	FL		05/23/2024	10.424	151,718		183,900
RTL_E1801398	ALTADENA	CA		06/18/2024	10.913	720,000	38,000	900,000
RTL_E1801399	PLACENTIA	CA		05/23/2024	10.186	866,250		1,050,000
RTL_E1801400	SAN JOSE	CA		05/23/2024	10.574	1,460,456		1,770,250
RTL_E1801401	WILMINGTON	NC		05/23/2024	11.379	171,000		190,000
RTL_E1801402	GRAY	GA		05/23/2024	10.574	183,200		229,000
RTL_E1801403	WASHINGTON	DC		05/23/2024	10.574	280,000		350,000
RTL_E1801404	ORLANDO	FL		06/18/2024	10.899	110,352	35,067	60,000
RTL_E1801405	COCOA	FL		06/27/2024	10.574	184,000	20,217	230,000
RTL_E1801406	COLLEGEVILLE	PA		06/18/2024	11.379	250,750	24,715	295,000
RTL_E1801407	DECATUR	GA		05/23/2024	10.424	116,875		137,500
RTL_E1801408	PHILADELPHIA	PA		06/12/2024	10.424	143,500	27,950	170,000
RTL_E1801409	PLANO	TX		05/23/2024	9.469	240,000		360,000
RTL_E1801410	ATLANTA	GA		06/18/2024	10.424	178,839	22,355	220,000
RTL_E1801411	SAN ANTONIO	TX		05/23/2024	9.469	216,750		255,000
RTL_E1801412	COLTON	CA		05/23/2024	11.899	0		
RTL_E1801413	AUSTIN	TX		05/23/2024	9.469	250,058		303,100
RTL_E1801414	MARTINEZ	GA		05/23/2024	10.424	131,268		158,000
RTL_E1801415	ANAHEIM	CA		05/23/2024	9.702	519,962		820,000
RTL_E1801416	LEXINGTON	TN		05/23/2024	10.424	144,000		170,000
RTL_E1801417	MIAMI	FL		05/23/2024	10.504	427,177		605,000
RTL_E1801418	MOORESVILLE	NC		05/23/2024	10.504	114,740		160,000
RTL_E1801419	SHELBY	NC		05/23/2024	10.504	70,800		118,000
RTL_E1801420	LEHIGH ACRES	FL		06/13/2024	10.260	0	89,137	29,000
RTL_E1801421	MIAMI	FL		05/23/2024	10.260	246,000		410,000
RTL_E1801422	ENGLEWOOD	FL		05/23/2024	10.260	0		
RTL_E1801423	LEHIGH ACRES	FL		05/23/2024	10.717	0		
RTL_E1802526	GOODYEAR	AZ		05/28/2024	10.991	361,504		480,000
RTL_E1802527	ROTONDA WEST	FL		05/28/2024	10.279	319,130		460,000
RTL_E1802528	LOS ANGELES	CA		05/28/2024	10.741	487,857		600,000
RTL_E1802529	LOS ANGELES	CA		05/28/2024	10.991	729,050		950,000
RTL_E1802530	ORMOND BEACH	FL		05/28/2024	10.990	423,000		525,000
RTL_E1802531	LOS ANGELES	CA		05/28/2024	10.376	688,418		920,000
RTL_E1802532	LOS ANGELES	CA		05/28/2024	10.489	513,739		800,000
RTL_E1804631	SMYRNA	GA		06/18/2024	10.838	391,000	26,754	460,000
RTL_E1804632	MONROE	NC		05/30/2024	10.838	184,000		230,000
RTL_E1804633	PENSACOLA	FL		05/30/2024	9.844	68,000		85,000
RTL_E1804634	HEMET	CA		05/30/2024	10.858	209,974		262,467
RTL_E1804635	BONITA	CA		06/27/2024	9.952	721,000	24,000	1,030,000
RTL_E1804636	KAILUA	HI		05/30/2024	10.948	736,000		920,000
RTL_E1804637	PORTSMOUTH	VA		05/30/2024	10.826	206,200		317,000
RTL_E1804638	SEATTLE	WA		05/30/2024	10.858	279,975		538,000
RTL_E1804639	LUTZ	FL		05/30/2024	10.838	230,192		285,000
RTL_E1804640	FORT WORTH	TX		06/27/2024	9.844	129,231	30,490	160,000
RTL_E1804641	SAINT PETERSBURG	FL		05/30/2024	10.838	178,000		222,500
RTL_E1804642	RIVERBANK	CA		05/30/2024	10.709	242,938		290,000
RTL_E1804643	WINTER HAVEN	FL		05/30/2024	10.838	57,115		76,900
RTL_E1804644	CARMICHAEL	CA		06/18/2024	10.589	422,500	31,250	540,000
RTL_E1804645	SAN BERNARDINO	CA		05/30/2024	10.948	417,541		491,225
RTL_E1804646	COLTON	CA		05/30/2024	10.948	293,250		345,000
RTL_E1804647	ORANGE	CA		05/30/2024	11.705	357,000		420,000

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RTL_E1804648	NEWPORT NEWS	VA		05/30/2024	10.858	92,000		115,000
RTL_E1804649	HUNTINGTON BEACH	CA		05/30/2024	10.948	1,071,675		1,299,000
RTL_E1804650	ATLANTA	GA		05/30/2024	10.858	195,500		230,000
RTL_E1804651	HOUSTON	TX		05/30/2024	9.961	0		
RTL_E1804652	FT MYERS	FL		06/26/2024	10.469	325,000	20,900	480,000
RTL_E1804653	PUNTA GORDA	FL		05/30/2024	10.958	1,040,000		1,300,000
RTL_E1804654	LABELLE	FL		05/30/2024	10.469	0		
RTL_E1804655	MIAMI	FL		05/30/2024	12.962	367,493		528,000
RTL_E1804656	FORT LAUDERDALE	FL		06/18/2024	10.220	499,500	31,400	662,000
RTL_E1804657	SPRING HILL	FL		06/26/2024	10.719	127,695	34,148	181,000
RTL_E1804658	HOUSTON	TX		05/30/2024	9.961	0		
RTL_E1804659	HOUSTON	TX		05/30/2024	9.961	0		
RTL_E1804660	KISSIMMEE	FL		05/30/2024	10.719	331,030		485,000
RTL_E1804661	DELAND	FL		05/30/2024	11.466	117,508		140,000
RTL_E1806310	INDIANAPOLIS	IN		06/06/2024	10.899	110,246		135,000
RTL_E1806311	INDIANAPOLIS	IN		06/06/2024	10.899	110,246		135,000
RTL_E1806312	BRIDGETON	NJ		06/06/2024	10.899	120,000		200,000
RTL_E1806313	TERRELL	TX		06/06/2024	10.899	85,000		100,000
RTL_E1806314	CROSSVILLE	TN		06/06/2024	10.899	149,254		181,000
RTL_E1806315	LOS ANGELES	CA		06/06/2024	10.899	592,425		789,900
RTL_E1806316	INDIANAPOLIS	IN		06/06/2024	10.899	144,000		260,000
RTL_E1806317	LA QUINTA	CA		06/06/2024	10.899	294,000		420,000
RTL_E1806318	ORLANDO	FL		06/06/2024	10.899	167,865		215,000
RTL_E1806319	AUSTIN	TX		06/06/2024	10.899	255,000		340,000
RTL_E1806320	ORLANDO	FL		06/06/2024	11.899	0		
RTL_E1806321	FOREST PARK	GA		06/06/2024	10.899	90,525		106,500
RTL_E1806322	CHARLOTTE	NC		06/06/2024	10.899	189,332		239,500
RTL_E1806323	SHELBY	NC		06/06/2024	10.899	80,000		100,000
RTL_E1806324	PLANO	TX		06/06/2024	10.899	342,519		424,500
RTL_E1806325	FRESNO	CA		06/06/2024	10.499	200,200		260,000
RTL_E1806326	FLORENCE	SC		06/06/2024	10.899	136,000		160,000
RTL_E1806327	CENTER POINT	AL		06/06/2024	10.899	115,000		145,000
RTL_E1806328	CORPUS CHRISTI	TX		06/06/2024	10.899	156,000		260,000
RTL_E1806329	MARIETTA	GA		06/06/2024	10.899	286,344		357,000
RTL_E1806330	LAKELAND	FL		06/06/2024	10.899	125,947		158,000
RTL_E1806331	DENVER	CO		06/06/2024	9.899	432,548		531,500
RTL_E1806332	CHARLOTTE	NC		06/06/2024	10.899	264,205		320,000
RTL_E1806333	GREENSBORO	NC		06/06/2024	10.899	63,075		79,500
RTL_E1806334	LAUDERHILL	FL		06/06/2024	10.499	78,000		95,000
RTL_E1806335	MIAMI	FL		06/06/2024	9.989	221,300		290,000
RTL_E1806336	HIALEAH	FL		06/06/2024	10.249	368,000		550,000
RTL_E1806337	PORT RICHEY	FL		06/06/2024	10.249	178,300		237,000
RTL_E1806338	KISSIMMEE	FL		06/06/2024	10.749	279,825		402,000
RTL_E1806339	DETROIT	MI		06/18/2024	10.249	56,585	36,920	90,000
RTL_E1806340	MIAMI	FL		06/06/2024	10.749	233,956		300,000
RTL_E1806341	HOUSTON	TX		06/06/2024	9.989	0		
RTL_E1806342	PORT CHARLOTTE	FL		06/06/2024	10.499	54,125		134,976
RTL_E1806343	IRVING	TX		06/06/2024	9.989	165,259		210,000
RTL_E1806344	PORT CHARLOTTE	FL		06/18/2024	10.000	0	276,250	110,000
RTL_E1806345	NORTH MIAMI	FL		06/06/2024	10.499	562,558		685,000
RTL_E1806346	BROWNSVILLE	TX		06/18/2024	9.999	0	65,470	183,700
RTL_E1806347	RIVIERA BEACH	FL		06/06/2024	10.499	216,380		340,000
RTL_E1806348	MIAMI	FL		06/06/2024	10.249	364,400		470,000

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
RTL_E1806349	ROTONDA WEST	FL		06/13/2024	10.750	22,229	147,906	59,000
RTL_E1807821	BETHLEHEM	PA		06/07/2024	10.989	138,800		195,000
RTL_E1807822	ROCHESTER	NY		06/07/2024	11.989	72,400		103,000
RTL_E1807823	SARGENT	TX		06/07/2024	11.989	247,500		335,000
RTL_E1807824	BARTOW	FL		06/28/2024	11.989	90,000	22,700	185,000
RTL_E1807825	WILLOW GROVE	PA		06/07/2024	11.989	168,750		248,000
RTL_E1807826	ST LOUIS	MO		06/07/2024	12.989	83,260		115,000
RTL_E1807827	AKRON	OH		06/07/2024	12.989	69,740		98,000
RTL_E1807828	DURHAM	NC		06/07/2024	10.610	352,500		470,000
RTL_E1807829	GRAY	LA		06/07/2024	11.989	74,653		125,000
RTL_E1807830	TURTLE CREEK	PA		06/07/2024	10.971	85,000		100,000
RTL_E1807831	NEW ORLEANS	LA		06/07/2024	11.989	98,037		160,000
RTL_E1807832	CALIFORNIA CITY	CA		06/07/2024	11.989	0		
RTL_E1807833	GYPSUM	CO		06/28/2024	12.989	338,600	(91,290)	560,000
RTL_E1807834	CALIFORNIA CITY	CA		06/07/2024	11.989	106,550		19,000
RTL_E1807835	CHARLESTON	SC		06/07/2024	11.989	320,072		490,000
RTL_E1807836	CONCORD	NC		06/07/2024	11.989	0		
RTL_E1807837	TURTLE CREEK	PA		06/07/2024	10.971	87,550		120,000
RTL_E1808539	DIAMOND BAR	CA		06/12/2024	10.119	648,000		810,000
RTL_E1808540	LOS ANGELES	CA		06/12/2024	10.629	559,440		699,300
RTL_E1808541	LOS ANGELES	CA		06/12/2024	10.498	513,765		699,000
RTL_E1808542	CONCORD	CA		06/12/2024	10.989	504,000		630,000
RTL_E1808543	CORPUS CHRISTI	TX		06/12/2024	10.898	64,200		89,000
RTL_E1808544	ESCONDIDO AREA	CA		06/12/2024	10.629	682,500		910,000
RTL_E1808545	LONG BEACH	CA		06/12/2024	10.499	802,800		892,000
RTL_E1808546	SAVANNAH	GA		06/12/2024	10.898	140,000		175,000
RTL_E1808547	BANNING	CA		06/12/2024	10.119	260,000		325,000
RTL_E1808548	PENNSAUKEN	NJ		06/12/2024	10.898	153,000		180,000
RTL_E1808549	SAVANNAH	GA		06/12/2024	10.898	144,866		160,000
RTL_E1808550	TAMPA	FL		06/27/2024	10.898	145,400	3,850	200,000
RTL_E1808551	GARLAND	TX		06/12/2024	10.898	123,750		165,000
RTL_E1808552	COLUMBUS	OH		06/12/2024	10.898	129,625		152,500
RTL_E1808553	CLARKSVILLE	TN		06/12/2024	10.898	72,000		90,000
RTL_E1808554	KNOXVILLE	TN		06/12/2024	10.898	102,000		120,000
RTL_E1808555	BRADENTON	FL		06/12/2024	0.099	149,000		197,000
RTL_E1808556	SHERMAN OAKS	CA		06/12/2024	10.949	968,800		1,211,000
RTL_E1808557	LAWERENCEVILLE	GA		06/12/2024	9.898	245,000		299,999
RTL_E1808558	VISALIA	CA		06/12/2024	10.899	221,000		260,000
RTL_E1808559	CHARLOTTE	NC		06/12/2024	10.898	275,568		342,000
RTL_E1808560	SAVANNAH	GA		06/12/2024	10.898	99,000		120,000
RTL_E1808561	DECATUR	GA		06/12/2024	10.898	228,000		285,000
RTL_E1808562	FORT MYERS	FL		06/12/2024	10.898	110,500		130,000
RTL_E1808563	SEYMOUR	CT		06/12/2024	10.898	151,874		200,000
RTL_E1808564	TAMPA	FL		06/12/2024	10.898	210,800		248,000
RTL_E1808565	FREELAND	MI		06/12/2024	10.898	104,000		130,000
RTL_E1808566	HOUSTON	TX		06/12/2024	10.899	102,000		120,000
RTL_E1808567	SAN DIEGO	CA		06/12/2024	9.989	656,125		905,000
RTL_E1808568	MARIETTA	GA		06/27/2024	10.898	192,525	13,600	215,000
RTL_E1808569	SAN ANTONIO	TX		06/12/2024	10.898	75,920		109,900
RTL_E1808570	COSTA MESA	CA		06/12/2024	10.499	913,750		1,075,000
RTL_E1808571	CANYON LAKE	TX		06/12/2024	11.898	32,130		55,000
RTL_E1808572	RIVERVIEW	FL		06/12/2024	10.898	172,000		215,000
RTL_E1808573	SMYRNA	GA		06/12/2024	11.898	159,625		220,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RTL_E1808574	MCDONOUGH	GA		06/27/2024	10.898	218,536	11,888	250,000
RTL_E1808575	ARAGON	GA		06/12/2024	10.899	84,400		94,900
RTL_E1812531	EL SEGUNDO	CA		06/14/2024	9.988	899,990		1,340,000
RTL_E1812532	JONESBORO	GA		06/14/2024	10.898	181,557		227,355
RTL_E1812533	LA HABRA	CA		06/14/2024	10.499	622,838		725,000
RTL_E1812534	NORFOLK	VA		06/14/2024	0.096	91,600		114,500
RTL_E1812535	ORANGE	CA		06/14/2024	10.899	839,999		1,199,999
RTL_E1812536	HOUSTON	TX		06/27/2024	10.898	119,000	25,245	140,000
RTL_E1812537	PHILADELPHIA	PA		06/14/2024	0.089	135,000		180,000
RTL_E1812538	ANAHEIM	CA		06/14/2024	0.099	600,625		775,000
RTL_E1812539	MONROE	NC		06/14/2024	0.100	188,700		222,000
RTL_E1812540	SAINT PETERSBURG	FL		06/14/2024	0.094	142,715		155,000
RTL_E1812541	WINTER PARK	FL		06/14/2024	9.936	184,000		275,000
RTL_E1812554	SAN DIEGO	CA		06/17/2024	9.249	729,454		1,050,000
RTL_E1812555	CHICAGO	IL		06/17/2024	10.990	198,750		296,000
RTL_E1812556	LAND O LAKES	FL		06/17/2024	10.125	0		
RTL_E1812557	BALCH SPRINGS	TX		06/17/2024	9.249	161,048		186,827
RTL_E1812558	SAN DIEGO	CA		06/17/2024	9.999	860,000		1,200,000
RTL_E1812559	LOS ANGELES	CA		06/17/2024	11.738	269,196		520,000
RTL_E1812560	ANAHEIM	CA		06/17/2024	10.989	511,808		710,000
RTL_E1812561	SCOTTSDALE	AZ		06/17/2024	9.989	924,219		1,250,000
RTL_E1812562	TAMPA	FL		06/17/2024	10.250	1,381,252		1,850,000
RTL_E1812563	OVIEDO	FL		06/17/2024	11.489	0		
RTL_E1812564	SAINT AUGUSTINE	FL		06/17/2024	10.749	235,893		341,000
RTL_E1812565	HALLANDALE BEACH	FL		06/17/2024	8.757	221,250		295,000
RTL_E1812566	MIAMI	FL		06/17/2024	9.368	342,500		410,000
RTL_E1812567	CLEARWATER	FL		06/17/2024	9.368	291,500		365,000
RTL_E1812568	MIAMI	FL		06/17/2024	9.607	700,000		1,020,000
RTL_E1812569	LEHIGH ACRES	FL		06/17/2024	9.486	35,314		87,319
RTL_E1812570	ESTERO	FL		06/17/2024	9.850	520,000		656,000
RTL_E1812571	DOUGLASVILLE	GA		06/17/2024	9.847	405,600		676,000
RTL_E1812572	TOTOWA	NJ		06/17/2024	11.249	0		
RTL_E1812573	FRISCO	TX		06/17/2024	9.608	382,756		590,000
RTL_E1812574	CORAL GABLES	FL		06/17/2024	10.499	575,615		900,000
RTL_E1812575	HOUSTON	TX		06/17/2024	9.999	14,340		60,500
RTL_E1812576	LEHIGH ACRES	FL		06/17/2024	10.749	64,345		135,779
RTL_E1812577	BOKEELIA	FL		06/17/2024	10.989	27,252		120,000
RTL_E1812578	CAPE CORAL	FL		06/17/2024	9.999	600,000		1,000,000
RTL_E1813300	SAN ANTONIO	TX		06/20/2024	9.873	100,800		126,000
RTL_E1813301	ORLANDO	FL		06/20/2024	9.873	275,008		370,000
RTL_E1813302	CONCORD	NC		06/20/2024	11.898	0		
RTL_E1813303	LYNCHBURG	VA		06/20/2024	10.256	95,000		125,000
RTL_E1813304	PORT RICHEY	FL		06/20/2024	10.256	160,650		189,000
RTL_E1813305	LAWRENCEVILLE	GA		06/20/2024	10.898	228,800		286,000
RTL_E1813306	OLD HICKORY	TN		06/20/2024	9.410	271,425		330,000
RTL_E1813307	AUSTIN	TX		06/27/2024	9.998	645,940	37,610	850,000
RTL_E1813308	CLEARWATER	FL		06/20/2024	9.623	161,000		215,000
RTL_E1813309	MELBOURNE	FL		06/20/2024	9.293	76,000		95,000
RTL_E1813310	SEGUIN	TX		06/20/2024	9.998	119,000		140,000
RTL_E1813311	DES MOINES	IA		06/20/2024	9.410	90,525		106,500
RTL_E1813312	DENVER	CO		06/20/2024	9.058	165,766		205,000
RTL_E1813313	DAYTONA BEACH	FL		06/20/2024	10.456	103,920		129,900
RTL_E1813314	EAST POINT	GA		06/20/2024	9.410	165,586		195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RTL_E1813315	CHARLOTTE	NC		06/20/2024	10.898	268,000		335,000
RTL_E1813316	TAMPA	FL		06/20/2024	9.594	108,300		138,000
RTL_E1813317	SAINT PETERSBURG	FL		06/20/2024	9.645	145,000		155,000
RTL_E1813318	WINTER HAVEN	FL		06/20/2024	9.645	164,706		200,000
RTL_E1813319	ORLANDO	FL		06/20/2024	9.058	347,439		438,000
RTL_E1815227	COLUMBUS	OH		06/26/2024	9.671	121,550		143,000
RTL_E1815228	SARASOTA	FL		06/26/2024	9.913	120,650		149,000
RTL_E1815229	ATLANTA	GA		06/26/2024	10.102	152,625		185,000
RTL_E1815230	SANTA ANA	CA		06/26/2024	9.811	928,125		1,120,000
RTL_E1815231	HACIENDA HEIGHTS AREA	CA		06/26/2024	9.444	517,450		655,000
RTL_E1815232	ORANGE AREA	CA		06/26/2024	9.689	1,364,400		1,825,000
RTL_E1815233	LA MESA	CA		06/26/2024	9.566	616,250		725,000
RTL_E1815234	ORANGE	CA		06/26/2024	9.321	450,000		934,999
RTL_E1815235	LONG BEACH	CA		06/26/2024	9.811	807,500		950,000
RTL_E1815236	FORT MYERS	FL		06/26/2024	9.966	240,800		300,000
RTL_E1815237	CHULA VISTA	CA		06/26/2024	9.811	637,500		745,000
RTL_E1815238	LAGUNA NIGUEL	CA		06/26/2024	9.689	864,000		1,080,000
RTL_E1815239	TORRANCE	CA		06/26/2024	9.321	892,000		1,115,000
RTL_E1815240	COLUMBUS	GA		06/26/2024	9.723	178,500		210,000
RTL_E1815241	SAN ANTONIO	TX		06/26/2024	9.723	174,769		205,000
RTL_E1815242	AUSTIN	TX		06/26/2024	9.359	418,645		525,000
RTL_E1815243	NASHVILLE	TN		06/26/2024	9.966	787,500		1,000,000
RTL_E1815244	PHILADELPHIA	PA		06/26/2024	9.359	84,000		105,000
RTL_E1815245	LAWRENCEVILLE	GA		06/26/2024	9.723	230,149		280,000
RTL_E1815246	ST. PETERSBURG	FL		06/26/2024	9.723	202,500		225,000
RTL_E1815247	WINTER HAVEN	FL		06/26/2024	9.723	97,750		100,000
RTL_E1815248	AMARILLO	TX		06/26/2024	9.723	61,200		86,500
RTL_E1815249	PENSACOLA	FL		06/26/2024	9.626	182,750		215,000
RTL_E1815250	TAMPA	FL		06/26/2024	9.966	253,609		299,000
RTL_E1815251	BRANDON	FL		06/26/2024	9.966	234,486		277,500
RTL_E1815252	PITTSBURGH	PA		06/26/2024	9.602	64,000		80,000
RTL_E1815253	MARIETTA	GA		06/26/2024	9.602	204,081		230,000
RTL_E1815254	FORT LAUDERDALE	FL		06/26/2024	8.871	219,000		295,000
RTL_E1815255	MIAMI	FL		06/26/2024	8.994	284,000		377,000
RTL_E1815256	LEHIGH ACRES	FL		06/26/2024	9.610	53,792		105,750
RTL_E1815257	WINTER PARK	FL		06/26/2024	9.856	247,500		450,000
RTL_E1815258	WINTER HAVEN	FL		06/26/2024	9.856	111,496		140,000
RTL_E1815259	CAPE CORAL	FL		06/26/2024	9.610	66,082		154,021
RTL_E1815260	MIAMI	FL		06/26/2024	9.733	319,780		435,000
RTL_E1815261	MIAMI	FL		06/26/2024	8.994	456,000		630,000
RTL_E1815262	LEHIGH ACRES	FL		06/26/2024	10.349	0		
RTL_E1815263	ANDERSON	IN		06/26/2024	9.856	102,600		171,000
RTL_E1815264	FORT WORTH	TX		06/26/2024	9.117	101,860		158,000
RTL_E1815265	PUNTA GORDA	FL		06/26/2024	10.349	0		
RTL_E1815266	LEHIGH ACRES	FL		06/26/2024	10.349	0		
RTL_E1819473	PHILADELPHIA	PA		06/28/2024	11.999	751,002		1,608,914
RTL_E1819474	UPPER DARBY	PA		06/28/2024	11.250	92,650		130,650
RTL_E1819475	BURLINGTON	NC		06/28/2024	9.913	70,500		130,500
RTL_E1819476	CHARLOTTE	NC		06/28/2024	11.647	32,830		267,295
RTL_E1819477	BRIDGETON	NJ		06/28/2024	10.990	141,553		149,303
RTL_E1819478	PHILADELPHIA	PA		06/28/2024	11.000	298,337		1,777,424
RTL_E1819479	POTTSTOWN	PA		06/28/2024	11.399	89,725		137,275
RTL_E1819480	CHARLESTON	SC		06/28/2024	11.999	630,300		873,800

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RTL_E1819481	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819482	PORT ISABEL	TX		06/28/2024	11.999	202,974		729,129
RTL_E1819483	ROTONDA WEST	FL		06/28/2024	11.989	21,000		255,500
RTL_E1819484	ROCKY MOUNT	NC		06/28/2024	11.500	124,463		174,463
RTL_E1819485	MILLVILLE	NJ		06/28/2024	11.989	91,097		139,389
RTL_E1819486	LEHIGH ACRES	FL		06/28/2024	11.989	42,765		225,550
RTL_E1819487	OCKLAWAHA	FL		06/28/2024	11.999	63,399		159,238
RTL_E1819488	DELAND	FL		06/28/2024	11.989	75,500		198,000
RTL_E1819489	PHILADELPHIA	PA		06/28/2024	11.999	644,697		1,608,914
RTL_E1819490	ANNAPOLIS	MD		06/28/2024	11.500	145,722		422,972
RTL_E1819491	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819492	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819493	PHILADELPHIA	PA		06/28/2024	10.000	856,150		1,002,150
RTL_E1819494	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819495	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819496	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819497	ANNAPOLIS	MD		06/28/2024	11.500	5,009		422,972
RTL_E1819498	GOOSE CREEK	SC		06/28/2024	11.000	233,750		304,550
RTL_E1819499	ORLANDO	FL		06/28/2024	11.500	93,780		144,880
RTL_E1819500	ST. PETERSBURG	FL		06/28/2024	10.656	162,500		202,500
RTL_E1819501	PHILADELPHIA	PA		06/28/2024	10.904	61,194		141,194
RTL_E1819502	PHILADELPHIA	PA		06/28/2024	10.904	67,700		147,700
RTL_E1819503	PFAFFTOWN	NC		06/28/2024	11.000	122,415		139,315
RTL_E1819504	BRADENTON	FL		06/28/2024	10.607	221,987		272,072
RTL_E1819505	SANFORD	FL		06/28/2024	11.500	138,900		158,400
RTL_E1819506	CAMDEN	NJ		06/28/2024	12.249	39,104		171,563
RTL_E1819507	JACKSONVILLE	FL		06/28/2024	11.250	163,200		265,200
RTL_E1819508	DALLAS	TX		06/28/2024	11.750	5,647		196,677
RTL_E1819509	DELAND	FL		06/28/2024	11.500	82,123		305,468
RTL_E1819510	PHILADELPHIA	PA		06/28/2024	12.897	166,299		720,000
RTL_E1819511	LABELLE	FL		06/28/2024	11.500	82,283		266,099
RTL_E1819512	DALLAS	NC		06/28/2024	11.749	86,900		181,305
RTL_E1819513	CANTON	GA		06/28/2024	11.999	4,867		434,000
RTL_E1819514	HOLMES BEACH	FL		06/28/2024	11.500	785,000		1,485,000
RTL_E1819515	PHILADELPHIA	PA		06/28/2024	11.999	859,596		2,145,218
RTL_E1819516	TAMPA	FL		06/28/2024	11.788	170,000		170,000
RTL_E1819517	LADSON	SC		06/28/2024	10.409	170,250		200,250
RTL_E1819518	ROCK HILL	SC		06/28/2024	11.250	243,250		258,750
RTL_E1819519	PHILADELPHIA	PA		06/28/2024	10.904	119,835		199,835
RTL_E1819520	YORK	PA		06/28/2024	9.913	115,400		176,400
RTL_E1819521	ATLANTA	GA		06/28/2024	11.647	414,750		470,250
RTL_E1819522	GASTONIA	NC		06/28/2024	11.500	65,706		142,936
RTL_E1819523	GASTONIA	NC		06/28/2024	11.647	169,990		403,940
RTL_E1819524	ENGLEWOOD	FL		06/28/2024	11.999	61,524		291,258
RTL_E1819525	ENGLEWOOD	FL		06/28/2024	11.000	225,550		225,550
RTL_E1819526	HOUSTON	TX		06/28/2024	11.750	130,720		918,728
RTL_E1819527	DALLAS	TX		06/28/2024	12.000	214,731		2,107,036
RTL_E1819528	DALLAS	NC		06/28/2024	11.749	72,180		181,305
RTL_E1819529	BALL GROUND	GA		06/28/2024	11.499	106,928		331,500
RTL_E1819530	STATESVILLE	NC		06/28/2024	11.749	68,420		186,900
RTL_E1819531	NEWTON	NC		06/28/2024	11.749	123,637		263,636
RTL_E1819532	TAMPA	FL		06/28/2024	11.895	76,253		354,348
RTL_E1819533	PHILADELPHIA	PA		06/28/2024	11.500	184,255		1,258,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RTL_E1819534	CAMDEN	NJ		06/28/2024	12.249	55,150		157,684
RTL_E1819535	CAMDEN	NJ		06/28/2024	12.249	88,646		164,500
RTL_E1819536	NEWTON	NC		06/28/2024	11.749	123,957		263,636
0399999. Mortgages in good standing - Residential mortgages-all other						142,749,971	2,304,873	211,706,509
220630201	CHEVY CHASE	MD		11/18/2020	4.491		2,687,622	94,019,600
220900401	KENSINGTON	MD		09/18/2020	5.024		3,472,734	121,200,000
221620101	MALDEN	MA		04/02/2021	7.595		502,308	96,600,000
221630501	CHARLESTON	SC		10/13/2021	4.150		268,842	70,519,683
221800101	BOYNTON BEACH	FL		05/14/2021	4.250		2,418,803	159,700,000
221900501	EDEN PRAIRIE	MN		10/14/2021	4.069		335,206	97,300,000
222620601	MENLO PARK	CA		12/13/2022	8.016		856,254	53,340,020
222630101	CHAPEL HILL	NC		08/10/2022	5.367		841,938	37,967,326
223620301	BURLINGAME	CA		05/30/2023	8.593		20,478,359	71,804,202
223620602	SEATTLE	WA		08/29/2023	8.693		4,451,016	8,307,503
223630601	NASHVILLE	TN		04/15/2024	8.928	(671,440)		
223800201	TALLAHASSEE	FL		05/25/2023	8.743		5,013,488	11,501,463
223900101	AUSTIN	TX		07/27/2023	8.593		5,773,404	10,841,446
223900801	ONTARIO	CA		04/01/2024	9.479	(1,475,000)		
223900802	ONTARIO	CA		04/01/2024	9.479	(2,950,000)		
224620101	LYNNWOOD	WA		06/28/2024	8.744	(676,000)		
224800101	NASHVILLE	TN		04/12/2024	8.926	(1,020,000)		
224800201	TEMPE	AZ		05/06/2024	8.876	(1,089,300)		
524900011	UPLAND	CA		06/18/2024	7.198	21,845,000		33,362,500
0599999. Mortgages in good standing - Commercial mortgages-all other						13,963,260	47,099,973	866,463,743
0899999. Total Mortgages in good standing						167,718,006	49,404,846	1,104,435,378
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						167,718,006	49,404,846	1,104,435,378

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
213620201	SAN JOSE	CA		03/31/2014	04/04/2024	26,500,000								26,500,000			
214800101	WASHINGTON	DC		05/22/2014	06/07/2024	41,145,687								47,024,498		5,878,811	5,878,811
356619201	BOW	WA		04/26/2019	06/13/2024	150,315		(11)			(11)			150,271			
356619298	MANTECA	CA		12/13/2019	05/16/2024	1,031,987		(3,902)			(3,902)			1,027,924			
RTL_E1797788	LOS ANGELES	CA		05/17/2024	05/31/2024									510,000			
0199999. Mortgages closed by repayment						68,827,989		(3,913)			(3,913)			75,212,693		5,878,811	5,878,811
04461	VARIOUS	NC		05/18/2017		589,738								2,883			
04504	VARIOUS	FL		02/14/2017		253,609								6,275			
04871	VARIOUS	FL		06/28/2017		319,773								1,554			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
206630401	MARKHAM	CAN		01/08/2007		3,346,139						(98,717)		276,589			
208630101	NORTH BETHESDA	MD		04/05/2013		51,342,294								428,962			
209800701	OAKVILLE	CAN		10/01/2009		7,568,141		1,899			1,899			263,424			
210620401	SAN JOSE	CA		07/28/2010		15,689,127		2,661			2,661			125,579			
210800501	ATLANTA	GA		12/16/2010		104,533,000		10,754			10,754			1,229,133			
210970201	PEBBLE BEACH	CA		10/01/2010		191,748,220								1,740,937			
211620701	SAN JOSE	CA		11/04/2011		59,441,343		19,789			19,789			364,651			
211620702	SAN JOSE	CA		08/30/2019		35,977,026		2,716			2,716			256,216			
211900301	HOUSTON	TX		09/13/2011		70,337,359		9,208			9,208			407,776			
211900302	HOUSTON	TX		09/13/2011		8,805,466								50,972			
212800101	BERLIN	MD		06/01/2012		2,370,408		669			669			91,599			
212800201	FT. MEADE	MD		12/14/2012		62,959,258		5,696			5,696			260,186			
212800601	VARIOUS	US		09/01/2013		193,280,436		8,229			8,229			379,781			
212900101	HOUSTON	TX		09/28/2012		61,534,781		16,221			16,221			351,832			
213800101	ATLANTA	GA		05/01/2013		98,362,038		10,697			10,697			648,692			
213900101	HOUSTON	TX		06/27/2013		90,379,417		4,199			4,199			549,257			
213900301	DALLAS	TX		07/22/2013		52,649,421		12,704			12,704			280,739			
213900501	HOUSTON	TX		12/13/2013		56,140,874		105,105			105,105			272,113			
213900601	BEVERLY HILLS	CA		05/08/2014		109,519,975								1,193,864			
213900701	FORT WORTH	TX		04/01/2014		41,553,554		7,043			7,043			193,530			
213900702	FORT WORTH	TX		05/16/2019		10,235,605								47,542			
214210101	NEW YORK	NY		11/17/2014		36,750,176		5,906			5,906			192,107			
214210102	NEW YORK	NY		11/17/2014		3,542,765		224			224			18,379			
214620201	SEATTLE	WA		06/17/2014		76,390,279								443,278			
214620601	SEATTLE	WA		05/15/2015		87,809,981		20,354			20,354			452,804			
214800201	JERSEY CITY	NJ		08/01/2014		184,750,279		94,373			94,373			481,734			
214800701	WASHINGTON	DC		12/29/2014		67,547,791		22,838			22,838			306,497			
214900101	MCLEAN	VA		06/27/2014		100,296,212		25,435			25,435			505,515			
214900201	HOUSTON	TX		08/22/2014		130,037,893		15,287			15,287			598,369			
214900301	IRVING	TX		03/12/2015		34,773,151		9,480			9,480			296,463			
215210201	TEMPE	AZ		10/06/2015		173,276,666								934,933			
215620201	SANTA CLARA	CA		05/26/2015		19,290,035		499			499			127,777			
215800801	JERSEY CITY	NJ		12/09/2015		125,711,284		30,496			30,496			500,993			
215900101	COSTA MESA	CA		07/13/2015		40,156,639		631			631			308,826			
215900201	PINEHURST	NC		09/03/2015		187,217,918								1,101,713			
215900301	IRVINE	CA		11/06/2015		85,129,268								437,997			
215900401	VARIOUS	CA		11/20/2015		94,648,107		3,059			3,059			474,641			
215900501	HUNTINGTON BEACH	CA		02/09/2016		46,582,302		12,698			12,698			255,159			
215900502	HUNTINGTON BEACH	CA		02/09/2016		82,508,849		27,869			27,869			452,213			
215900601	ATLANTA	GA		04/29/2016		40,157,464		9,151			9,151			199,675			
215900701	SAN DIEGO	CA		07/21/2016		154,574,951		25,217			25,217			695,952			
216620301	SAN MATEO	CA		12/27/2016		129,564,042		17,467			17,467			692,982			
216620302	SAN MATEO	CA		12/27/2016		92,404,291		16,649			16,649			494,987			
216800101	DALLAS	TX		03/04/2016		73,369,953		27,586			27,586			342,821			
216800201	BETHESDA	MD		08/31/2016		59,275,110		9,259			9,259			234,889			
216800301	ARLINGTON	VA		10/20/2016		93,681,011		24,600			24,600			381,004			
216800302	ARLINGTON	VA		10/20/2016		113,193,599		23,815			23,815			8,271,406			
216800501	CHARLOTTE	NC		02/13/2017		45,016,505								169,424			
216900201	CARLSBAD	CA		12/15/2016		41,809,418		7,479			7,479			146,433			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
216900202	CARLSBAD	CA		12/15/2016		42,727,702		10,422			10,422			149,919			
216900301	ROCKVILLE	MD		11/09/2016		51,818,854		14,958			14,958			249,793			
217620101	NIAGARA FALLS	CAN		07/21/2017		155,237,752						(1,634,020)		624,577			
217900401	NORTHBROOK	IL		09/29/2017		60,260,235		12,531			12,531			234,301			
218620101	OREM	UT		05/14/2018		78,323,022		1,326			1,326			323,550			
218620301	OVERLAND PARK	KS		10/18/2018		41,934,950		420			420			167,862			
218620401	LOS ANGELES	CA		05/30/2019		459,299,054								530,517			
218800701	TALLAHASSEE	FL		03/19/2019		43,970,677		116			116			109,925			
218900601	HOUSTON	TX	S	11/30/2018		120,743,843		34,981			34,981			406,334			
218900701	SAN DIEGO	CA		12/14/2018		4,309,626								16,177			
218900801	DALLAS	TX		12/21/2018		40,990,869		266			266			160,774			
219620201	OREM	UT		12/18/2019		98,988,898								529,737			
219800602	TALLAHASSEE	FL		12/23/2019		748,128		61			61			170,509			
219900501	CHANDLER	AZ		12/19/2019		169,075,782		3,810			3,810			1,241,713			
221620301	OREM	UT		09/29/2021		44,062,422		821			821			227,344			
221630701	CHARLOTTE	NC		12/17/2021		10,312,922		667			667			50,143			
221800301	MASON	OH		09/30/2021		39,814,879								205,578			
221800701	CLIFTON	NJ		08/13/2021		70,251,981		2,446			2,446			512,519			
222620401	OREM	UT		05/24/2022		122,143,339		4,259			4,259			645,143			
222801601	CHICAGO	IL		01/10/2023		18,867,476								592,476			
356616344	OXNARD	CA		12/12/2016		810,341		(116)			(116)			15,793			
356617124	SHELBY	MT		02/02/2017		476,877		(28)			(28)			6,127			
356617137	CAMARILLO	CA		03/14/2017		3,304,356		(79)			(79)			61,055			
356617165	POCAHONTAS	IA		05/25/2017		1,523,541		(293)			(293)			34,675			
356617216	EAST CHAIN	MN		06/21/2017		247,976		(22)			(22)			13,476			
356617218	EAST CHAIN	MN		06/21/2017		433,307		(46)			(46)			8,374			
356617219	LOTHAIR	MT		06/29/2017		1,149,318		(46)			(46)			13,109			
356617226	GABBS	NV		06/27/2017		1,597,104		(273)			(273)			19,353			
356617239	NEW RICHLAND	MN		08/22/2017		548,610		(7)			(7)			6,718			
356617283	PARAGOULD	AR		09/08/2017		1,753,902		(71)			(71)			50,000			
356617291	FLORENCE	SD		10/06/2017		1,040,141		(21)			(21)			12,069			
356617309	STOCKTON	CA		11/01/2017		707,545		(34)			(34)			18,616			
356617311	BRICELYN	MN		10/26/2017		401,773		(5)			(5)			4,778			
356617317	MT PLEASANT	IA		01/10/2018		338,319		(16)			(16)			5,934			
356617320	CARRINGTON	ND		11/14/2017		1,749,786		(88)			(88)			62,537			
356617326	STANFORD	MT		12/07/2017		700,408		(57)			(57)			11,844			
356617328	DUPUYER	MT		12/15/2017		1,226,271		(24)			(24)			10,652			
356617336	PAGE	ND		12/07/2017		328,952		(39)			(39)			9,862			
356618112	WYNNE	AR		12/19/2017		1,139,359		(137)			(137)			14,580			
356618146	CAPULIN	NM		04/02/2018		1,559,088		(202)			(202)			25,000			
356618172	BURR OAK	MI		03/29/2018		2,533,172		(249)			(249)			28,704			
356618182	WOODBURN	OR		04/20/2018		591,089		(47)			(47)			24,235			
356618183	HERMISTON	OR		05/07/2018		215,140		(47)			(47)			10,918			
356618185	CUSHING	IA		05/23/2018		7,240,228		(3,306)			(3,306)			573,120			
356618197	MILES CITY	MT		03/15/2018		1,831,283		(176)			(176)			19,949			
356618206	FAIRFIELD	IA		05/25/2018		977,902		(125)			(125)			10,077			
356618215	WHEATLAND	ND		05/09/2018		904,393		(13)			(13)			9,883			
356618224	COIN	IA		05/15/2018		1,478,214		(4,224)			(4,224)			1,005,745			
356618225	LEACHVILLE	AR		05/16/2018		305,064		(6)			(6)			4,818			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356618235	BLACKFOOT	ID		12/07/2018		6,363,615		(81)			(81)			64,381			
356618249	HANNAFORD	ND		06/12/2018		381,391		(18)			(18)			3,509			
356618250	MOUND	LA		06/20/2018		1,706,395		(70)			(70)			21,748			
356618253	LEACHVILLE	AR		05/23/2018		470,833		(119)			(119)			9,440			
356618268	ENDERLIN	ND		05/30/2018		613,010		(26)			(26)			6,719			
356618271	AUSTIN	MN		07/11/2018		342,126		(15)			(15)			3,884			
356618288	HERON LAKE	MN		07/10/2018		390,231		(44)			(44)			9,644			
356618297	FORSYTH	MT		08/15/2018		6,478,075		(106)			(106)			69,427			
356618324	FAIRFIELD	IA		10/12/2018		403,915		(5)			(5)			4,042			
356618325	FAIRFIELD	IA		10/12/2018		403,922		(5)			(5)			4,042			
356618326	FAIRFIELD	IA		10/15/2018		1,524,312		(45)			(45)			22,791			
356618332	CUSHING	IA		08/15/2018		488,768		(2,392)			(2,392)			240,000			
356618334	SHERIDAN	OR		09/06/2018		1,667,246		(165)			(165)			19,454			
356618341	OKABENA	MN		08/29/2018		469,590		(14)			(14)			15,000			
356618346	LOVINGTON	NM		09/17/2018		418,642		(36)			(36)			7,500			
356618351	FAULKTON	SD		10/18/2018		7,430,607		(750)			(750)			74,963			
356618363	BOW	WA		11/15/2018		934,216		(34)			(34)			21,537			
356618364	OAKES	ND		10/25/2018		604,157		(7)			(7)			5,911			
356618378	BLACKFOOT	ID		12/04/2018		1,061,742								12,530			
356618380	SHANIKO	OR		12/11/2018		7,745,619		(67)			(67)			74,188			
356618381	GOOD THUNDER	MN		11/14/2018		904,177		(59)			(59)			4,544			
356618387	GOSHEN	IN		12/19/2018		1,384,032		(213)			(213)			27,000			
356618388	FISHER	MN		11/16/2018		381,376		(143)			(143)			56,695			
356618391	FAIRFIELD	IA		01/15/2019		172,034		(19)			(19)			1,705			
356618393	COLSTRIP	MT		12/07/2018		1,675,102		(81)			(81)			16,531			
356618398	OUTLOOK	WA		04/15/2019		1,663,733		(570)			(570)			118,428			
356618402	ARGUSVILLE	ND		12/11/2018		458,705		(44)			(44)			17,998			
356618403	GLENFIELD	ND		12/13/2018		1,287,413		(15)			(15)			12,748			
356618406	CONRAD	MT		01/16/2019		774,835		(6)			(6)			7,747			
356618411	LAKE ARTHUR	NM		01/07/2019		7,993,007		(751)			(751)			89,645			
356619103	ALBANY	OR		01/14/2019		767,326		(35)			(35)			10,996			
356619106	VARIOUS	CA		12/19/2018		2,485,022		(1,890)			(1,890)			118,337			
356619107	VARIOUS	CA		12/19/2018		2,761,136		(2,100)			(2,100)			131,485			
356619109	DELANO	CA		02/01/2019		9,847,481		(392)			(392)			212,364			
356619123	ST JAMES	MN		02/21/2019		2,050,587		(45)			(45)			19,804			
356619129	CAMPBELLSBURG	IN		01/28/2019		564,055		(79)			(79)			12,910			
356619139	HARLEM	MT		01/15/2019		1,314,090		(17)			(17)			13,022			
356619140	CRAWFORDSVILLE	IA		04/03/2019		1,179,843		(9)			(9)			10,867			
356619150	BRADSHAW	NE		03/01/2019		611,877		(5)			(5)			5,849			
356619178	MALTA	MT		04/02/2019		1,812,229		(93)			(93)			18,185			
356619182	FAIRFIELD	IA		03/27/2019		187,973		(21)			(21)			1,866			
356619186	BINGHAM LAKE	MN		04/25/2019		484,871		(6)			(6)			4,679			
356619187	LEONARD	ND		05/01/2019		534,709		(44)			(44)			5,317			
356619192	WINSLOW	IL		06/05/2019		14,928,922		(458)			(458)			78,063			
356619208	OTHELLO	WA		07/24/2019		3,192,760		(76)			(76)			43,183			
356619211	RISING STAR	TX		07/10/2019		101,188		(11)			(11)			2,030			
356619212	RISING STAR	TX		07/10/2019		514,740		(58)			(58)			10,326			
356619216	WHEATLAND	ND		05/29/2019		428,052		(22)			(22)			4,225			
356619220	UNITY	OR		06/07/2019		566,307		(27)			(27)			5,047			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356619224	CARROLLTON	IL		06/17/2019		365,580		(8)			(8)			9,502			
356619232	SUGAR CITY	ID		06/05/2019		957,069		(86)			(86)			9,379			
356619234	LEONARD	ND		07/16/2019		460,973		(142)			(142)			4,599			
356619243	ZILLAH	WA		08/21/2019		1,562,342		(46)			(46)			30,630			
356619248	HERMISTON	OR		08/29/2019		292,072		(131)			(131)			19,740			
356619249	WOLF CREEK	MT		11/21/2019		964,216		(51)			(51)			4,577			
356619256	MENTONE	IN		08/28/2019		3,717,897		(250)			(250)			19,548			
356619285	BONO	AR		11/07/2019		1,451,975		(158)			(158)			90,009			
356619289	VALLEY FORD	CA		11/07/2019		3,778,149		(360)			(360)			19,557			
356619299	HATCH	NM		12/11/2019		4,588,291		(291)			(291)			110,000			
356619301	KENNEBEC	SD		11/07/2019		2,349,495		(158)			(158)			24,546			
356619305	YAZOO CITY	MS		10/15/2019		3,279,992		(471)			(471)			35,520			
356619310	WAVELAND	IN		11/20/2019		1,074,614		(53)			(53)			11,629			
356619316	GOSPORT	IN		11/21/2019		509,451		(28)			(28)			5,803			
356619317	ANGELA	MT		02/06/2020		852,950		(36)			(36)			9,187			
356619328	BRITTON	SD		12/19/2019		285,745		(5)			(5)			2,837			
356619329	FORSYTH	MT		03/24/2020		2,396,128		(59)			(59)			25,179			
356619330	BELMONT	WI		01/14/2020		2,046,103		(289)			(289)			10,968			
356619334	GUTHRIE	TX		11/12/2019		2,698,191		(412)			(412)			41,850			
356619336	FAITH	SD		12/19/2019		3,707,934		(85)			(85)			39,782			
356619339	WEST BEND	IA		01/30/2020		380,731		(37)			(37)			5,694			
356619347	EMMETT	ID		10/28/2020		1,917,504		(223)			(223)			19,322			
356619348	COLQUITT	GA		01/23/2020		4,146,572		(339)			(339)			42,199			
356620110	VAN BUREN	IN		02/27/2020		1,947,252		(191)			(191)			20,962			
356620113	FERNDALE	CA		12/20/2019		4,009,203		(366)			(366)			29,242			
356620117	MOLT	MT		01/17/2020		862,251		(31)			(31)			9,968			
356620120	GONZALES	TX		04/21/2020		20,257,409		(2,562)			(2,562)			88,157			
356620139	FERGUS FALLS	MN		03/27/2020		2,943,448		(277)			(277)			32,588			
356620143	MT CARMEL	IL		03/04/2020		1,018,782		(49)			(49)			10,213			
356620153	BAINBRIDGE	IN		03/13/2020		531,146		(8)			(8)			5,612			
356620156	BARNESVILLE	MN		04/22/2020		700,440		(83)			(83)			7,528			
356620158	FROST	MN		04/08/2020		470,500		(23)			(23)			5,838			
356620163	CAPITOL	MT		04/27/2020		1,422,939		(127)			(127)			14,918			
356620166	FINGAL	ND		04/09/2020		282,115		(25)			(25)			2,959			
356620172	HARRISBURG	AR		04/28/2020		3,574,784		(653)			(653)			74,029			
356620182	MAYO	FL		06/11/2020		1,289,827		(125)			(125)			11,949			
356620187	HUGHES	AR		06/10/2020		653,218		(49)			(49)			7,214			
356620191	MURDOCK	MN		05/13/2020		448,705		(23)			(23)			4,960			
356620196	RENVILLE	MN		04/13/2020		233,581		(24)			(24)			2,660			
356620208	LYLE	MN		04/28/2020		537,229		(48)			(48)			3,085			
356620211	FRIEND	NE		05/27/2020		1,313,155		(24)			(24)			14,297			
356620216	ENDERLIN	ND		06/23/2020		650,207		(36)			(36)			6,995			
356620221	FINLEY	ND		06/18/2020		1,479,558		(93)			(93)			15,290			
356620224	MCMINNVILLE	OR		06/05/2020		1,171,917		(85)			(85)			8,452			
356620226	FAIRFIELD	IA		10/09/2020		668,047		(16)			(16)			6,948			
356620238	MILNOR	ND		06/10/2020		1,639,156		(113)			(113)			18,587			
356620239	HELENA	AR		06/18/2020		146,533		(16)			(16)			4,480			
356620248	DAZY	ND		10/01/2020		9,164,479		(457)			(457)			93,924			
356620249	ELMWOOD	WI		06/26/2020		3,759,576		(500)			(500)			18,934			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356620252	PASCO	WA		07/09/2020		3,458,255		(189)			(189)			77,141			
356620256	LAMOURE	ND		06/24/2020		341,081		(17)			(17)			6,192			
356620262	POMPEYS PILLAR	MT		07/06/2020		275,924		(22)			(22)			6,035			
356620264	PUKWANA	SD		07/21/2020		786,640		(77)			(77)			6,663			
356620268	CASH	AR		07/22/2020		919,067		(140)			(140)			24,835			
356620272	CURRIE	MN		07/09/2020		338,726		(30)			(30)			11,333			
356620275	BOARDMAN	OR		07/17/2020		2,004,864		(74)			(74)			36,290			
356620276	NAPPANEE	IN		06/25/2020		1,279,660		(93)			(93)			13,523			
356620279	ABERDEEN	ID		08/06/2020		695,847		(58)			(58)			15,660			
356620282	RUNNELLS	IA		12/23/2020		592,652		(25)			(25)			6,214			
356620297	COLUMBIA	LA		08/18/2020		1,549,604		(49)			(49)			16,953			
356620299	DILLON	MT		09/16/2020		569,082		(30)			(30)			5,969			
356620301	BRITTON	SD		09/14/2020		6,679,313		(448)			(448)			34,139			
356620302	BRITTON	SD		09/14/2020		6,297,641		(422)			(422)			32,188			
356620303	BEATRICE	AL		11/17/2020		373,047		(35)			(35)			4,490			
356620305	EAGAN	MN		09/09/2020		301,079		(33)			(33)			3,298			
356620312	BLACKFOOT	ID		09/15/2020		251,048		(11)			(11)			3,239			
356620327	OTTER	MT		01/20/2021		1,728,247		(149)			(149)			17,071			
356620330	ISMAY	MT		10/28/2020		5,454,475		(442)			(442)			56,836			
356620337	FORT KLAMATH	OR		10/20/2020		1,019,093		(55)			(55)			15,138			
356620345	DAYTON	OR		10/22/2020		705,078		(52)			(52)			5,193			
356620347	EDERLIN	ND		12/16/2020		4,150,632		(416)			(416)			40,414			
356620350	BAKER	MT		02/25/2021		1,179,849		(103)			(103)			12,029			
356620352	BARNARD	SD		12/14/2020		1,070,562		(72)			(72)			14,438			
356620353	WESTPORT	SD		12/14/2020		556,988		(41)			(41)			9,625			
356620355	GALT	CA		11/17/2020		2,261,959		(121)			(121)			16,845			
356620364	SCHLATER	MS		12/21/2020		2,100,496		(132)			(132)			22,797			
356620367	ELLENSBURG	WA		02/01/2021		3,931,662		(394)			(394)			58,102			
356621102	FERNDALE	CA		02/23/2021		1,449,109		(136)			(136)			10,406			
356621104	BELT	MT		01/28/2021		1,397,271		(214)			(214)			24,249			
356621131	KESWICK	IA		04/22/2021		3,784,165		(14)			(14)			36,676			
356621132	ESTELLINE	SD		05/19/2021		12,097,297		(614)			(614)			119,547			
356621137	LAFAYETTE	IN		02/25/2021		1,446,156		(312)			(312)			215,000			
356621142	CORVALLIS	OR		03/02/2021		592,256		(40)			(40)			12,671			
356621144	REVILLE	SD		02/19/2021		843,824		(35)			(35)			9,887			
356621150	ELKTON	SD		04/23/2021		4,056,799		(446)			(446)			42,364			
356621152	ROLLING FORK	MS		02/16/2021		2,156,432		(205)			(205)			50,000			
356621154	OUTLOOK	MT		03/17/2021		476,685		(27)			(27)			5,352			
356621159	LEAHVILLE	AR		04/05/2021		1,639,553		(38)			(38)			55,694			
356621160	LEACHVILE	AR		03/12/2021		698,181		(8)			(8)			8,055			
356621164	CORVALLIS	OR		04/01/2021		1,457,632		(138)			(138)			15,619			
356621165	COVE	OR		04/14/2021		1,632,746		(64)			(64)			24,157			
356621178	REESEVILLE	WI		05/17/2021		4,846,944		(1,489)			(1,489)			53,627			
356621179	UPTON	WY		05/04/2021		2,607,149		(217)			(217)			27,440			
356621189	COCHRAN	GA		04/16/2021		870,492		(85)			(85)			8,462			
356621194	LEACHVILLE	AR		05/11/2021		2,316,748		(293)			(293)			24,392			
356621196	CURRIE	MN		05/12/2021		3,479,787		(258)			(258)			38,866			
356621197	CURRIE	MN		05/12/2021		3,288,129		(244)			(244)			36,725			
356621198	CURRIE	MN		05/12/2021		3,479,787		(258)			(258)			38,866			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356621199	CURRIE	MN		05/12/2021		3,099,425		(230)			(230)			34,618			
356621203	GARY	MN		05/04/2021		1,046,605		(97)			(97)			12,059			
356621204	NIELSVILLE	MN		05/04/2021		3,822,498		(299)			(299)			40,790			
356621205	GARY	MN		05/04/2021		1,237,122		(95)			(95)			14,252			
356621216	JONESBORO	AR		04/19/2021		119,160		(15)			(15)			2,544			
356621218	CAMILLA	GA		05/12/2021		698,744		(92)			(92)			14,169			
356621220	HEPPNER	OR		01/13/2022		1,902,943		(105)			(105)			36,476			
356621225	ENDERLIN	ND		05/27/2021		856,037		(81)			(81)			11,768			
356621238	VARIOUS	TX		06/21/2021		3,187,861		(264)			(264)			56,700			
356621241	WALDORF	MN		06/15/2021		1,131,289		(29)			(29)			28,363			
356621242	CAMILLA	GA		07/02/2021		1,592,721		(196)			(196)			16,769			
356621244	BUFFALO	SD		07/14/2021		483,550		(23)			(23)			4,893			
356621250	FORT BENTON	MT		07/09/2021		2,226,132		(242)			(242)			22,033			
356621251	JONESBORO	AR		08/02/2021		418,945		(26)			(26)			8,133			
356621254	ECHO	OR		08/03/2021		210,678		(39)			(39)			12,482			
356621255	HIGHWOOD	MT		09/09/2021		1,061,252		(59)			(59)			11,377			
356621258	LOST SPRINGS	WY		09/15/2021		2,468,712		(62)			(62)			24,388			
356621259	DOUGLAS	WY		09/15/2021		1,417,375		(35)			(35)			13,867			
356621263	TANGENT	OR		08/09/2021		1,174,953		(14)			(14)			10,888			
356621273	FOREST	IN		09/28/2021		701,989		(58)			(58)			32,250			
356621277	ELKTON	MI		09/01/2021		3,507,856		(146)			(146)			32,433			
356621284	TIPTON	MI		10/14/2021		1,155,611		(78)			(78)			6,045			
356621285	TIPTON	MI		10/14/2021		10,377,727		(721)			(721)			56,907			
356621288	COOLIDGE	GA		10/14/2021		1,686,117		(546)			(546)			17,692			
356621290	GRANGER	WA		10/25/2021		2,775,296		(456)			(456)			81,510			
356621295	WINNEBAGO	MN		09/28/2021		1,112,544		(77)			(77)			17,498			
356621298	URBANA	IL		10/13/2021		659,611		(27)			(27)			7,391			
356621300	INWOOD	IA		11/15/2021		2,697,798		(153)			(153)			29,758			
356621302	TAFT	TN		12/09/2021		432,055		(57)			(57)			4,342			
356621307	DAYTON	WA		10/27/2021		476,581		(41)			(41)			6,692			
356621310	MONMOUTH	OR		12/22/2021		2,134,703		(75)			(75)			30,103			
356621312	MILLINGTON	TN		11/10/2021		143,156		(14)			(14)			3,750			
356621313	MONMOUTH	OR		10/27/2021		1,191,073		(88)			(88)			8,458			
356621317	ADA	MN		12/08/2021		576,335		(65)			(65)			5,747			
356621323	CURRIE	MN		12/14/2021		409,205		(30)			(30)			4,459			
356621329	VARIOUS	TX		01/20/2022		3,093,674		(256)			(256)			55,000			
356621332	MILES CITY	MT		02/17/2022		986,193		(26)			(26)			9,679			
356621334	SHELBYVILLE	IN		12/03/2021		566,500		(9)			(9)			5,553			
356621336	TIPTON	MI		12/22/2021		357,880		(24)			(24)			1,814			
356621338	CURRIE	MN		12/14/2021		409,205		(30)			(30)			4,459			
356622102	HYSHAM	MT		12/03/2021		1,564,255		(61)			(61)			14,379			
356622118	GRADY	NM		02/17/2022		970,940		(6)			(6)			9,465			
356622119	PAHOKEE	FL		03/08/2022		2,623,655		(294)			(294)			29,640			
356622121	CINCINNATI	IA		03/14/2022		152,955		(16)			(16)			1,417			
356622123	POCAHONTAS	IA		03/08/2022		420,282		(56)			(56)			9,838			
356622149	MILES CITY	MT		04/20/2022		1,281,991		(141)			(141)			12,451			
356622152	COVE	OR		03/23/2022		1,456,182		(69)			(69)			26,479			
356622168	MOSIER	OR		03/17/2022		1,902,630		(112)			(112)			36,644			
356622169	OUTLOOK	MT		04/05/2022		1,846,273		(42)			(42)			19,172			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356622177	RICHLAND	IA		05/26/2022		1,431,460		(93)			(93)			4,641			
356622182	JONESBORO	AR		05/17/2022		162,821		(11)			(11)			2,989			
356622185	MILES CITY	MT		06/10/2022		600,540		(32)			(32)			2,596			
356622191	BOZEMAN	MT		05/19/2022		1,852,353								17,136			
356622196	ELIZABETH	IL		06/03/2022		3,554,074		(273)			(273)			32,440			
356622197	FALLON	MT		06/22/2022		1,233,379		(66)			(66)			11,060			
356622199	RAPID CITY	SD		06/14/2022		1,086,165		(71)			(71)			9,791			
356622202	SANDBORN	IN		06/17/2022		1,110,581		(20)			(20)			10,531			
356622207	ENGLEVALE	ND		06/01/2022		367,142		(19)			(19)			3,327			
356622217	ST PAUL	OR		05/17/2022		680,867		(23)			(23)			11,733			
356622219	BALATAN	MN		07/01/2022		1,310,866		(15)			(15)			10,749			
356622222	KIMBALL	SD		07/18/2022		1,645,322		(21)			(21)			13,184			
356622228	FREELAND	MI		07/07/2022		891,406		(94)			(94)			6,657			
356622229	WOODBURN	OR		06/10/2022		1,040,345		(80)			(80)			7,646			
356622233	MALTA	MT		07/27/2022		2,892,180		(2,816)			(2,816)			6,400			
356622234	INWOOD	IA		09/01/2022		267,812		(4)			(4)			2,119			
356622237	LITTLE ROCK	AR		07/18/2022		1,004,304		(120)			(120)			14,170			
356622243	KINSEY	MT		09/06/2022		2,104,156		(229)			(229)			15,948			
356622249	REVILLE	SD		10/11/2022		593,751		(7)			(7)			4,715			
356622251	JORDAN	MT		09/12/2022		2,314,657		(116)			(116)			24,048			
356622260	COLFAX	IN		11/03/2022		627,594		(157)			(157)			8,117			
356623123	MILNOR	ND		03/24/2023		998,548		(160)			(160)			6,205			
356623132	ENGLEVALE	ND		04/12/2023		248,525		(19)			(19)			1,943			
356623139	MAYO	FL		07/11/2023		1,054,971		(191)			(191)			5,869			
356623141	PAGE	ND		04/20/2023		569,959		(65)			(65)			4,896			
356623145	WILLIAMSTON	MI		06/22/2023		499,393		(2)			(2)			3,102			
356623149	HILLSBORO	ND		06/15/2023		1,483,770		(104)			(104)			20,486			
356623150	HICKORY RIDGE	AR		05/11/2023		602,895		(159)			(159)			5			
356623154	FERGUS FALLS	MN		08/03/2023		1,034,923		(140)			(140)			15,320			
356623166	ISMAY	MT		08/08/2023		854,066		(142)			(142)			5,166			
356623169	COOLIDGE	GA		08/09/2023		1,693,278		(358)			(358)			9,510			
356623201	WESTHOPE	ND		12/04/2023		321,561		(40)			(40)			2,550			
356623211	MILNOR	ND		11/10/2023		401,921		(42)			(42)			4,542			
356623213	BELMONT	WI		12/21/2023		2,813,824		(262)			(262)			13,703			
356624110	WINNEBAGO	MN		12/19/2023		401,984		(3)			(3)			2,195			
356624111	ROYAL CITY	WA		02/13/2024				(4,353)			(4,353)			5,895			
356624122	UPHAM	ND		04/01/2024				(345)			(345)			38,530			
356624144	HARRINGTON	WA		04/26/2024				(136)			(136)			26,281			
521630011	BALTIMORE	MD		11/01/2021		6,112,647								22,524			
522800011	ORLANDO	FL		02/24/2022		9,412,527								38,324			
522900011	CARLSBAD	CA		06/23/2022		6,193,309								19,853			
0299999. Mortgages with partial repayments						5,908,070,093		678,816			678,816	(1,732,737)		43,903,286			
0599999 - Totals						5,976,898,081		674,903			674,903	(1,732,737)		119,115,979		5,878,811	5,878,811

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	A&M CAPITAL PARTNERS III, LP	GREENWICH	CT	A&M CAPITAL-GP III, LP		04/11/2022	3		738,732		36,791,718	16.670
000000-00-0	ALIGN CAPITAL PARTNERS FUND III LP	SHAKER HEIGHTS	OH	ALIGN CAPITAL PARTNERS GP III, LP		10/28/2022	3		118,906		44,347,407	9.090
000000-00-0	ALPINE INVESTORS IX, LP	SAN FRANCISCO	CA	ALPINE INVESTORS IX, LP		02/28/2023	3		1,835,023		38,943,917	1.200
000000-00-0	ALTAS PARTNERS HOLDINGS III LP	TORONTO		ALTAS CORPORATION		05/06/2022	3		268,424		42,979,210	1.200
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	APOLLO		09/30/2021			4,367,564		26,577,857	3.750
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020			29,603		7,634,041	1.110
000000-00-0	ARLINGTON CAPITAL PARTNERS VI, LP	CHEVY CHASE	MD	ARLINGTON CAPITAL GROUP VI, L.L.C.		04/29/2022	3		253,975		27,302,413	1.540
000000-00-0	ASF TOWER II CO-INVEST B LP	ST HELIER		ASF TOWER II CO-INVEST B LP		05/24/2023	3		628,378		10,002,123	3.500
000000-00-0	ASTORG MID-CAP FUND	LUXEMBOURG		ASTORG ASSET MANAGEMENT, S.A R.L.		04/20/2021	3		2,091,479		9,743,473	1.350
000000-00-0	ASTORG PARTNERS VII, L.P.	PARIS		ASTORG ASSET MANAGEMENT, S.A R.L.		12/17/2018	3		432,471		1,299,219	0.640
000000-00-0	ASTORG PARTNERS VIII, L.P.	LUXEMBOURG		ASTORG ASSET MANAGEMENT, S.A R.L.		02/01/2022	3		3,137,835		27,585,975	1.470
000000-00-0	AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP	IRVINE	CA	AVANATH AH RENAISSANCE GP LLC		12/31/2022			25,000,000			25.200
000000-00-0	BANNER RIDGE SECONDARY FUND V (T) LP	NEW YORK	NY	BANNER RIDGE SECONDARY FUND V (T) LP		02/04/2023	3		5,197,273		64,495,358	5.860
000000-00-0	BCP INFRASTRUCTURE FUND, LP	BATON ROUGE	FL	BCP INFRASTRUCTURE FUND GP, LP		08/19/2021			4,578,616		27,403,242	9.300
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO		BIRCH HILL EQUITY PARTNERS MGMT		02/04/2020	3		187,602		18,762,405	2.690
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	CARBON VII GP LLC		02/23/2022			(3,702,498)		36,235,161	9.800
000000-00-0	BREGAL SAGEMOUNT IV, LP	NEW YORK	NY	BREGAL SAGEMOUNT JERSEY LIMITED		05/17/2022	3		6,286,888		36,390,507	2.500
000000-00-0	BROOKFIELD CAPITAL PARTNERS VI LP	NEW YORK	NY	BROOKFIELD CAPITAL PARTNERS VI GP LLC		08/01/2022	3		2,456,038		27,811,651	0.650
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	BROOKFIELD INFRASTRUCTURE FUND V GP LLC		09/30/2022			(81,009)		33,047,108	0.200
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	BROOKFIELD RE FINANCE FUND VI GP		12/31/2021			5,711,600		120,124,231	4.980
000000-00-0	BVIP (PARALLEL) FUND XI, LP	BOSTON	MA	BVIP FUND XI GP, LLC		07/01/2022	3		2,742,274		30,197,383	33.300
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON		CAPVEST PARTNERS LLP		06/29/2018	3		(2,070,411)		11,411,539	5.940
000000-00-0	CARLYLE INFRASTRUCTURE CREDIT FUND, L.P.	WASHINGTON	DC	CICF NOTE ISSUER GP L.L.C.		08/25/2021			2,172,121			15.000
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND II, S.C.Sp.	LUXEMBOURG		CRSEF II LUX GP S.A.R.L.		06/30/2022			(567,690)		68,335,907	3.750
000000-00-0	CIM INFRASTRUCTURE FUND III, LP	LOS ANGELES	CA	CIM INFRASTRUCTURE FUND III, LP		04/29/2024		14,708,917			12,710,633	2.500
000000-00-0	CLAREANT MEZZANINE	ST. HELIER		ALCENTRA JERSEY GP LTD		09/25/2006	2		1,810		84,604	1.840
000000-00-0	CLAREANT MEZZANINE II	ST. HELIER		ALCENTRA JERSEY GP LTD		12/29/2008	2		3,387		547,103	3.950
000000-00-0	CLEARVIEW CAPITAL FUND V, L.P.	STAMFORD	CT	CLEARVIEW CAPITAL FUND V GP		02/16/2022	3		237,646		36,604,120	5.290
000000-00-0	CLIMATE ADAPTIVE INFRASTRUCTURE FUND LP	MILL VALLEY	CA	CAI GP LP		10/31/2022			1,307,019		21,603,919	13.100
000000-00-0	CRESTLINE OPPORTUNITY FUND V ONSHORE T/STE, L.P.	FORT WORTH	TX	CRESTLINE OPPORTUNITY V GP LLC		06/01/2022	3		2,051,492		26,384,269	2.250
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	DIGITAL COLONY II GP, LLC		12/17/2021			(3,638,047)		9,737,687	0.620
000000-00-0	EURO CHOICE VII SCS	GENEVE		UNIGESTION GP S.A.R.L.		02/28/2019	3		714,430		2,332,150	11.150
000000-00-0	FIVE POINT WATER MANAGEMENT AND SUSTAINABLE INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	FIVE POINT WATER MANAGEMENT AND SUSTAINABLE INFRASTRUCTURE FUND IV LP		08/25/2023			(138,539)		16,257,807	2.400
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2		2,089,865		9,012,399	0.630
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		05/29/2020	2		2,580,037		13,399,437	1.250
000000-00-0	FORTRESS LENDING FUND III (A), LP	NEW YORK	NY	FLF FUND III GP LIMITED		08/12/2022	3		(1,081,524)		18,832,590	2.900
000000-00-0	GEMSPRING CAPITAL FUND III LP	WESTPORT	CT	GEMSPRING CAPITAL FUND III LP		01/27/2023	3		1,616,299		41,636,952	3.750
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON		GLENDOWER CAPITAL LLP		04/29/2021	3		1,635,312		28,143,865	9.050
000000-00-0	GLENDOWER CAPITAL STRATEGIC PARTNERSHIP V-1 (NEVELSON), SCSP	LUXEMBOURG		GLENDOWER CAPITAL STRATEGIC PARTNERSHIP V-1 (NEVELSON), SCSP		10/20/2023	3		(372,600)		3,480,685	9.090
000000-00-0	GLOBAL RENEWABLE POWER INFRASTRUCTURE FUND III	GRAND CAYMAN		BLACK ROCK GRP III (GENPAR) LLC		03/31/2021			3,866,955		11,595,944	1.040
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	GREENBRIAR HOLDINGS VI LLC		10/17/2022	3		2,428,842		34,919,114	0.470
000000-00-0	HARVEST PARTNERS IX LP	NEW YORK	NY	HARVEST PARTNERS		12/17/2021	3		(145,795)		38,879,714	1.050
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3		23,543		2,620,232	2.660
000000-00-0	HPS STRATEGIC INVESTMENT PARTNERS V LP	NEW YORK	NY	HPS STRATEGIC INVESTMENT PARTNERS V GP LP		11/04/2022	2		2,877,057		24,872,777	0.470
000000-00-0	ICG NORTH AMERICAN CREDIT PARTNERS III LP	NEW YORK	NY	ICG NORTH AMERICAN CREDIT PARTNERS FUND III LLC		11/10/2022	3		1,786,832		43,213,168	2.250
000000-00-0	IPI PARTNERS III-A, LP	CHICAGO	IL	IPI PARTNERS III-A, LP		05/31/2024		7,646,597			17,795,365	0.630
000000-00-0	KELSO INVESTMENT ASSOCIATES XI, LP	NEW YORK	NY	KELSO GP IX, L.P.		02/18/2022	3		3,106,890		36,366,198	1.830
000000-00-0	KINDERHOOK CAPITAL FUND 7 LP	NEW YORK	NY	KINDERHOOK CAPITAL		10/21/2021	3		1,746,985		18,353,696	3.440

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP	GRAND CAYMAN		KKR ASSOCIATES INFRASTRUCTURE III		05/24/2021			21,407		20,449,595	0.420
000000-00-0	LOCUST POINT PRIVATE CREDIT FUND III, LP	RED BANK	NJ	LCP GP III, LLC		09/30/2022	2		(594,891)		20,237,542	6.000
000000-00-0	MANULIFE INFRASTRUCTURE FUND III, LP	BOSTON	MA	MANULIFE INFRASTRUCTURE FUND III, LP		10/03/2023			(269,950)		21,871,621	1.250
	MARTIS PARTNERS IV, LP	WASHINGTON	DC	MARTIS PARTNERS IV GP, LLC		03/31/2022	3		4,582,063		31,029,998	6.430
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NOVA INFRASTRUCTURE GP I, L.P.		04/27/2022			1,879,391		9,418,239	12.130
000000-00-0	NOVACAP TMT V	LONGUEUIL		NOVACAP MANAGEMENT INC		05/26/2017	3		181,784		72,320	2.420
000000-00-0	PEARLMARK EQUITY PARTNERS II-PL, LP	CHICAGO	IL	PEARLMARK EQUITY PARTNERS II-PL, LP		03/17/2023			10,373,643		68,978,965	21.000
000000-00-0	PL-NOVVA CO-INVESTOR, LLC	LOS ANGELES	CA	PL-NOVVA CO-INVESTOR, LLC		12/21/2023			93,750			1.580
000000-00-0	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP	MONTVALE	NJ	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP		02/17/2023			(468,627)		28,872,843	4.000
000000-00-0	RIVERSIDE MICRO-CAP FUND VI, LP	NEW YORK	NY	RMCF VI GP, LLC		03/31/2022	3		3,612,348		17,303,464	2.000
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		388,622		2,654,636	4.230
000000-00-0	SC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1		395,992		3,193,829	10.000
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	NEW YORK	NY	SENTINEL MANAGING COMPANY VII, INC		07/14/2022	3		1,508,454		37,951,626	1.370
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	STONEPEAK ASSOCIATES IV LLC		12/10/2021			978,536		28,940,012	0.540
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		06/26/2020	3		5,081,013		19,341,273	2.010
000000-00-0	STRATEGIC PARTNERS IX LP	NEW YORK	NY	STRATEGIC PARTNERS		02/18/2022	3		3,151,914		82,303,665	0.190
000000-00-0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS XV LP	NEW YORK	NY	TIGER GLOBAL PIP MANAGEMENT XV, LTD.		03/18/2022	3		2,250,000		5,250,000	0.590
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	TOP TIER CAPITAL PARTNERS LLC		05/31/2022	3		2,600,804		12,708,534	5.710
000000-00-0	TRUE GREEN CAPITAL FUND IV	WESTPORT	CT	TGC ASSET MANAGEMENT IV LLC		03/18/2022			8,000,000		16,500,000	15.600
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		8,560			8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3		242,128		2,695,062	4.000
000000-00-0	WIND POINT PARTNERS X-A LP	CHICAGO	IL	WIND POINT X ADVISORS, LLC		10/21/2022	3		(5,313,381)		30,841,731	2.940
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		47,558		1,100,375	4.920
000000-00-0	YUKON CAPITAL PARTNERS V LP	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		12/22/2022	2		6,374,059		38,625,940	6.430
1999999. Joint Venture Interests - Common Stock - Unaffiliated								22,355,514	129,636,267		1,717,147,543	XXX
000000-00-0	PACIFIC PRIVATE EQUITY FUND II-A LP	NEWPORT BEACH	CA	INTERNALLY FORMED		10/01/2023	3		39,229,263		949,100,894	99.970
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3		30,775,442		80,764,743	78.510
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND VI LP	NEWPORT BEACH	CA	INTERNALLY FORMED		03/22/2024	3		7,199,148		393,044,213	99.940
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		22,726		14,618,475	35.710
2099999. Joint Venture Interests - Common Stock - Affiliated									77,226,579		1,437,528,325	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	BLACKSTONE PROPERTY ASSOCIATES L.P.		06/30/2022			103,512			1.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									103,512			XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			363,211,612			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									363,211,612			XXX
628312-AE-0	MUTUAL OF OMAHA INS CO SUB 144A	OMAHA	NE	MUTUAL OF OMAHA INS CO	1.G FE	12/01/2016			964,730			
2799999. Surplus Debentures, etc - Unaffiliated									964,730			XXX
053332-9K-0	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	2.B	11/29/2010			6,503,215			
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	IN	CUMMINS INC	1.F	05/01/2021			10,812,512			
25249@-AA-4	DIAGEO NORTH AMERICA INC	NEW YORK	NY	DIAGEO NORTH AMERICA INC	2.B	09/29/2022			45,862,671			
278058-9A-2	EATON CORP WCFN PROG #2	BEACHWOOD		EATON CORPORATION	1.G FE	02/28/2024			86,826,202			
369604-E#-6	GENERAL ELECTRIC	FAIRFIELD	CT	GENERAL ELECTRIC CO	2.A	03/07/2022			18,286,903			
68555B-G2-1	GENERAL MILLS	MINNEAPOLIS	MN	GENERAL MILLS INC	2.B	01/05/2024			97,153,824			
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	GENUINE PARTS CO	2.A FE	09/22/2021			9,678,095			
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL INC	.F FE	04/29/2020			33,157,933			
68560*-AA-7	KEURIG DR PEPPER INC SVCS	BURLINGTON	MA	KEURIG DR PEPPER INC	2.B	06/07/2022			7,820,931			
548661-E#-0	LOWES COMPANIES INC	MOORESVILLE	NC	LOWES COMPANIES INC	2.A	03/13/2023			38,563,213			
713448-9F-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSICO INC	1.E	01/29/2024			535,025,678			
06055H-A*-4	PFIZER INC SVCS AGMT I - BOA	NEW YORK	NY	PFIZER INC	1.F	06/07/2022			32,573,084			
742718-9C-5	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	PROCTER & GAMBLE CO	.D FE	06/17/2016			158,391,803			

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORPORATION	1.F	06/19/2020			18,001,263			
911312-9F-5	UPS SVCS	ATLANTA	GA	UNITED PARCEL SERVICES	1.	12/12/2023			59,138,121			
4599999. Working Capital Finance Investment - Unaffiliated									1,157,795,450			XXX
000000-00-0	APC ASSET DEVELOPMENT II LP	NEWPOER BEACH	CA	APC ASSET DEVELOPMENT II LP		12/01/2023			(1,998,751)		138,113,679	99.940
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									(1,998,751)		138,113,679	XXX
08891*-10-5	BID III NOTE ISSUER LP EQUITY INT	NEW YORK	NY	BROOKFIELD		08/08/2022			2,842,799			
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated									2,842,799			XXX
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXII, LLC	CLEARWATER	FL	CHURCHILL STATESIDE		04/05/2022			34,346,750			99.990
000000-00-0	MISSOURI TAX CREDIT FUND LP	ST LOUIS	MO	MISSOURI EQUITY INVESTORS LLC		12/09/2022			1,140,000			100.000
000000-00-0	SUGAR CREEK REALTY LLC - GA	ST LOUIS	MO	SUGAR CREEK REALTY		12/09/2022			920,000			100.000
000000-00-0	SUGAR CREEK REALTY LLC - NE	ST LOUIS	MO	SUGAR CREEK REALTY LLC - NE		04/17/2023			1,456,000			100.000
000000-00-0	SUGAR CREEK REALTY LLC - OK	ST. LOUIS	MO	SUGAR CREEK REALTY		12/09/2022			276,000			100.000
5899999. Any Other Class of Assets - Unaffiliated									38,138,750			XXX
6099999. Total - Unaffiliated								22,355,514	1,327,482,757		1,855,261,222	XXX
6199999. Total - Affiliated									440,438,191		1,437,528,325	XXX
6299999 - Totals								22,355,514	1,767,920,948		3,292,789,547	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	A&M CAPITAL PARTNERS III, LP	GREENWICH	CT	NORMAL DISTRIBUTION	04/11/2022	06/30/2024	412,319							412,319	412,319				
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2021	06/30/2024	154,159							154,159	154,159				
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	NORMAL DISTRIBUTION	08/03/2020	06/30/2024	570,817							570,817	570,817				
000000-00-0	ARISTOTLE CAPITAL MANAGEMENT LLC	LOS ANGELES	CA	NORMAL DISTRIBUTION	04/12/2023	06/30/2024	4,105,132							4,105,132	4,105,132				
000000-00-0	ASF TOWER II CO-INVEST B LP	ST HELIER	GBR	NORMAL DISTRIBUTION	05/24/2023	06/30/2024	20,270							20,270	20,270				
000000-00-0	AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP	IRVINE	CA	NORMAL DISTRIBUTION	12/31/2022	06/30/2024	1,046,491							1,046,491	1,046,491				
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	NORMAL DISTRIBUTION	02/04/2020	06/30/2024	3,153,054							3,153,054	3,153,054				
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/23/2022	06/30/2024	3,289,599							3,289,599	3,289,599				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2022	06/30/2024	188,571							188,571	188,571				
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2021	06/30/2024	2,044,091							2,044,091	2,044,091				
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	NORMAL DISTRIBUTION	06/29/2018	06/30/2024	12,370,356							12,370,356	12,370,356				
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND II, S.C.Sp.	LUXEMBOURG	LUX	NORMAL DISTRIBUTION	06/30/2022	06/30/2024	63,955							63,955	63,955				

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CLAREANT MEZZANINE	ST. HELIER	GBR	NORMAL DISTRIBUTION	09/25/2006	06/30/2024	1,810							1,810	1,810				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	06/30/2024	557,742							557,742	557,742				
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	NORMAL DISTRIBUTION	12/17/2021	06/30/2024	(3,299)							(3,299)	(3,299)				
000000-00-0	FIVE POINT WATER MANAGEMENT AND SUSTAINABLE INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	NORMAL DISTRIBUTION	08/25/2023	06/30/2024	12,079							12,079	12,079				
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	NORMAL DISTRIBUTION	03/01/2019	06/30/2024	4,733,543							4,733,543	4,733,543				
000000-00-0	GEMSPRING CAPITAL FUND III LP	WESTPORT	CT	NORMAL DISTRIBUTION	01/27/2023	06/30/2024	2,470							2,470	2,470				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	NORMAL DISTRIBUTION	04/29/2021	06/30/2024	2,110,376							2,110,376	2,110,376				
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	06/30/2024	16,420							16,420	16,420				
000000-00-0	HARK CAPITAL IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2023	06/30/2024	136,908							136,908	136,908				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	06/30/2024	1,453,460							1,453,460	1,453,460				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	06/30/2024	249,032							249,032	249,032				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	06/30/2024	348,295							348,295	348,295				
000000-00-0	MANULIFE INFRASTRUCTURE FUND III, LP	BOSTON	MA	NORMAL DISTRIBUTION	10/03/2023	06/30/2024	3,769							3,769	3,769				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	06/30/2024	233,594							233,594	233,594				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	06/30/2024	351,880							351,880	351,880				
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NORMAL DISTRIBUTION	04/27/2022	06/30/2024	675,271							675,271	675,271				
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NORMAL DISTRIBUTION	05/26/2017	06/30/2024	736,295							736,295	736,295				
000000-00-0	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP	MONTVALE	NJ	NORMAL DISTRIBUTION	02/17/2023	06/30/2024	23,906							23,906	23,906				
000000-00-0	ROCKET GLOBAL INNOVATION FUND II, L.P.	BERTRANGE	LUX	NORMAL DISTRIBUTION	03/31/2022	06/30/2024	46,226							46,226	46,226				
000000-00-0	ROCKET GLOBAL INNOVATION TRUST (FUND I)	BERTRANGE	LUX	NORMAL DISTRIBUTION	03/31/2022	06/30/2024	115,010							115,010	115,010				
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/10/2021	06/30/2024	786,377							786,377	786,377				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	06/30/2024	560,527							560,527	560,527				
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	NORMAL DISTRIBUTION	12/05/2014	06/30/2024	205,675							205,675	205,675				
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	05/31/2022	06/30/2024	46,655							46,655	46,655				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	06/30/2024	8,560							8,560	8,560				
000000-00-0	WIND POINT PARTNERS X-A LP	CHICAGO	IL	NORMAL DISTRIBUTION	10/21/2022	06/30/2024	739,066							739,066	739,066				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	06/30/2024	23,341							23,341	23,341				
000000-00-0	PANTHEON ASIA FUND II - PL	ST. PETER PORT	GBR	TERMINATED	08/31/1998	06/07/2024	48,471								19,623				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							41,642,273							41,593,802	41,613,425				
000000-00-0	PACIFIC CO-INVEST CREDIT FUND II L.P.	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/02/2022	06/30/2024	338,549							338,549	338,549				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	06/30/2024	4,836,544							4,836,544	4,836,544				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	06/30/2024	6,185,518							6,185,518	6,185,518				
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/26/2021	06/30/2024	5,027,036							5,027,036	5,027,036				
000000-00-2	PACIFIC PRIVATE EQUITY FUND II-A LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/01/2023	06/30/2024	68,126,366							68,126,366	68,126,366				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	06/30/2024	30,775,442							30,775,442	30,775,442				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	06/30/2024	503,958							503,958	503,958				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	06/30/2024	145,096							145,096	145,096				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	06/30/2024	269,913							269,913	269,913				
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/31/2020	06/30/2024	193,284							193,284	193,284				
2099999. Joint Venture Interests - Common Stock - Affiliated							116,401,706							116,401,706	116,401,706				
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	06/30/2022	06/30/2024	103,512							103,512	103,512				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							103,512							103,512	103,512				
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	06/30/2024	94,426,049							94,426,049	94,426,049				
2299999. Joint Venture Interests - Real Estate - Affiliated							94,426,049							94,426,049	94,426,049				
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	06/30/2024	3,902,687							3,902,687	3,902,687				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							3,902,687							3,902,687	3,902,687				
00751K-9C-2	ADVANCE STORES COMPANY INC	ROANOKE		NORMAL DISTRIBUTIONS	07/20/2015	06/30/2024	3,429,005							3,429,005	3,429,005				
053332-9K-0	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	11/29/2010	06/30/2024	39,888,310							39,888,310	39,888,310				
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	IN	NORMAL DISTRIBUTIONS	05/01/2021	06/30/2024	13,412,122							13,412,122	13,412,122				
25249@-AA-4	DIAGEO NORTH AMERICA INC	NEW YORK	NY	NORMAL DISTRIBUTIONS	09/29/2022	06/30/2024	59,790,799							59,790,799	59,790,799				
278058-9A-2	EATON CORP WCFN PROG #2	BEACHWOOD		NORMAL DISTRIBUTIONS	02/28/2024	06/30/2024	52,799,705							52,799,705	52,799,705				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
68555B-G2-1	GENERAL MILLS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	01/05/2024	06/30/2024	137,069,000							137,069,000	137,069,000				
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	09/22/2021	06/30/2024	16,691,777							16,691,777	16,691,777				
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	04/29/2020	06/30/2024	31,640,601							31,640,601	31,640,601				
68560*-AA-7	KEURIG DR PEPPER INC SVCS	BURLINGTON	MA	NORMAL DISTRIBUTIONS	06/07/2022	06/30/2024	11,404,412							11,404,412	11,404,412				
548661-E#-0	LOWES COMPANIES INC	MOORESVILLE	NC	NORMAL DISTRIBUTIONS	03/13/2023	06/30/2024	37,613,629							37,613,629	37,613,629				
713448-9F-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	01/29/2024	06/30/2024	546,000,846							546,000,846	546,000,846				
06055H-A*-4	PFIZER INC SVCS AGMT I - BOA	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/07/2022	06/30/2024	21,382,315							21,382,315	21,382,315				
742718-9C-5	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	NORMAL DISTRIBUTIONS	06/17/2016	06/30/2024	282,358,092							282,358,092	282,358,092				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	06/19/2020	06/30/2024	11,931,601							11,931,601	11,931,601				
911312-9F-5	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	12/12/2023	06/30/2024	109,933,736							109,933,736	109,933,736				
4599999. Working Capital Finance Investment - Unaffiliated							1,375,345,950							1,375,345,950	1,375,345,950				
000000-00-0	BCCP SRC DESOTO III, LLC	AUBURN	AL	NORMAL DISTRIBUTION	10/17/2023	06/30/2024	455,066							455,066	455,066				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXVI	CLEARWATER	FL	NORMAL DISTRIBUTION	10/08/2021	06/30/2024	170,307							170,307	170,307				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXI, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	03/31/2022	06/30/2024	85,594							85,594	85,594				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXII, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	04/05/2022	06/30/2024	29,764,240							29,764,240	29,764,240				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	06/30/2024	83,000							83,000	83,000				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	06/30/2024	327,129							327,129	327,129				
000000-00-0	MISSOURI TAX CREDIT FUND LP	ST LOUIS	MO	NORMAL DISTRIBUTION	12/09/2022	06/30/2024	1,140,000							1,140,000	1,140,000				
000000-00-0	SUGAR CREEK REALTY LLC - GA	ST LOUIS	MO	NORMAL DISTRIBUTION	12/09/2022	06/30/2024	920,000							920,000	920,000				
000000-00-0	SUGAR CREEK REALTY LLC - NE	ST LOUIS	MO	NORMAL DISTRIBUTION	04/17/2023	06/30/2024	1,456,000							1,456,000	1,456,000				
000000-00-0	SUGAR CREEK REALTY LLC - OK	ST. LOUIS	MO	NORMAL DISTRIBUTION	12/09/2022	06/30/2024	276,000							276,000	276,000				
000000-00-0	USB RETC FUND 2022-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	08/05/2022	06/30/2024	135,212							135,212	135,212				
5899999. Any Other Class of Assets - Unaffiliated							34,812,548							34,812,548	34,812,548				
6099999. Total - Unaffiliated							1,455,806,970							1,455,758,499	1,455,778,122				
6199999. Total - Affiliated							210,827,755							210,827,755	210,827,755				
6299999 - Totals							1,666,634,725							1,666,586,254	1,666,605,877				

SCHEDULE D - PART 3

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

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912810-TV-0	US TREASURY BONDS 4.750% 11/15/53		04/11/2024	BANK OF AMERICA NA		253,955	250,000	4,861	1.A
91282C-KH-3	US TREASURY NOTES 4.500% 03/31/26		04/10/2024	BANK OF AMERICA NA		266,719,805	269,000,000	496,107	1.A
91282C-KY-6	US TREASURY NOTES 4.625% 06/30/26		06/28/2024	MIZUHO SECURITIES USA INC		5,488,184	5,500,000	691	1.A
0109999999. Subtotal - Bonds - U.S. Governments						272,461,944	274,750,000	501,659	XXX
20755C-AA-6	FANNIE MAE - CAS SERIES 2023R08 CLASS 1M1 6.835% 10/25/43		04/03/2024	BANK OF AMERICA NA		15,573,964	15,503,712	32,310	1.G FE
207941-AA-3	FANNIE MAE - CAS SERIES 2024R03 CLASS 2M1 6.485% 03/25/44		04/10/2024	MORGAN STANEY & CAPITAL SVCS		10,000,000	10,000,000		1.G FE
31371H-F9-4	FANNIE MAE #252292 IN PR 6.000% 12/01/28		05/01/2024	Interest Capitalization		1,187	1,187	(11,478)	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50		06/01/2024	Interest Capitalization		4,787,187	4,787,187		1.A
31418C-RD-8	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 11/01/47		06/01/2024	Interest Capitalization		743	743		1.A
31418C-S5-4	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 01/01/48		06/01/2024	Interest Capitalization		152,506	152,506		1.A
88046K-KZ-8	Tennessee Housing Development SINGLE FAMILY HSG 5.915% 07/01/49		04/16/2024	Piper Sandler & Co.		7,960,000	8,000,000	35,490	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,475,587	38,445,335	56,322	XXX
PPGKAA-4U-4	Aquila Funding ASSET BACKED SER 24-1 7.400% 09/30/41		05/10/2024	DIRECT PLACEMENT		30,000,000	30,000,000		1.F Z
PPGJ86-C1-4	AES MIS SEC 6.810% 06/30/49		06/14/2024	CREDIT AGRICOLE		30,000,000	30,000,000		2.C FM
001084-AS-1	AGCO CORP CO GUARNT 5.800% 03/21/34		05/20/2024	ROYAL BANK OF CANADA		9,958,000	10,000,000	91,028	2.C FE
00179C-AC-2	AMSR Trust SERIES 2024SFR1 CLASS B 4.290% 07/17/41		06/26/2024	NOMURA SECURITIES INTL INC		10,891,194	11,637,000		1.D Z
00179C-AE-8	AMSR Trust SERIES 2024SFR1 CLASS C 4.290% 07/17/41		06/26/2024	NOMURA SECURITIES INTL INC		5,113,799	5,500,000		1.G Z
008513-AE-3	AGREE REALTY CORPORATION CO GUARNT 5.625% 06/15/34		05/06/2024	PNC BANK NA		247,068	250,000		2.B FE
01748N-AF-1	ALLEGION US HOLDING CO CO GUARNT 5.600% 05/29/34		05/21/2024	BANK OF AMERICA NA		4,983,350	5,000,000		2.B FE
02149J-AS-5	COUNTRYWIDE ALT LOAN TRUST 2006-4 6.000% 02/01/37		06/01/2024	Interest Capitalization		5	5		1.A FM
02343J-AA-8	AMCOR FLEXIBLES NORTH GUARNT 4.000% 05/17/25		05/02/2024	MILLENNIUM ADVISORS		274,697	280,000	5,258	2.B FE
025537-AR-2	AMERICAN ELECTRIC POWER CO SR NT SER N 1.000% 11/01/25		05/01/2024	J P MORGAN SECURITIES INC		652,337	700,000	39	2.B FE
025816-DR-7	AMERICAN EXPRESS CO SUB 5.915% 04/25/35		04/22/2024	BARCLAYS CAPITAL INC		15,000,000	15,000,000		1.G FE
036752-AZ-6	ANTHEM INC SR NT 5.375% 06/15/34		05/20/2024	DEUTSCHE BANK SECURITIES INC		249,820	250,000		2.A FE
036752-BA-0	ANTHEM INC SR NT 5.650% 06/15/54		05/20/2024	BANK OF AMERICA NA		248,988	250,000		2.A FE
03744@-AA-1	AP MOON HOLDINGS SEC 6.000% 06/30/49		06/18/2024	DIRECT PLACEMENT		39,200,000	39,200,000		1.G PL
03744@-AB-9	AP MOON HOLDINGS SUB 9.000% 06/30/49		06/18/2024	DIRECT PLACEMENT		800,000	800,000		1.G PL
04273W-AE-1	ARROW ELECTRONICS INC SR NT 5.875% 04/10/34		04/01/2024	J P MORGAN SECURITIES INC		299,910	300,000		2.C FE
05593M-AH-6	BMO Mortgage Trust SERIES 2024C9 CLASS AS 6.127% 07/15/57		06/28/2024	BANK OF MONTREAL		10,299,980	10,000,000	27,232	1.C FE
05593M-AJ-2	BMO Mortgage Trust SERIES 2024C9 CLASS B 6.562% 07/15/57		06/28/2024	BANK OF MONTREAL		11,706,898	11,366,000	33,146	1.D FE
05606D-AS-7	BX Trust SERIES 2022PSB CLASS A 144A 7.780% 08/15/25		03/15/2024	Interest Capitalization			(87,038)		1.A FE
05612R-AC-3	BX Trust SERIES 2024KING CLASS B 7.073% 05/15/39		05/08/2024	WELLS FARGO BANK N.A.		19,950,000	20,000,000		1.D FE
05612U-AC-6	BX Trust SERIES 2024PALM CLASS B 7.123% 06/15/37		05/31/2024	DEUTSCHE BANK SECURITIES INC		19,949,970	20,000,000		1.D FE
06051G-KM-0	BANK OF AMERICA CORPORATION SR NT MTN DTD 03/22/22 3.384% 04/02/26		06/04/2024	GOLDMAN SACHS & CO		1,177,632	1,200,000	7,106	1.G FE
06211U-BT-1	Bank5 SERIES 20245YR7 CLASS AS 6.489% 06/15/57		06/03/2024	MORGAN STANEY & CAPITAL SVCS		18,024,270	17,500,000	37,853	1.A FE
06211U-BY-0	Bank5 SERIES 20245YR7 CLASS B 6.941% 06/15/57		06/03/2024	MORGAN STANEY & CAPITAL SVCS		17,510,000	17,000,000	39,332	1.D FE
08516*-AA-8	BERLIN STATION LLC SR NT SER A 7.000% 09/30/31		01/31/2024	DIRECT PLACEMENT		300,000	300,000		6. *
08891*-AA-3	BID III NOTE ISSUER LP CL A 5.000% 12/31/44		08/08/2022	DIRECT PLACEMENT		14,213,997	14,213,997		1.G PL
08891*-AB-1	BID III NOTE ISSUER LP CL B 6.000% 12/31/44		08/08/2022	DIRECT PLACEMENT		4,264,199	4,264,199		2.B PL
08891*-AC-9	BID III NOTE ISSUER LP CL C 7.000% 12/31/44		08/08/2022	DIRECT PLACEMENT		7,106,998	7,106,998		3.B PL
092113-AX-7	BLACK HILLS CORPORATION SR NT 6.000% 01/15/35		05/13/2024	WELLS FARGO BANK N.A.		19,957,400	20,000,000		2.A FE
09582@-AB-1	BLUE OWL RE NET LEASE PROPERTY SR NT SER B 6.580% 04/24/29		04/08/2024	KEYBANC CAPITAL MARKETS		25,000,000	25,000,000		2.A PL
09582@-AC-9	BLUE OWL RE NET LEASE PROPERTY SR NT SER C 6.670% 04/24/31		04/08/2024	KEYBANC CAPITAL MARKETS		30,000,000	30,000,000		2.A PL
09660S-AX-8	BMO Mortgage Trust SERIES 20245C4 CLASS AS 6.866% 02/15/57		04/24/2024	BANK OF MONTREAL		30,898,557	30,000,000	80,103	1.A FE
09660S-AY-6	BMO Mortgage Trust SERIES 20245C4 CLASS B 7.254% 02/15/57		04/24/2024	BANK OF MONTREAL		11,239,074	11,000,000	31,030	1.D FE
097023-DH-5	The Boeing Company SR NT 144A 6.259% 05/01/27		04/29/2024	WELLS FARGO BANK N.A.		500,000	500,000		2.C FE

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097023-DL-6	The Boeing Company SR NT 144A 6.528% 05/01/34		04/29/2024	J P MORGAN SECURITIES INC		35,250,000	35,250,000		2.C FE
097023-DM-4	The Boeing Company SR NT 144A 6.858% 05/01/54		04/29/2024	CITIGROUP SECURITIES INC		20,000,000	20,000,000		2.C FE
09709A-AB-8	BofA Auto Trust SERIES 20241A CLASS A2 5.570% 12/15/26		05/14/2024	BANK OF AMERICA NA		1,399,889	1,400,000		1.A FE
09709A-AC-6	BofA Auto Trust SERIES 20241A CLASS A3 5.350% 11/15/28		05/14/2024	BANK OF AMERICA NA		1,749,715	1,750,000		1.A FE
105340-AS-2	BRANDYWINE OPER PARTNERS CO GUARNT 8.875% 04/12/29		04/03/2024	CITIGROUP SECURITIES INC		11,940,600	12,000,000		3.B FE
11120B-AA-5	BRIXMOR OPERATING PART SR NT 5.750% 02/15/35		05/31/2024	Various		5,382,318	5,425,000	339	2.B FE
12189L-BL-4	BURLINGTON NORTH SANTA FE SR NT 5.500% 03/15/55		06/03/2024	CITIGROUP GLOBAL MKT INC		198,940	200,000		1.G FE
91868@-AA-6	CITY NY WEST CTL SEC 6.420% 06/15/64		06/11/2024	DIRECT PLACEMENT		15,000,000	15,000,000		1.D Z
1248EP-CP-6	CHARTER COMM INC SR NT 4.250% 01/15/34		06/05/2024	Various		3,771,250	5,000,000	78,035	3.C FE
12511X-AA-2	C CUBED ASSET FINANCE LLC ASSET BACKED SER A 9.220% 04/15/49		05/23/2024	DIRECT PLACEMENT		50,000,000	50,000,000		1.F Z
12511X-AB-0	C CUBED ASSET FINANCE LLC ASSET BACKED SER A 10.000% 04/15/49		05/23/2024	DIRECT PLACEMENT		9,732,300	10,000,000		1.F Z
126650-ED-8	CVS CORPORATION SR NT 5.700% 06/01/34		05/07/2024	BARCLAYS CAPITAL INC		9,992,600	10,000,000		2.B FE
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 5.500% 06/01/35		05/01/2024	Interest Capitalization		(17,306)	(17,181)		1.A FM
15189W-AS-9	CENTERPOINT ENERGY INC SR NT 5.400% 07/01/34		06/17/2024	WELLS FARGO BANK N.A.		99,837	100,000		1.G FE
161175-CR-3	CHARTER COMM INC SR SEC 6.550% 06/01/34		05/09/2024	MORGAN STANEY & CAPITAL SVCS		14,963,250	15,000,000		2.C FE
161571-HS-6	Chase Issuance Trust SERIES 2022A1 CLASS A 3.970% 09/15/27		06/20/2024	BANK OF AMERICA NA		319,541	325,000	215	1.A FE
169905-AH-9	CHOICE HOTELS INTL INC SR NT 5.850% 08/01/34		06/25/2024	WELLS FARGO BANK N.A.		9,892,900	10,000,000		2.C FE
172967-PL-9	CITIGROUP INC SR NT 5.449% 06/11/35		06/04/2024	CITIGROUP SECURITIES INC		5,000,000	5,000,000		1.G FE
17325F-BG-2	CITIGROUP INC SR NT SER BKNT 5.570% 04/30/34		04/23/2024	CITIGROUP GLOBAL MKT INC		500,000	500,000		1.E FE
191098-AP-7	COCA COLA BOTTLING CO SR NT 5.450% 06/01/34		05/21/2024	WELLS FARGO BANK N.A.		149,840	150,000		2.A FE
233331-BL-0	DTE ENERGY COMPANY SR NT 5.850% 06/01/34		04/29/2024	J P MORGAN SECURITIES INC		449,663	450,000		2.B FE
23346M-AB-2	DLLAD LLC SERIES 20241A CLASS A2 5.500% 08/20/27		05/07/2024	WELLS FARGO BANK N.A.		1,249,867	1,250,000		1.A FE
255123-AA-9	Diversified ABS ASSET BACKED SER A-1 7.076% 05/31/44		05/21/2024	BARCLAYS CAPITAL INC		10,000,000	10,000,000		1.F FE
255123-AB-7	DIVERSIFIED ABS ASSET BACKED SER A-2 7.670% 05/31/44		05/21/2024	BARCLAYS CAPITAL INC		10,000,000	10,000,000		2.A FE
25746U-DU-0	DOMINION RESOURCES INC JR SUB SER B 7.000% 06/01/54		05/06/2024	MIZUHO SECURITIES USA INC		100,000	100,000		2.C FE
27616#-AJ-4	EASTERLY GOVT SR NT SER A 6.560% 05/29/33		05/29/2024	CITIGROUP GLOBAL MKT INC		13,000,000	13,000,000		2.B FE
29273V-BB-5	ENERGY TRANSFER EQUITY LP SR NT 6.050% 09/01/54		06/06/2024	TORONTO DOMINION		39,784,400	40,000,000		2.B FE
29390X-AA-2	EQUINIX EU 2 FINANCING C CO GUARNT 5.500% 06/15/34		05/23/2024	BANK OF AMERICA NA		495,571	500,000		2.B FE
29415G-AA-0	ENVOLVE ISSUER ASSET BACKED SER 2024 7.451% 05/15/54		05/14/2024	DIRECT PLACEMENT		40,000,000	40,000,000		1.F Z
30037E-AB-9	EVERGY MISSOURI WEST 1ST MTG 144A 5.650% 06/01/34		05/21/2024	WELLS FARGO BANK N.A.		14,986,350	15,000,000		1.G FE
30251B-AE-8	FMR LLC SR NT 144A 5.150% 02/01/43		04/16/2024	GOLDMAN SACHS & CO		3,607,640	4,066,000	44,788	1.E FE
302704-AA-9	FW ENERGY ASSET ASSET BACKED SER A 7.151% 06/24/44		06/18/2024	DIRECT PLACEMENT		67,500,000	67,500,000		1.F Z
302704-AB-7	FW ENERGY ASSET ASSET BACKED SER B 8.106% 06/24/44		06/18/2024	DIRECT PLACEMENT		10,000,000	10,000,000		2.B Z
337932-AH-0	FirstEnergy Corp. SR NT 4.150% 07/15/27		04/30/2024	STIFEL NICOLAUS & CO INCORP		1,886,600	2,000,000	24,669	2.C FE
33938X-AC-9	FLEXTRONICS INTERNATIONAL LTD SR NT 3.750% 02/01/26		04/26/2024	JANE STREET EXECUTION SERVICES		675,633	700,000	6,490	2.C FE
34074M-6B-2	FLORIDA ST HSG FIN CORP REVENU SINGLE FAMILY HSG 5.948% 07/01/54		05/23/2024	BANK OF AMERICA MUNI BD		4,000,000	4,000,000		1.A FE
345397-E7-4	FORD MOTOR CO SR NT 5.850% 05/17/27		05/14/2024	BNP PARIBAS SECURITIES CORP		2,497,025	2,500,000		2.C FE
350930-AE-3	FOUNDRY JV HOLDCO LLC BASIC 6.400% 01/25/38		05/02/2024	BNP PARIBAS SECURITIES CORP		24,931,500	25,000,000		2.A FE
36262G-AG-6	GXO LOGISTICS INC SR NT 6.500% 05/06/34		04/25/2024	BANK OF AMERICA NA		44,487,000	45,000,000		2.C FE
38141G-A7-9	GOLDMAN SACHS GROUP LP PERP JR SUB SER X 7.500% 12/31/99		05/09/2024	GOLDMAN SACHS & CO		360,063	350,000	1,458	3.A FE
38141G-A8-7	GOLDMAN SACHS GROUP LP SR NT 5.727% 04/25/30		04/18/2024	Various		300,321	300,000		1.F FE
38141G-A9-5	GOLDMAN SACHS GROUP LP SR NT 5.851% 04/25/35		04/18/2024	GOLDMAN SACHS & CO		1,002,700	1,000,000		1.F FE
40495*-AA-6	HGIT PROPERTIES PRIVATE PLACEMENT 6.670% 07/02/29		05/30/2024	DIRECT PLACEMENT		50,000,000	50,000,000		2.C Z
42218S-AL-2	HEALTH CARE SERVICE CORP SR NT 144A 5.450% 06/15/34		06/05/2024	J P MORGAN SECURITIES INC		24,923,500	25,000,000		1.G FE
42218S-AM-0	HEALTH CARE SERVICE CORP SR NT 144A 5.875% 06/15/54		06/05/2024	J P MORGAN SECURITIES INC		19,938,200	20,000,000		1.G FE
42709T-AK-8	HERCULES PRIV CREDIT FUND I LP ASSET BACKED 7.900% 07/25/31		03/28/2024	DIRECT PLACEMENT		11,320,000	11,320,000		1.F Z

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43283Y-AB-9	Hilton Grand Vacations Trust SERIES 20241B CLASS B 5.990% 09/15/39		04/15/2024	BANK OF AMERICA NA		5,398,998	5,400,000		1.F FE
437076-CY-6	HOME DEPOT INC SR NT 5.660% 12/24/25		06/17/2024	J P MORGAN SECURITIES INC		2,500,000	2,500,000		1.F FE
44047*-AA-1	HORIZON FUNDING II ASSET BACKED 7.381% 06/21/33		06/17/2024	DIRECT PLACEMENT		20,000,000	20,000,000		1.F Z
44107T-BB-1	HOST HOTELS & RESORTS LP SR NT 5.700% 07/01/34		05/07/2024	J P MORGAN SECURITIES INC		14,747,700	15,000,000		2.C FE
448579-AR-3	HYATT HOTELS CORPORATION SR NT 5.250% 06/30/29		06/03/2024	BANK OF AMERICA NA		248,740	250,000		2.C FE
45256#-AB-8	IMPACT CIL PARENT LLC MEMBER R 5.660% 10/25/56		07/14/2003	DIRECT PLACEMENT		23,518,950	23,518,950		1.G FE
45687V-AG-1	INGERSOLL RAND INC SR NT 5.700% 06/15/54		05/07/2024	J P MORGAN SECURITIES INC		99,591	100,000	46	2.B FE
466365-AC-7	JACK IN THE BOX SERIES 20191A CLASS A23 4.970% 08/25/49		05/14/2024	Various		17,086,323	18,294,200	160,030	2.B FE
46647P-CZ-7	JP MORGAN CHASE BANK NA SR NT 4.080% 04/26/26		06/26/2024	BANK OF AMERICA NA		690,389	700,000	4,839	1.E FE
46647P-DM-5	JP MORGAN CHASE BANK NA SR NT 5.546% 12/15/25		06/26/2024	JEFFERIES LLC		699,125	700,000	1,294	1.E FE
46647P-EG-7	JP MORGAN CHASE BANK NA SR NT 5.581% 04/22/30		04/15/2024	J P MORGAN SECURITIES INC		1,400,000	1,400,000		1.E FE
46647P-EH-5	JP MORGAN CHASE BANK NA SR NT 5.766% 04/22/35		04/18/2024	J P MORGAN SECURITIES INC		900,755	900,000		1.E FE
46651X-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50		04/01/2024	Interest Capitalization		10,110	10,110		1.A FE
46678#-AA-8	JLL Securities Credit Lease-Ba PARCEL 49C CTL 6.710% 01/15/37		03/07/2024	DIRECT PLACEMENT		40,340,885	40,000,000		1.A Z
47587#-AA-6	JEN HOLDCO 23 LLC ASSET BACKED SER FRN 8.689% 12/15/28		11/08/2023	DIRECT PLACEMENT		2,142,037	2,142,037		2.B PL
47587*-AA-0	JEN HOLDCO 23 LLC ASSET BACKED FRN SER FRN 8.489% 03/16/29		02/02/2024	DIRECT PLACEMENT		17,400,000	17,400,000		2.B PL
48255K-AA-4	KKR CORE HLD CO SEC 4.000% 08/12/31		01/01/2024	DIRECT PLACEMENT		1,150,448	1,150,448		2.B PL
50177B-AG-2	LBA Logisitics SERIES 2024BOLT CLASS B 7.123% 06/15/26		05/21/2024	MORGAN STANEY & CAPITAL SVCS		19,949,526	20,000,000		1.D FE
50212Y-AK-0	LPL HOLDINGS INC CO GUARNT 6.000% 05/20/34		05/21/2024	U.S. BANCORP		4,020,120	4,000,000	2,000	2.C FE
517834-AJ-6	LAS VEGAS SANDS CORPORATION SR NT 5.900% 06/01/27		05/07/2024	GOLDMAN SACHS & CO		749,025	750,000		2.C FE
517834-AL-1	LAS VEGAS SANDS CORPORATION SR NT 6.200% 08/15/34		05/07/2024	BARCLAYS CAPITAL INC		4,993,450	5,000,000		2.C FE
55287B-AA-1	MED Trust SERIES 2024MOB CLASS A 6.923% 05/15/41		04/30/2024	CITIGROUP SECURITIES INC		32,917,487	33,000,000		1.A FE
55287B-AC-7	MED Trust SERIES 2024MOB CLASS B 7.323% 05/15/41		04/30/2024	CITIGROUP SECURITIES INC		6,483,747	6,500,000		1.D FE
55287B-AE-3	MED Trust SERIES 2024MOB CLASS C 7.622% 05/15/41		04/30/2024	CITIGROUP SECURITIES INC		11,969,999	12,000,000		1.F FE
570535-AY-0	MARKEL CORPORATION SR NT 6.000% 05/16/54		05/13/2024	J P MORGAN SECURITIES INC		2,989,230	3,000,000		2.B FE
57638P-AA-2	MASTERBRAND INC SR NT 144A 7.000% 07/15/32		06/20/2024	J P MORGAN SECURITIES INC		3,000,000	3,000,000		3.A FE
591721-AB-1	METROPARK GROUND LEASE CTL SUB 6.538% 08/15/55		04/15/2024	Interest Capitalization		649	649		1.G PL
61690U-8B-9	Morgan Stanley Bank, N.A. SR NT SER BKNT 5.504% 05/26/28		05/28/2024	MORGAN STANEY & CAPITAL SVCS		1,300,000	1,300,000		1.D FE
61747Y-ET-8	MORGAN STANLEY SR NT 4.679% 07/17/26		04/18/2024	CITIGROUP GLOBAL MKT INC		280,862	285,000	3,519	1.E FE
61747Y-FP-5	MORGAN STANLEY SR NT MTN DTD 04/19/24 SER MTN 5.652% 04/13/28		04/17/2024	MORGAN STANEY & CAPITAL SVCS		200,000	200,000		1. Z
61747Y-FQ-3	MORGAN STANLEY SR NT 5.656% 04/18/30		04/18/2024	Various		467,979	468,000	71	1.E FE
61747Y-FR-1	MORGAN STANLEY SR NT 5.831% 04/19/35		04/17/2024	MORGAN STANEY & CAPITAL SVCS		751,728	750,000		1.E FE
637417-AT-3	NNN REIT INC SR NT 5.500% 06/15/34		05/21/2024	WELLS FARGO BANK N.A.		4,938,400	5,000,000		2.A FE
637639-AL-9	National Securities Clearing C SR NT 144A 5.150% 06/26/26		06/17/2024	DIRECT PLACEMENT		1,999,880	2,000,000		1.B FM
637639-AM-7	National Securities Clearing C SR NT 144A 4.900% 06/26/29		06/17/2024	WELLS FARGO BANK N.A.		249,550	250,000		1.A FE
64755B-AA-6	New Mountain Guardian IV Rated SERIES 20241A CLASS A 8.072% 04/05/37		03/28/2024	WELLS FARGO BANK N.A.		15,000,000	15,000,000		1.D FE
64755B-AD-0	New Mountain Guardian IV Rated SERIES 20241A CLASS B 9.322% 04/05/37		03/28/2024	WELLS FARGO BANK N.A.		2,500,000	2,500,000		1.G FE
65473P-AR-6	NISOURCE INC JR SUB 6.950% 11/30/54		05/13/2024	WELLS FARGO BANK N.A.		200,000	200,000		2.C FE
670837-AD-5	OGE ENERGY CORP SR NT 5.450% 05/15/29		05/06/2024	MITSUBISHI TRUST & BANKING CRP		249,673	250,000		2.A FE
67097#-AA-7	OFP 2020 LEASE-BACKED PT TRUST SR NT LEASE-BACKED P/ 4.213% 04/15/55		04/15/2024	Interest Capitalization		977	977		1.C PL
67118P-AA-0	New York Mortgage Trust SERIES 2024CP1 CLASS A1 3.750% 02/25/68		03/05/2024	Piper Sandler & Co.		88,025	95,906	300	1.A FE
677050-AV-8	OGLETHORPE POWER CORPORATION 1ST MTG 144A 5.800% 06/01/54		06/18/2024	ROYAL BANK OF CANADA		9,973,600	10,000,000		2.A FE
68233J-CT-9	Oncor Electric Delivery Compan SR SEC 144A 5.550% 06/15/54		06/17/2024	MITSUBISHI TRUST & BANKING CRP		499,790	500,000		1.F FE
69021*-AA-8	OVERLAKE 520 OVERLAKE 520 BELLEVUE WA GRND 4.046% 10/15/57		06/15/2024	Interest Capitalization		3,148	3,148		1.E PL
690742-AQ-4	OWENS CORNING INC SR NT 5.950% 06/15/54		05/29/2024	MORGAN STANEY & CAPITAL SVCS		14,801,100	15,000,000		2.B FE
69145D-AA-0	Oxford Finance LLC SERIES 2024A CLASS A2 6.675% 01/14/32		04/17/2024	GUGGENHEIM CAPITAL MARKETS		4,373,359	4,400,000	4,079	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69418*-AP-6	PACE LOAN GRP ASSET BACKED SER A-15 7.727% 12/15/32		05/30/2024	DIRECT PLACEMENT		3,500,000	3,500,000		1.C PL
69421*-AM-8	PACE GROUP INC ASSET BACKED SER A-12 7.232% 06/15/34		04/02/2024	DIRECT PLACEMENT		12,108,500	12,108,500		1.C FE
71845J-AB-4	PHILLIPS EDISON GROCERY CO GUARNT 5.750% 07/15/34		05/08/2024	WELLS FARGO BANK N.A.		9,857,600	10,000,000		2.C FE
720198-AJ-9	Piedmont Operating Partnership CO GUARNT 6.875% 07/15/29		06/13/2024	BANK OF AMERICA NA		6,929,510	7,000,000		2.C FE
72284K-AB-7	PINE STREET TRUST III SR NT 144A 6.223% 05/15/54		06/04/2024	TORONTO DOMINION		20,000,000	20,000,000		2.A FE
72703P-AG-8	PLANET FITNESS SERIES 20241A CLASS A2II 6.237% 06/05/54		06/06/2024	GUGGENHEIM CAPITAL MARKETS		30,000,000	30,000,000		2.B FE
74464A-AA-9	Public Storage Operating Compa CO GUARNT 1.845% 04/16/27		04/09/2024	MORGAN STANEY & CAPITAL SVCS		2,500,000	2,500,000		1.F FE
745332-CM-6	Puget Sound Energy, Inc. SR SEC 5.330% 06/15/34		06/04/2024	MIZUHO SECURITIES USA INC		4,999,950	5,000,000		1.F FE
746246-AB-3	PUREWEST FUNDING LLC SER A-2 6.300% 12/05/37		06/01/2024	Interest Capitalization		425,832	425,832		2.A FE
758750-AL-7	REGAL REXNORD CORP CO GUARNT 6.050% 02/15/26		05/08/2024	BARCLAYS CAPITAL INC		1,205,028	1,200,000	17,142	2.C FE
758750-AP-8	REGAL REXNORD CORP CO GUARNT 6.400% 04/15/33		05/02/2024	Tax Free Exchange		14,615,617	14,605,000	44,140	2.C FE
759351-AS-8	REINSURANCE GROUP OF AMERICA SR NT 5.750% 09/15/34		05/08/2024	BANK OF AMERICA NA		14,893,050	15,000,000		2.A FE
76131V-AB-9	KITE REALTY GROUP TRUST SR NT 4.750% 09/15/30		05/31/2024	BARCLAYS CAPITAL INC		427,284	450,000	4,631	2.B FE
78486*-AT-6	SSHCOF III ASSET BACKED SER A17A 7.230% 09/15/34		05/09/2024	DIRECT PLACEMENT		18,681,500	18,681,500		1.C FE
78486*-AU-3	SSHCOF III PACE ASSET BACKED SER A18 7.340% 09/15/34		05/31/2024	DIRECT PLACEMENT		11,470,000	11,470,000		1.C FE
78486*-AV-1	SSHCOF III ASSET BACKED SER A19 7.480% 03/15/35		05/31/2024	DIRECT PLACEMENT		16,909,750	16,909,750		1.C Z
78520E-AG-1	Sabey Data Center Issuer LLC SERIES 20241 CLASS A2 6.000% 04/20/49		04/24/2024	GUGGENHEIM CAPITAL MARKETS		19,762,860	20,000,000		1.E FE
80286Y-AB-8	Santander Drive Auto Receivabl SERIES 20242 CLASS A2 5.950% 09/15/27		04/16/2024	BARCLAYS CAPITAL INC		2,649,909	2,650,000		1.A FE
80287L-AB-5	Santander Drive Auto Receivabl SERIES 20243 CLASS A2 6.210% 06/15/27		06/11/2024	BNP PARIBAS SECURITIES CORP		1,599,938	1,600,000		1.A FE
816851-BS-7	Sempra JR SUB 6.875% 10/01/54		05/28/2024	J P MORGAN SECURITIES INC		247,610	250,000	3,676	2.C FE
82667C-AD-7	SIGNAL RAIL I LLC SERIES 20241A CLASS B 6.110% 05/17/54		05/13/2024	WELLS FARGO BANK N.A.		10,854,923	10,860,000		1.F FE
842400-HZ-9	SO CAL EDISON CO 1ST MTG 5.200% 06/01/34		04/26/2024	J P MORGAN SECURITIES INC		358,886	375,000	5,904	1.G FE
842400-JE-4	SO CAL EDISON CO 1ST MTG 5.450% 06/01/31		05/06/2024	CITIGROUP GLOBAL MKT INC		199,898	200,000		1.G FE
84467F-AA-4	SOUTHPORT ISSUER ASSET BACKED SER 2024 7.652% 05/15/54		04/24/2024	JEFFERIES LLC		10,000,000	10,000,000		1.F FE
845743-BX-0	Southwestern Public Service Co 1ST MTG 6.000% 06/01/54		06/03/2024	MORGAN STANEY & CAPITAL SVCS		19,851,600	20,000,000		1.G FE
85253#-AM-3	STAG Industrial Operating L.P. SR NT SER A 6.050% 05/28/29		02/28/2024	BANK OF AMERICA NA		10,000,000	10,000,000		2.B FE
85253#-AN-1	STAG Industrial Operating L.P. SR NT SER B 6.170% 05/28/31		02/28/2024	BANK OF AMERICA NA		8,000,000	8,000,000		2.B FE
86212X-AP-5	STORE Master Funding LLC SERIES 20241A CLASS A4 5.940% 05/20/54		04/05/2024	CITIBANK NA		9,747,313	9,750,000		1.C FE
864300-AC-2	SUBWAY FUNDING LLC SERIES 20241A CLASS A2II 6.740% 07/30/54		05/30/2024	MORGAN STANEY & CAPITAL SVCS		7,500,000	7,500,000		2.B FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 20241A CLASS A23 6.970% 07/30/54		05/30/2024	MORGAN STANEY & CAPITAL SVCS		8,000,000	8,000,000		2.B FE
87162W-AL-4	TD SYNNEX Corporation SR NT 6.100% 04/12/34		04/09/2024	CITIGROUP SECURITIES INC		9,989,600	10,000,000		2.C FE
87320*-AH-3	Twain Funding I 2018-A11 6.690% 05/10/31		05/10/2024	Interest Capitalization		70,198	70,198		1.E PL
88655A-AG-5	TIF Funding III LLC SERIES 20242A CLASS A 5.540% 07/20/49		06/25/2024	WELLS FARGO BANK N.A.		19,994,490	20,000,000		1.C FE
892725-AX-0	Trafigura Securitisation Finan SERIES 20241A CLASS A2 5.980% 11/15/27		05/08/2024	SOCIETE GENERALE		19,998,930	20,000,000		1.A FE
89656G-AC-8	Trinity Rail Leasing L.P. SERIES 20241A CLASS A 5.780% 05/19/54		05/22/2024	WELLS FARGO BANK N.A.		19,996,180	20,000,000		1.C FE
89657B-AA-2	Trinity Rail Leasing L.P. 2019-1A C 3.820% 04/17/49		04/16/2024	WELLS FARGO BANK N.A.		11,162,967	11,679,416	1,239	1.F FE
89657B-AA-2	Trinity Rail Leasing L.P. 2019-1A C 3.820% 04/17/49		02/17/2024	Interest Capitalization		0	(79,146)		1.F FE
91823A-BC-4	VB-S1 ISSUER SERIES 20241A CLASS C2 5.590% 05/15/54		05/08/2024	BARCLAYS CAPITAL INC		57,558,394	58,000,000		1.F FE
92277G-AX-5	VENTAS INC CO GUARNT 5.625% 07/01/34		05/08/2024	J P MORGAN SECURITIES INC		14,812,500	15,000,000		2.A FE
92556V-AB-2	Viatris Inc. CO GUARNT 1.650% 06/22/25		04/26/2024	GOLDMAN SACHS & CO		667,338	700,000	4,107	2.C FE
925650-AA-1	VICI Properties L.P. SR NT 4.375% 05/15/25		04/26/2024	JANE STREET EXECUTION SERVICES		787,000	800,000	16,042	2.C FE
C7077@-AB-4	PG RECEIVABLES FINANCE LP ASSET BACKED SER A1 6.965% 05/30/30		01/22/2024	DIRECT PLACEMENT					1.A PL
C7077@-AD-0	PG RECEIVABLES FINANCE LP ASSET BACKED SER B1 7.450% 05/20/30		01/22/2024	DIRECT PLACEMENT					1.F PL
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29		03/06/2023	DIRECT PLACEMENT		287,299	287,299		4.C PL
G2964#-AA-7	Ap Grange Holdings Llc SENIOR NOTE 6.500% 03/20/45		06/04/2024	DIRECT PLACEMENT		45,000,000	45,000,000		1.G PL
G2964#-AB-5	Ap Grange Holdings Llc SENIOR NOTE 10.000% 03/20/45		06/04/2024	DIRECT PLACEMENT		5,000,000	5,000,000		2.A PL

SCHEDULE D - PART 3

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

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PPGKBV-KD-7	COASTAL GASLINK LTD PARTNERS SEC 5.606% 03/30/42		06/04/2024	ROYAL BANK OF CANADA		14,608,912	14,609,204		1.G Z
PPGGLU-EB-8	COASTAL GASLINK LTD PARTNERS SEC 5.607% 03/30/47		06/04/2024	ROYAL BANK OF CANADA		14,608,619	14,609,204		1.G Z
PPGLBV-6T-6	COASTAL GASLINK LTD PARTNERS SEC 5.857% 06/30/49		06/04/2024	ROYAL BANK OF CANADA		10,956,903	10,956,903		1.G Z
29250N-CG-8	ENBRIDGE INC JR SUB 7.375% 03/15/55	A	06/24/2024	MIZUHO SECURITIES USA INC		250,000	250,000		2.C FE
35100L-A#-5	FOUR SEAS LP ASSET BACKED SER A2 7.345% 05/28/32		05/01/2024	DIRECT PLACEMENT		5,000,000	5,000,000		1.F PL
35100L-A@-7	FOUR SEAS LP ASSET BACKED SER A1 6.818% 05/28/32		03/01/2024	DIRECT PLACEMENT		22,500,000	22,500,000		1.F PL
496902-AT-4	KINROSS GOLD CORPORATION SR NT 6.250% 07/15/33	A	05/07/2024	Tax Free Exchange		7,409,973	7,500,000	145,833	2.C FE
005117-AA-4	ACWA POWER MGMT INVST SR SEC 144 5.950% 12/15/39	D	05/08/2024	CITIGROUP SECURITIES INC		9,518,585	10,000,000	237,472	2.C FE
00787C-AD-4	AEROPUERTO INTL TOCUMEN SR SEC 144A 4.000% 08/11/41	D	06/11/2024	HSBC SECURITIES USA INC		602,000	800,000	10,756	2.C FE
00787C-AE-2	AEROPUERTO INTL TOCUMEN SR SEC 144A 5.125% 08/11/61	D	06/12/2024	BANK OF AMERICA NA		5,815,100	7,912,000	134,284	2.C FE
03718N-AC-0	ANTOFAGASTA PLC SR NT 144A 6.250% 05/02/34	D	04/29/2024	CITIGROUP SECURITIES INC		9,941,400	10,000,000		2.B FE
03768U-AA-7	APIDOS CLO SERIES 202135A CLASS A 6.636% 04/20/34	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		2,600,260	2,600,000	34,473	1.A FE
03938L-BH-6	ARCELORMITTAL SR NT 6.350% 06/17/54	D	06/26/2024	BANK OF AMERICA NA		4,909,200	5,000,000	8,819	2.C FE
04009A-AL-4	ARES CLO LTD SERIES 201952A CLASS A1R 6.636% 04/22/31	D	06/28/2024	MORGAN STANEY & CAPITAL SVCS		1,000,500	1,000,000	12,904	1.A FE
04015N-AN-4	ARES CLO LTD SERIES 20154A CLASS A1RR 6.409% 10/15/30	D	06/04/2024	NOMURA SECURITIES INTL INC		4,600,000	4,600,000	55,344	1.A FE
070252-AA-9	Basswood Park CLO Ltd SERIES 20211A CLASS A 6.586% 04/20/34	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		2,600,520	2,600,000	34,213	1.A FE
124166-AQ-2	Buttermilk Park CLO Ltd SERIES 20181A CLASS A1R 6.397% 10/15/31	D	05/17/2024	GOLDMAN SACHS & CO		2,000,000	2,000,000		1.A FE
12553D-AJ-6	CIFC FUNDING CLO LTD 2019-1A CL AR 144A 6.686% 04/20/32	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		13,019,370	13,000,000	173,665	1.A FE
13877B-AA-6	CANYON CAPITAL CLO LTD SERIES 20181A CLASS A 6.660% 07/15/31	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		2,077,419	2,075,385	29,883	1.A FE
146865-AJ-9	CARVAL CLO LTD SERIES 20181A CLASS AR 6.558% 07/16/31	D	04/05/2024	Various		52,000,000	52,000,000		1.A FE
23636A-BA-8	DANSKE BANK A/S SR NT 144A 0.976% 09/10/25	D	05/02/2024	MORGAN STANEY & CAPITAL SVCS		196,416	200,000	304	1.E FE
26244G-AS-4	DRYDEN SENIOR LOAN CLO FUND SERIES 201540A CLASS AR2 6.472% 08/15/31	D	05/03/2024	J P MORGAN SECURITIES INC		1,750,000	1,750,000		1.A FE
268317-BB-9	EDF SA SR NT 144A 6.000% 04/22/64	D	04/15/2024	BANK OF AMERICA NA		36,791,200	40,000,000		2.A FE
279158-AQ-2	ECOPETROL SA SR NT 5.875% 11/02/51	D	04/17/2024	BANK OF AMERICA NA		3,442,500	5,000,000	136,267	3.A FE
29002V-AJ-7	ELMWOOD CLO X LTDLtd SERIES 20213A CLASS A1R 6.595% 07/20/37	D	04/05/2024	ARISTOTLE PACIFIC CAPITAL		25,000,000	25,000,000		1.A FE
29278G-BE-7	ENEL FINANCE INTERNATIONAL NV CO GUARNT 144A 5.500% 06/26/34	D	06/18/2024	J P MORGAN SECURITIES INC		14,756,850	15,000,000		2.A FE
35138C-AD-6	FOX HEDGE LP SEC SER A 144A 6.050% 11/28/64	D	06/20/2024	DIRECT PLACEMENT		31,250,000	31,250,000		1.E Z
35138C-AE-4	FOX HEDGE LP SEC SER B 144A 8.346% 11/28/64	D	06/20/2024	DIRECT PLACEMENT		14,500,000	14,500,000		1.E Z
35138C-AF-1	FOX HEDGE LP SEC SER C 144A 9.346% 11/28/64	D	06/20/2024	DIRECT PLACEMENT		11,750,000	11,750,000		1.E Z
36321J-AE-4	GALAXY CLO LTD SERIES 201828A CLASS A2 6.890% 07/15/31	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		1,774,420	1,774,420	26,434	1.A FE
404280-BK-4	HSBC BANK USA NA SR NT 4.041% 03/13/28	D	05/16/2024	HSBC SECURITIES USA INC		817,547	850,000	5,898	1.G FE
404280-EF-2	HSBC BANK USA NA SR NT 5.597% 05/17/28	D	05/08/2024	HSBC SECURITIES USA INC		850,000	850,000		1.G FE
40437W-AQ-1	HPS CLO Loan Management SERIES 14A 19 CLASS A1R 6.605% 01/25/34	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		3,997,600	4,000,000	49,496	1.A FE
45115A-AA-2	ICON INVESTMENTS SIX DAC SR SEC 5.809% 05/08/27	D	04/30/2024	J P MORGAN SECURITIES INC		800,000	800,000		2.C FE
45115A-AB-0	ICON INVESTMENTS SIX DAC SR SEC 5.849% 05/08/29	D	04/30/2024	J P MORGAN SECURITIES INC		200,000	200,000		2.C FE
45262B-AH-6	IMPERIAL TOBACCO CO GUARNT 144A 5.875% 07/01/34	D	06/24/2024	BANK OF AMERICA NA		29,850,000	30,000,000		2.C FE
47050E-AQ-2	JAMESTOWN CLO LTD SERIES 202015A CLASS A2R 7.029% 07/15/35	D	05/28/2024	ARISTOTLE PACIFIC CAPITAL		12,750,000	12,750,000		1.A FE
53944Y-BA-0	LLOYDS TSB BANK GROUP PLC SR NT 5.721% 06/05/30	D	05/29/2024	LLOYDS SECURITIES INC		400,000	400,000		1.F FE
55817E-AW-6	Madison Park Funding CLO Ltd SERIES 201937A CLASS AR2 6.859% 04/15/37	D	04/12/2024	ARISTOTLE PACIFIC CAPITAL		20,000,000	20,000,000		1.A FE
55953H-BD-4	MAGNETITE CLO LTD SERIES 201512A CLASS AR4 6.479% 10/15/31	D	06/28/2024	MORGAN STANEY & CAPITAL SVCS		723,921	723,197	10,021	1.A FE
55954E-AY-5	MAGNETITE CLO LTD SERIES 201617A CLASS AR2 6.825% 04/20/37	D	04/09/2024	ARISTOTLE PACIFIC CAPITAL		45,000,000	45,000,000		1.A FE
56607K-AL-8	Marble Point CLO XIX Ltd SERIES 20203A CLASS AR 6.727% 01/19/34	D	04/05/2024	ARISTOTLE PACIFIC CAPITAL		30,000,000	30,000,000		1.A FE
59284B-AE-8	MEXICHEM SAB DE CV CO GUARNT 144A 5.875% 09/17/44	D	04/11/2024	BANK OF AMERICA NA		2,950,711	3,247,000	14,837	2.C FE
639057-AQ-1	NATWEST GROUP PLC PERP JR SUB 8.125% 12/31/99	D	05/07/2024	BANK OF AMERICA NA		200,000	200,000		3.C FE
64132D-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 201932A CLASS AR 6.578% 01/20/32	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		23,948,925	23,925,000	327,034	1.A FE
64134J-AA-1	NEUBERGER BERMAN CLO LTD CLO 2021-40A 144A 6.649% 04/16/33	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		3,513,510	3,510,000	50,464	1.A FE
65290D-AB-9	NEXA RESOURCES SA CO GUARNT 144A 6.750% 04/09/34	D	04/10/2024	Various		7,499,615	7,500,000	1,125	2.C FE
67091T-AF-2	OFFICE CHERIFIEN DES PHO SR NT 144A 6.750% 05/02/34	D	04/24/2024	J P MORGAN SECURITIES INC		31,517,120	32,000,000		3.A FE
67091T-AG-0	OFFICE CHERIFIEN DES PHO SR NT 144A 7.500% 05/02/54	D	06/05/2024	Various		21,530,320	22,000,000	18,542	3.A FE
67097L-AH-9	OCP CLO LTD 2017-13A-CL-A1AR-144A 6.550% 07/15/30	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		3,300,758	3,298,153	46,703	1.A FE
67706H-BS-6	OHA Loan Funding Ltd SERIES 20131A CLASS A1R3 6.826% 04/23/37	D	04/23/2024	ARISTOTLE PACIFIC CAPITAL		50,000,000	50,000,000		1.A FE
71367V-AB-5	PERENTI FINANCE PTY LTD CO GUARNT 144A 7.500% 04/26/29	D	04/18/2024	HSBC SECURITIES USA INC		12,500,000	12,500,000		3.B FE
71568P-AP-4	MAJAPAHIT HOLDING BV SR NT 144A 4.000% 06/30/50	D	04/04/2024	CITIGROUP SECURITIES INC		2,212,500	3,000,000	32,667	2.B FE
71654Q-CG-5	PETROLEOS MEXICANOS CO GUARNT 6.500% 03/13/27	D	06/03/2024	BARCLAYS CAPITAL INC		237,750	250,000	3,656	4.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
72941K-AA-4	PLUSPETROL CAM/PLUS LOTE SR NT 144A 6.240% 07/03/36	D	06/27/2024	J P MORGAN SECURITIES INC		14,988,600	15,000,000		2.B FE
75888K-AL-8	Regatta Funding CLO Ltd. SERIES 20171A CLASS A1R 6.867% 04/17/37	D	04/26/2024	ARISTOTLE PACIFIC CAPITAL		10,000,000	10,000,000		1.A FE
834423-AF-2	Solvay Finance (America) LLC CO GUARNT 144A 5.850% 06/04/34		05/30/2024	BANK OF AMERICA NA		6,989,500	7,000,000		2.A FE
83613H-AL-1	SOUND POINT CLO LTD SERIES 20183A CLASS A1AR 6.624% 10/26/31	D	05/07/2024	ARISTOTLE PACIFIC CAPITAL		16,650,000	16,650,000		1.A FE
853254-DC-1	STANDARD CHARTERED PLC SR NT 144A 5.905% 05/14/35	D	05/07/2024	STANDARD CHARTERED BANK		5,000,000	5,000,000		1.G FE
86959L-AQ-6	SVENSKA HANDELSBANKEN SR PFD 144A 5.125% 05/28/27	D	05/20/2024	BANK OF AMERICA NA		249,740	250,000		1.C FE
87122F-AN-6	Sycamore Tree CLO Ltd SERIES 20233A CLASS A1R 6.973% 04/20/37	D	04/12/2024	ARISTOTLE PACIFIC CAPITAL		25,000,000	25,000,000		1.A FE
87168G-AC-3	Symphony CLO Ltd SERIES 202129A CLASS A 6.670% 01/15/34	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		1,300,000	1,300,000	176,066	1.A FE
883310-AL-8	Thayer Park CLO, Ltd. SERIES 20171A CLASS A1R 6.626% 04/20/34	D	04/01/2024	ARISTOTLE PACIFIC CAPITAL		10,001,000	10,000,000	132,634	1.A FE
89629L-AA-5	CONTINUUM GRN SPV CO-ISS SR SEC 144A 7.500% 06/26/33	D	06/18/2024	DEUTSCHE BANK SECURITIES INC		50,000,000	50,000,000		3.B Z
94876Q-AA-4	The Weir Group PLC SR NT 144A 2.200% 05/13/26	D	04/25/2024	JANE STREET EXECUTION SERVICES		647,997	700,000	7,101	2.C FE
G6904#-AA-1	PARAGON ASRA SEC 5.980% 03/27/49		03/14/2024	LLOYDS SECURITIES INC		22,740,904	22,740,904		1.G Z
G6904#-AA-1	PARAGON ASRA SEC 5.980% 03/27/49		03/14/2024	LLOYDS SECURITIES INC		(22,740,904)	(22,740,904)		1.G Z
P3001#-AA-0	CERRO DOMINADOR INVERSIONE SPA SEC 15.000% 06/15/25	D	06/15/2023	DIRECT PLACEMENT		2,942,774	2,942,774		6. PL
Q0182#-AG-3	Alinta Energy Finance Pty. Ltd SR NT 6.250% 05/30/34	D	05/09/2024	AUSTRALIA & NEW ZEALAND BK GRP		26,000,000	26,000,000		2.B PL
Q7397#-AV-6	Pratt Finance Proprietary Ltd 6.310% 06/05/39	D	05/01/2024	HSBC SECURITIES USA INC		10,000,000	10,000,000		2.B Z
W7000#-AE-6	NORDION ENERGI AB SEC 4.730% 04/08/36		03/14/2024	NATWEST MARKET SECURITIES INC		19,342,360	19,342,360		2.B Z
W7000#-AF-3	NORDION ENERGI AB SEC 4.840% 04/08/39		03/14/2024	NATWEST MARKET SECURITIES INC		19,342,360	19,342,360		2.B Z
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU A1 03/25/63		03/22/2024	DIRECT PLACEMENT		(282,996,398)	(289,771,056)	(3,631,486)	1.F Z
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU A2 03/25/63		03/22/2024	DIRECT PLACEMENT		(140,272,669)	(141,596,136)	(1,777,110)	1.F Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,185,962,348	2,193,463,522	(2,710,522)	XXX
BLA0CG-6E-7	GENSERVE LLC 06/30/25		06/05/2024	DIRECT PLACEMENT		724,502	731,820		3.A Z
BLA0CA-7P-4	IVEX & INDUSPAC HOLDCO 7TH AMND MML 12/17/25		05/21/2024	DIRECT PLACEMENT		2,170,609	2,192,534		3.B Z
BLA0C3-2L-4	CCS8 Unitranch NAV LOAN 11/10/26		04/18/2024	DIRECT PLACEMENT		150,000,000	150,000,000		1.E Z
BLA0CG-1N-2	BLUE OWL GP 06/12/27		05/22/2024	GOLDMAN SACHS & CO		15,000,000	15,000,000		1.B Z
BLA0CF-N0-0	MC Group Ventures Corporation 4th AMND MML 06/30/27		06/10/2024	DIRECT PLACEMENT		5,231,202	5,284,042		3.A Z
BLA0C0-5Y-9	CP TURF PARENT LLC CP TURF PARENT 4th Amend MML 10/25/27		04/02/2024	DIRECT PLACEMENT		1,130,972	1,142,396		3.B Z
BLA0C0-60-2	CP TURF PARENT LLC CP TURF PARENT DDTL 10/25/27		06/04/2024	No Broker		984,788	987,256		3.B Z
BLA0C4-5X-3	GHR Healthcare LLC TL 12/09/27		04/25/2024	DIRECT PLACEMENT		5,308,226	5,361,844		2.C Z
BLA0CE-GK-7	Metz Culinary Management, Inc. INCREMENTAL MML 12/23/27		05/31/2024	DIRECT PLACEMENT		1,950,929	1,970,636		3.A Z
BLA0CE-RA-7	Metz Culinary Management, Inc. INCREMENTAL DDTL 12/23/27		05/31/2024	DIRECT PLACEMENT		1,407,597	1,407,597		3.A Z
BLA0AR-JG-6	ROYAL HOLDCO CORPORATION AMND 8 DDTL 12/30/27		04/18/2024	No Broker		208,584	211,224		2.C Z
BLA0CD-ZW-2	Ra Parent Holdigs LP 2ND AMND MML 03/01/29		06/03/2024	DIRECT PLACEMENT		5,931,633	5,991,548		3.A Z
BLA0CG-1L-6	BLUE OWL GP 06/12/29		05/22/2024	GOLDMAN SACHS & CO		20,000,000	20,000,000		1.B Z
BLA0C9-X2-9	BAKEOVATIONS INTERMEDIATE LLC 1ST AMND MML 09/25/29		05/17/2024	DIRECT PLACEMENT		1,335,166	1,348,653		3.B Z
03945E-AB-7	ARCHER ACQUISITION LLC DDTL 10/06/29		04/01/2024	No Broker		157,832	159,025		3.B Z
BLA0AW-34-9	MOBILE COMMUNICATIONS AMERICA DDTL 2023 10/16/29		04/19/2024	No Broker		181,518	182,889		3.A Z
55426*-AA-8	MGP HOLDINGS III CORP 03/01/30		04/29/2024	DIRECT PLACEMENT		7,825,431	7,900,541		3.B Z
BLA0C3-6P-1	ASF PARSNIP LP SR SECURED TL 03/22/30		04/22/2024	DIRECT PLACEMENT		8,300,000	8,300,000		1.G Z
BLA0BY-9T-3	W50 HOLDINGS LLC W50 TL 03/22/30		04/29/2024	DIRECT PLACEMENT		9,768,301	9,863,972		3.B Z
BLA0C2-FE-8	In Zone Brands Inc. 2024 TL 04/15/30		04/15/2024	DIRECT PLACEMENT		6,768,865	6,837,238		3.A Z
BLA0CH-MV-9	MATADOR US BUYER LLC DDTL 06/25/30		06/25/2024	DIRECT PLACEMENT		3,919,385	3,919,385		3.B Z
BLA0CH-MT-4	MATADOR US BUYER LLC 06/25/30		06/25/2024	DIRECT PLACEMENT		14,744,097	14,893,027		3.B Z
BLA0C1-U0-3	WCHG HOLDINGS LLC WCHG TL 04/10/31		04/29/2024	DIRECT PLACEMENT		19,801,280	20,000,000		3.B Z
BLA0C2-I2-1	VMG HOLDINGS, LLC VMG HOLDINGS TL 04/16/31		04/16/2024	DIRECT PLACEMENT		10,455,673	10,561,286		3.B Z
BLA0C7-0X-1	VALKYRIE BUYERS LLC MML 05/06/31		05/06/2024	DIRECT PLACEMENT		2,113,943	2,135,296		3.B Z
BLA0CG-1N-2	BLUE OWL GP 06/12/31		05/22/2024	GOLDMAN SACHS & CO		15,000,000	15,000,000		1.B Z
00117@-AL-2	AFC-DELL HOLDING CORP 5TH AMND DDTL 04/09/27		06/14/2024	No Broker		2,796,410	2,824,656		3.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC MML 05/01/30		05/01/2024	DIRECT PLACEMENT		15,840,000	16,000,000		3.B PL
01957T-AH-0	ALLIED UNIVERSAL 05/15/28		05/21/2024	MORGAN STANEY & CAPITAL SVCS		2,001,250	2,000,000		4.C Z
03852J-AV-3	ARAMARK SERVICES INC TL B8 06/24/30		03/27/2024	Conversion		246,467	625		3.B FE
04268B-AB-0	AROTECH CORPORATION DDTL 10/22/26		05/17/2024	DIRECT PLACEMENT		171,357	190,397		3.C PL
04268B-AC-8	AROTECH CORPORATION MML 10/22/26		05/17/2024	DIRECT PLACEMENT		3,522,548	3,913,942		3.C PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		03/22/2024	DIRECT PLACEMENT		449,617	449,617		1.G PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		06/28/2024	No Broker		381,457,207	388,233,241		1.G PL
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU CL A2 05/24/63		05/07/2024	Conversion		18,874	18,874		1.G PLGI
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU CL A2 05/24/63		06/28/2024	No Broker		188,634,896	189,958,369		1.G PLGI
05642#-AA-7	BTC OFFSHORE HLDS FND III-B TL TL 06/28/33		06/21/2024	DIRECT PLACEMENT		2,739,900	2,739,900		1.C Z
08579J-BH-4	BERRY GLOBAL GROUP INC 07/02/29		03/25/2024	GOLDMAN SACHS & CO		1,997,481	1,994,987		2.C FE
11132V-AY-5	BROADSTREET PARTNERS INC TL B 06/16/31		06/25/2024	ROYAL BANK OF CANADA		5,992,500	6,000,000		4.B FE
11132V-AY-5	BROADSTREET PARTNERS INC TL B 06/16/31		06/14/2024	Conversion		729,218	731,250		4.B FE
11823L-AN-5	Buckeye Energy Holdings LLC Term B2 11/22/30		03/25/2024	UBS SECURITIES LLC		2,999,981	2,992,500		3.A Z
12757*-AC-4	CMG HOLDCO LLC DDTL 2 08/19/28		06/07/2024	No Broker		96,503	97,478		3.A PL
12768E-AH-9	CAESARS ENTERTAIN INC CO CAESARS ENTERTAIN 02/06/31		04/16/2024	J P MORGAN SECURITIES INC		2,509,375	2,500,000		3.C FE
13134M-BW-2	CALPINE CORP CO Calpine Corporation Term B10 01/20/31		01/19/2024	BANK OF MONTREAL		3,980,000	4,000,000		3.A FE
14979*-AA-6	CAZ GP OWNSERSHIP EF AGGREGATOR LP 12/07/40		05/23/2024	DIRECT PLACEMENT		40,000,000	40,000,000		1.G Z
14979@-AA-4	CAZ GP OWNSERSHIP CD AGGREGATOR LP 12/07/40		05/23/2024	DIRECT PLACEMENT		5,000,000	5,000,000		1.G Z
15018L-AN-1	CEDAR FAIR 05/01/31		05/31/2024	WELLS FARGO BANK N.A.		3,015,000	3,000,000		3.B Z
15060H-AB-3	PINE SERVICES GROUP LLC DDTL 10/04/30		06/03/2024	No Broker		759,615	798,076		3.B PL
15477B-AE-7	CDK Global Term B 07/06/29		06/24/2024	UBS SECURITIES LLC		1,482,188	1,500,000		4.B Z
15963C-AC-0	CHARIOT BUYER LLC TL B 10/22/28		04/16/2024	WELLS FARGO BANK N.A.		2,500,000	2,500,000		4.C FE
18449E-AG-5	CLEAN HARBORS INC TL B 10/08/28		05/31/2024	GOLDMAN SACHS & CO		4,022,452	3,997,449		3.A FE
18883U-AH-0	Clipper Acquisitions Corp. TL 03/03/28		06/24/2024	Conversion		2,324,067	2,342,510		3.A FM
21870F-BA-6	CORELOGIC INC/UNITED STATES TL B 06/02/28		03/20/2024	J P MORGAN SECURITIES INC		1,466,240	1,496,164		4.C FE
23345Q-AF-5	D&H UNITED FUELING SOLUTIONS 2ND DDTL 09/16/28		06/13/2024	No Broker		1,370,632	1,384,476		3.B Z
23918V-BB-9	DAVITA INC TL B1 05/09/31		05/09/2024	Conversion		1,677,583	1,689,451		3.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC CO TL B 1L 08/01/27		06/25/2024	GOLDMAN SACHS & CO		1,997,500	2,000,000		3.B FE
28619E-AF-0	ELEMENT 78 PARTNERS LLC DDTL 12/01/27		06/10/2024	No Broker		2,142,930	2,164,575		3.B PL
36740U-AT-9	Gates Industrial Corp plc TL B3 03/31/27		03/25/2024	UBS SECURITIES LLC		3,002,861	2,991,643		3.C FE
36740U-AX-0	Gates Industrial Corp plc Gates Global 11/16/29		02/29/2024	BANK OF AMERICA NA		2,002,418	1,994,937		3.C FE
36740U-AY-8	Gates Industrial Corp plc TL 05/23/31		06/25/2024	Various		5,757,500	5,750,000		3.C Z
37244#-AF-1	GENSERVE LLC DDTL 6TH AMND 06/30/25		06/04/2024	No Broker		1,330,745	1,351,010		3.A PL
43289D-AK-9	Hilton Worldwide Holdings Inc. TL B4 11/08/30		04/30/2024	DEUTSCHE BANK SECURITIES INC		5,018,750	5,000,000		2.C FE
44332E-AX-4	HUB International Ltd TL B 06/20/30		05/31/2024	MORGAN STANEY & CAPITAL SVCS		3,026,250	3,000,000		4.B FE
45070B-AJ-4	ITT HOLDINGS LLC ASSETS TL B 10/05/30		04/16/2024	Conversion		2,195,610	2,238,750		3.C FE
45256T-AE-2	IMPACT PARENT CORPORATION DDTL 2ND AMND DDTL 03/23/29		06/25/2024	No Broker		99,299	101,325		3.A PL
45719@-AC-9	INHANCE TECHNOLOGIES LLC MML 07/06/24		03/25/2024	Interest Capitalization		34,519	34,519		3.C PL
47718F-AB-6	JETSON INTERMEDIATE LLC JETSON TL B 04/09/30		04/09/2024	DIRECT PLACEMENT		4,799,668	4,848,150		3.B Z
48855H-AC-1	KENCO PPC BUYER MML 11/15/29		06/05/2024	DIRECT PLACEMENT		8,471,501	8,492,733		2.B PL
48889E-AC-8	KENG ACQUISTION INC DDTL 08/01/29		05/31/2024	No Broker		409,887	416,128		3.B PL
54288@-AB-4	LONG TERM CARE GROUP INC MML 09/08/27		04/19/2024	Interest Capitalization		169,109	72,750		3.A PL
55303V-AB-5	MGM Transformer Holdings LLC DDTL 10/31/29		06/14/2024	No Broker		4,194,735	4,258,614		3.A PL
55314N-AX-2	MKS INSTRUMENTS INC ASSETS FRN B 08/17/29		06/25/2024	J P MORGAN SECURITIES INC		500,000	500,000		3.A Z
55426*-AB-6	MGP HOLDINGS III CORP MGP HOLDINGS III CORP 03/01/30		05/01/2024	No Broker		357,730	359,758		3.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58503U-AE-3	MOZART BORROWER LP TL B 10/23/28		03/27/2024	Conversion		773,929	776,159		3.C FE
58503U-AF-0	MEDLINE BORROWER LP TL 1L 10/23/28		06/05/2024	BANK OF AMERICA NA		250,000	250,000		4.A Z
59273@-AB-0	METZ CULINARY MANAGEMENT INC DDTL 12/23/27		05/31/2024	No Broker		639,301	645,759		3.A PL
61980@-AD-6	MOTION & CONTROL ENTERPRISES DDTL 06/01/28		04/01/2024	No Broker		333,391	333,391		3.B PL
63001#-AA-1	NSPC INTERMEDIATE CORP 02/13/26		01/31/2024	Interest Capitalization		280,801	280,801		4.A PL
68248K-AC-8	ONE WORLD FITNESS PFF LLC TL 03/29/25		03/28/2024	Interest Capitalization		29,197	14,521		3.B PL
68635P-AC-8	Orion Group Fm Holdings Llc DDTL 06/30/29		06/26/2024	No Broker		3,588,214	3,642,857		3.C PL
69315E-AC-8	PAG HOLDING CORP DDTL 12/21/29		04/15/2024	No Broker		790,883	798,871		3.A Z
69705X-AB-6	Palmetto Acquisitionco Inc. DDTL 09/18/29		05/21/2024	No Broker		303,630	304,773		3.B PL
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DDTL 04/03/30		04/01/2024	No Broker		1,271,310	1,284,151		3.A PL
74839X-AJ-8	QUIKRETE HOLDINGS INC Term B 03/18/31		05/31/2024	WELLS FARGO BANK N.A.		3,766,875	3,750,000		3.B FE
74935N-AC-8	RA PARENT HOLDINGS DDTL 03/01/29		04/29/2024	No Broker		103,050	104,091		4.B PL
74935N-AE-4	RA PARENT HOLDINGS INCREMENTAL DDTL 03/01/29		04/29/2024	No Broker		619,291	625,546		3.A PL
75976@-AA-8	RENAISSANCE BUYER LLC MML 07/08/28		03/18/2024	Conversion		1,946,626	1,966,289		3.A PL
76087@-AD-6	Resa Holding Co. 2ND AMND DDTL 12/15/27		05/07/2024	No Broker		1,092,388	1,103,422		2.C PL
76219L-AD-2	Rhino Intermediate Holding Com MML 04/04/29		05/24/2024	DIRECT PLACEMENT		491,995	496,965		3.A PL
76711*-AD-2	Rio Grande LNG LLC SEC 6.580% 09/30/47		06/14/2024	SANTANDER US CAPITAL MARKETS L		50,000,000	50,000,000		2.C Z
78466D-BJ-2	SS&C TECHNOLOGIES INC TL 05/09/31		05/02/2024	MORGAN STANEY & CAPITAL SVCS		6,000,000	6,000,000		3.A FE
82865#-AA-6	SIMITREE ACQUISITION MML 05/17/26		01/31/2024	Interest Capitalization		22,360	22,360		3.A PL
82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26		01/31/2024	Interest Capitalization		2,538	563,988		3.A PL
87331#-AA-1	TSS Buyer, LLC DDTL 06/22/29		06/21/2024	No Broker		584,967	655,873		3.B PL
89364M-CA-0	TransDigm Group Incorporated TL 02/28/31		06/06/2024	Conversion		1,797,479	1,795,477		3.C FE
89364M-CB-8	TransDigm Group Incorporated TransDigm Term 03/22/30		04/16/2024	GOLDMAN SACHS & CO		4,010,000	4,000,000		3.C FE
89620F-AT-6	Trilon Group LLC EXISTING MML 05/27/29		04/15/2024	Conversion		14,668,242	14,793,750		3.B FE
89841E-AB-1	UKG INC TL B 1L 02/10/31		04/30/2024	NOMURA SECURITIES INTL INC		2,515,625	2,500,000		4.C FE
90290H-AP-7	USIC HOLDINGS TL B 1L 05/15/28		06/28/2024	BANK OF AMERICA NA		1,808,380	1,866,715		4.C Z
90347B-AL-2	Axalta Coating Systems Ltd. TL B6 12/20/29		06/25/2024	CITIGROUP SECURITIES INC		2,003,750	2,000,000		3.A FE
92535@-AB-5	Vertex Service Partners DDTL 11/08/28		06/14/2024	No Broker		1,450,513	1,471,790		2.C PL
92943E-AE-6	GTCR W MERGER SUB TL B 1L 01/31/31		06/27/2024	J P MORGAN SECURITIES INC		2,000,000	2,000,000		3.C Z
92943F-AC-7	Wsb Engineering Holdings Inc. DDTL 08/31/29		01/31/2024	No Broker		(105)	27,928		2.C PL
94184#-AE-7	WATERMILL EXPRESS LLC INCREMENTAL DDTL 07/05/29		06/28/2024	No Broker		1,990,425	2,010,530		3.B Z
G5080A-AJ-1	JAZZ PHARMACEUTICALS INC TL B 1L 05/05/28		06/21/2024	BANK OF AMERICA NA		3,000,000	3,000,000		3.B Z
G9312#-AA-1	VISTA EQUITY PARTNERS LLC NAV TL 09/12/28		06/01/2024	Interest Capitalization		219,578	219,578		1.F PL
G9312@-AA-3	VEPF VII HOLDINGS TL TRANCHE A 02/28/28		02/29/2024	Interest Capitalization		937,729	937,729		1.F PL
C6901L-AM-9	1011778 B.C. Unlimited Liabili FRN B5 09/23/30		06/17/2024	Conversion		4,643,162	4,802,475		3.B FE
C7052B-AK-0	GFL ENVIRONMENTAL INC TL B 05/31/27		01/31/2024	BARCLAYS CAPITAL INC		5,999,887	5,977,481		3.C FE
L2465B-AS-5	Liberty Media Corporation TL B 01/15/30		03/27/2024	J P MORGAN SECURITIES INC		4,511,250	4,500,000		3.A FE
89616N-AA-6	TRIDENT IX LP | Due 7/24/2024		04/01/2024	Trade adjustment		(7,502,770)	(7,502,770)		1.G PL
466302-AJ-5	JP MORGAN ALT LOAN TRUST | Stp % Due 12/1/2036 Mo-1		04/01/2024	Interest Capitalization		1,897	1,897		1.A FM
14448C-BC-7	CARRIER GLOBAL CORPORATION | 5.9% Due 3/15/2034 MS15		04/01/2024	Trade adjustment		(129)	(129)		2.B FE
14448C-BD-5	CARRIER GLOBAL CORPORATION | 6.2% Due 3/15/2054 MS15		04/01/2024	Trade adjustment		(43)	(43)		2.B FE
L5000D-AE-7	ICON LUXEMBOURG SARL | Due 7/3/2028		04/01/2024	Trade adjustment		(2,396)	(2,396)		2.C FE
L5000D-AF-4	ICON LUXEMBOURG SARL | Due 7/3/2028		04/01/2024	Trade adjustment		(597)	(597)		2.C FE
46266T-AF-5	IQVIA INC | 6 1/4% Due 2/1/2029 FA1		04/01/2024	Trade adjustment		1,122	1,122		2.C FE
M60170-AK-9	ISRAEL ELECTRIC CORP LTD | 4.1% Due 1/14/2032 JJ14		04/01/2024	Trade adjustment		(297,207)	(297,207)		2.A FE
466247-VG-5	JP MORGAN MORTGAGE TRUST | 5 1/2% Due 9/1/2035 Mo-1		04/01/2024	Trade adjustment		1,562	1,562		5.A FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
N4282*-AK-2	KONINKLIJKE FC | 5% Due 2/1/2034 FA1		04/01/2024	Trade adjustment		(20,000)	(20,000)		2.A FE
N4282*-AL-0	KONINKLIJKE FC | 5.11% Due 2/1/2036 FA1		04/01/2024	Trade adjustment		(60,000)	(60,000)		2.A FE
78404X-AJ-4	SBA Tower Trust | Due 1/27/2031		04/01/2024	Trade adjustment		(134,441)	(134,441)		3.B FE
89364M-CC-6	TransDigm Group Incorporated | Due 8/24/2028		04/01/2024	Trade adjustment		2,092	2,092		3.C FE
89334G-BE-3	TransUnion LLC | Due 11/18/2028		04/01/2024	Trade adjustment		(1,212)	(1,212)		3.B FE
94985F-AG-3	WELLS FARGO ALT LOAN TRUST | Flt % Due 6/25/2037 Mo-25		04/01/2024	Trade adjustment		(3,608)	(3,608)		1.A FM
74376@-AA-7	PROTEIN FOR PETS OPCO LLC | Due 11/30/2025		04/01/2024	Interest Capitalization		17,367	17,367		2.C PL
74376@-AC-3	PROTEIN FOR PETS OPCO LLC | Due 11/30/2025		04/01/2024	Interest Capitalization		8,546	8,546		2.C PL
88751E-AC-9	Tinicum Voltage Intermediate H | Due 12/17/2027		04/01/2024	Interest Capitalization		24,324	24,324		3.A PL
G1265#-AA-5	ANDEAN POWER GENERATION LTD | 8 3/4% Due 6/5/2028 JD31		04/01/2024	Trade adjustment		11,710	11,710		3.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,152,225,787	1,162,880,553		XXX
2509999997. Total - Bonds - Part 3						3,649,125,666	3,669,539,411	(2,152,541)	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,649,125,666	3,669,539,411	(2,152,541)	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A		05/24/2024	FHLB Exchange	16,875.000	1,687,500			
313786-2#-1	FHLB TOPEKA CLASS B		06/28/2024	Various	272,062.000	27,206,200			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,893,700	XXX		XXX
04045F-67-5	ARISTOTLE ESG CORE BOND CLASS I-2		06/30/2024	DIVIDEND REINVESTMENT	11,720.905	99,985			
04045F-68-3	ARISTOTLE ESG CORE BOND CLASS I		06/30/2024	DIVIDEND REINVESTMENT	11,721.490	99,990			
04045F-78-2	ARISTOTLE ULTRA SHORT INCOME FUND CL I-2		06/30/2024	DIVIDEND REINVESTMENT	19,042.226	189,155			
04045F-79-0	ARISTOTLE ULTRA SHORT INCOME CLASS I		06/30/2024	DIVIDEND REINVESTMENT	19,043.044	189,163			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						578,293	XXX		XXX
69480V-42-8	PACIFIC SELECT PSF PAC DYN-AGGR GROWTH CL P		04/29/2024	DIRECT PLACEMENT	100,000.000	1,000,000			
69480V-43-6	Pacific Select Fund - Dynamix PSF PAC DYN-AGGR GROWTH CL I		04/29/2024	DIRECT PLACEMENT	100,000.000	1,000,000			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						2,000,000	XXX		XXX
5989999997. Total - Common Stocks - Part 3						31,471,993	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						31,471,993	XXX		XXX
5999999999. Total - Preferred and Common Stocks						31,471,993	XXX		XXX
6009999999 - Totals						3,680,597,659	XXX	(2,152,541)	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
38374E-G9-2	GINNIE MAE 2003-113 CL ZA 4.500% 12/01/33		06/01/2024	Paydown		262,695	262,695	222,757	244,632		18,063		18,063		262,695				4,974	12/01/2033	1.A
38374E-HT-7	GINNIE MAE 2003-105 CL Z 4.500% 11/01/33		06/01/2024	Paydown		222,568	222,568	184,971	206,350		16,218		16,218		222,568				4,047	11/01/2033	1.A
38374M-DY-2	GINNIE MAE CL ZA Z BOND 5.000% 10/01/35		06/01/2024	Paydown		259,249	259,248	241,037	252,186		7,062		7,062		259,249				5,405	10/01/2035	1.A
38381Y-UF-9	GINNIE MAE MTG A 2019-115 C 5.853% 09/20/49		06/20/2024	Paydown		265,709	265,709	264,879	265,148		561		561		265,709				7,036	09/20/2049	1.A
38381Y-UM-4	GINNIE MAE MTG A 2019-115 C 5.903% 09/20/49		06/20/2024	Paydown		301,824	301,824	300,598	300,877		947		947		301,824				7,795	09/20/2049	1.A
38381Y-VE-1	GINNIE MAE MTG A 2019-115 C 5.903% 09/20/49		06/20/2024	Paydown		364,779	364,779	363,297	363,638		1,141		1,141		364,779				8,621	09/20/2049	1.A
38382A-XM-2	GINNIE MAE MTG A 2019-137 C 5.903% 11/20/49		06/20/2024	Paydown		366,302	366,302	365,845	366,070		232		232		366,302				8,784	11/20/2049	1.A
38382A-ZK-4	GINNIE MAE MTG A 2019-143 C 5.903% 11/20/49		06/20/2024	Paydown		158,696	158,696	158,523	158,620		76		76		158,696				3,885	11/20/2049	1.A
38382A-ZQ-1	GINNIE MAE MTG A 2019-143 C 5.903% 11/20/49		06/20/2024	Paydown		183,528	183,528	183,299	183,443		85		85		183,528				4,423	11/20/2049	1.A
83162C-RS-4	Small Business Administration CL 1 5.370% 04/01/28		04/01/2024	Paydown		154,581	154,581	154,581	154,581						154,581				4,151	04/01/2028	1.A
911760-EJ-1	VENDEE VA MTG TRUST 1994-2 C 6.500% 06/01/24		06/01/2024	Paydown		61,954	61,954	58,909	61,879		75		75		61,954				1,996	06/01/2024	1.A
912810-TX-6	US TREASURY BONDS 4.250% 02/15/54		06/17/2024	Various		287,938	300,000	291,902			27		27		291,929		(3,991)	(3,991)	4,016	02/15/2054	1.A
91282C-EK-3	US TREASURY NT 2.500% 04/30/24		04/10/2024	BANK OF AMERICA NA		265,667,500	266,000,000	264,638,828	265,769,452		203,370		203,370		265,972,823		(305,323)	(305,323)	3,050,962	04/30/2024	1.A
91282C-ER-8	US TREASURY NT 2.500% 05/31/24		05/31/2024	Maturity		9,000,000	9,000,000	8,962,266	8,991,913		8,087		8,087		9,000,000				112,500	05/31/2024	1.A
91282C-JB-8	US TREASURY NOTES 5.000% 09/30/25		05/14/2024	BANK OF MONTREAL		999,804	1,000,000	998,711	998,849		89		89		998,938		866	866	31,148	09/30/2025	1.A
0109999999. Subtotal - Bonds - U.S. Governments						278,557,129	278,901,884	277,390,403	278,317,638		256,033		256,033		278,865,577		(308,448)	(308,448)	3,259,743	XXX	XXX
N0431#-AH-3	ARUBA ARUBA SR NT 6.100% 03/31/24	D	05/11/2024	Various																03/31/2024	3.A
80413T-BH-1	Saudi Arabia | 5 3/4% Due 1/16/2054 JJ16		04/01/2024	Trade Adjustment			148,169								(616)		616	616			1.E FE
0309999999. Subtotal - Bonds - All Other Governments							148,169								(616)		616	616		XXX	XXX
35826#-AA-2	FRESNO CNTY CTL CTL SE 4.050% 08/15/39		06/15/2024	Redemption 100.0000		47,701	47,701	47,701	47,701						47,701				805	08/15/2039	1.D
71783D-AD-7	PHILADELPHIA DEVELOPMENT AUTH PHILADELPHIA PA AUTH FOR INDLD 3.964% 04/15/26		04/15/2024	Various		16,855,000	16,855,000	16,855,000	16,855,000						16,855,000				334,066	04/15/2026	1.F FE
89917*-AA-3	Tulare County II Trust TULARE COUNTY II CTL PTC 3.660% 08/25/45		06/25/2024	Redemption 100.0000		2,723	2,723	2,751	2,748		(25)		(25)		2,723				42	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,905,424	16,905,424	16,905,452	16,905,449		(25)		(25)		16,905,424				334,913	XXX	XXX
20753B-AA-0	FANNIE MAE - CAS SERIES 2023R07 CLASS 2M1 7.285% 09/25/43		06/25/2024	Paydown		946,640	946,640	946,640	946,640						946,640				29,640	09/25/2043	1.E
20753D-AA-6	FANNIE MAE - CAS SERIES 2022R09 CLASS 2M1 144A 7.835% 09/25/42		05/28/2024	Paydown		3,542,553	3,542,553	3,542,553	3,542,553						3,542,553				106,527	09/25/2042	1.B
20754Q-AA-6	FANNIE MAE - CAS SERIES 2023R04 CLASS 1M1 144A 7.635% 05/25/43		06/25/2024	Paydown		1,286,895	1,286,895	1,286,895	1,286,895						1,286,895				42,512	05/25/2043	1.A
20755A-AB-8	FANNIE MAE - CAS SERIES 2023R02 CLASS 1M1 144A 7.635% 01/25/43		06/25/2024	Paydown		1,716,460	1,716,460	1,716,460	1,716,460						1,716,460				56,470	01/25/2043	1.A
20755C-AA-6	FANNIE MAE - CAS SERIES 2023R08 CLASS 1M1 6.835% 10/25/43		04/27/2024	Paydown		980,767	369,983	371,659			(1,676)		(1,676)		980,767				2,173	10/25/2043	1.G FE
20755C-AA-6	FANNIE MAE - CAS SERIES 2023R08 CLASS 1M1 6.835% 10/25/43		05/27/2024	Paydown		133,388	384,498	386,241			(1,742)		(1,742)		133,388				4,666	10/25/2043	1.G Z
20755C-AA-6	FANNIE MAE - CAS SERIES 2023R08 CLASS 1M1 6.835% 10/25/43		06/27/2024	Paydown		65,890	425,565	427,493			(1,928)		(1,928)		65,890				7,423	10/25/2043	1.G 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
20755D-AA-4	Fannie Mae - CAS SERIES 2022R08 CLASS 1M1 7.885% 07/25/42		06/25/2024	Paydown		980,409	980,409	980,409	980,409						980,409				33,170	07/25/2042	1.A
207932-AA-2	FANNIE MAE - CAS SERIES 2023R01 CLASS 1M1 144A 7.735% 12/25/42		06/25/2024	Paydown		910,789	910,789	911,561	911,356		(568)		(568)		910,789				33,022	12/25/2042	1.A
207941-AA-3	FANNIE MAE - CAS SERIES 2024R03 CLASS 2M1 6.485% 03/25/44		04/25/2024	Paydown		430,652	160,982	160,982							430,652				232	03/25/2044	1.G FE
207941-AA-3	FANNIE MAE - CAS SERIES 2024R03 CLASS 2M1 6.485% 03/25/44		05/25/2024	Paydown		43,862	185,015	185,015							43,862				1,365	03/25/2044	1.G Z
207941-AA-3	FANNIE MAE - CAS SERIES 2024R03 CLASS 2M1 6.485% 03/25/44		06/25/2024	Paydown		93,137	221,655	221,655							93,137				2,751	03/25/2044	1.G FE
207942-AA-1	Connecticut Avenue Securities SERIES 2023R05 CLASS 1M1 144A 7.235% 06/25/43		06/25/2024	Paydown		485,034	485,034	485,034	485,034						485,034				15,123	06/25/2043	1.A
3133TP-6Q-7	FREDDIE MAC FHR 2235 TZ COIN PROGRAM 6.500% 06/01/30		06/01/2024	Paydown		2,711	2,711	2,265	2,504		207		207		2,711				73	06/01/2030	1.A
3136B4-5C-8	FANNIE MAE STRUCTURED CL FB 5.900% 07/25/49		06/25/2024	Paydown		477,027	477,027	476,728	476,808		219		219		477,027				11,721	07/25/2049	1.A
3136B4-SB-5	FANNIE MAE STRUCTURED CL FA 5.900% 05/25/49		06/25/2024	Paydown		157,051	157,051	156,511	156,652		398		398		157,051				3,636	05/25/2049	1.A
3136B4-WA-2	FANNIE MAE STRUCTURED CL FG 5.900% 06/25/49		06/25/2024	Paydown		291,475	291,475	291,019	291,180		294		294		291,475				6,277	06/25/2049	1.A
3136B5-AM-7	FANNIE MAE STRUCTURED CL FA 5.900% 07/25/49		06/25/2024	Paydown		150,868	150,868	150,774	150,797		71		71		150,868				3,937	07/25/2049	1.A
3136B6-WD-1	FANNIE MAE STRUCTURED CL F 5.900% 10/25/49		06/25/2024	Paydown		366,737	366,737	365,247	365,577		1,160		1,160		366,737				9,240	10/25/2049	1.A
3136B7-PZ-8	FANNIE MAE STRUCTURED CL FD 5.900% 12/25/49		06/25/2024	Paydown		197,309	197,309	196,507	196,684		625		625		197,309				5,126	12/25/2049	1.A
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50		05/15/2024	Paydown		(209,918)	762,731	812,537	(224,806)		(73,656)		(73,656)		(209,918)				2,859	08/01/2050	1.A
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50		05/31/2024	Security Withdraw		972,649	31,488,749	33,544,949	(37,070,498)		(417,685)		(417,685)		972,649				138,622	08/01/2050	1.A
31371H-F9-4	FANNIE MAE #252292 IN PR 6.000% 12/01/28		04/01/2024	Paydown		595	595	590	593		3		3		595				12	12/01/2028	1.A
31371H-GA-0	FANNIE MAE #252293 IN PR 6.500% 12/01/28		06/01/2024	Paydown		196	196	198	197		(1)		(1)		196				5	12/01/2028	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50		06/01/2024	Paydown		1,288,217	1,288,217	1,297,965			(5,813)		(5,813)		1,288,217				1,971	08/01/2050	1.A
3137FQ-HH-9	FREDDIE MAC CL EF 5.950% 12/25/49		06/25/2024	Paydown		169,728	169,728	169,251	169,355		373		373		169,728				4,231	12/25/2049	1.A
3137FQ-JW-4	FREDDIE MAC CL FL 5.950% 12/25/49		06/25/2024	Paydown		274,209	274,209	273,437	273,630		579		579		274,209				7,247	12/25/2049	1.A
31393E-N8-8	FANNIE MAE STRUCTURED CL ZJ 5.500% 09/01/33		06/01/2024	Paydown		161,824	161,824	153,903	158,616		3,209		3,209		161,824				3,847	09/01/2033	1.A
31393G-V3-5	FREDDIE MAC CL Z 5.500% 12/01/32		06/01/2024	Paydown		69,918	69,918	67,058	68,305		1,613		1,613		69,918				1,600	12/01/2032	1.A
31393X-V8-7	FANNIE MAE STRUCTURED SER 2004-35 CL AZ 4.500% 05/01/34		06/01/2024	Paydown		137,933	137,933	115,403	126,517		11,415		11,415		137,933				2,570	05/01/2034	1.A
31393Y-AT-2	FANNIE MAE STRUCTURED SER 2004-31 CL Z 4.500% 05/01/34		06/01/2024	Paydown		145,048	145,048	123,518	136,149		8,899		8,899		145,048				2,724	05/01/2034	1.A
31393Y-WN-1	FANNIE MAE STRUCTURED 2004-45 CL Z 4.500% 06/01/34		06/01/2024	Paydown		243,465	243,465	192,964	219,472		23,993		23,993		243,465				4,593	06/01/2034	1.A
31394A-M3-7	FANNIE MAE STRUCTURED 2004-67 CL ZA 4.500% 09/01/34		06/01/2024	Paydown		198,376	198,376	166,084	184,145		14,232		14,232		198,376				3,678	09/01/2034	1.A
31394A-R6-5	FANNIE MAE STRUCTURED 2004-74 CL ZB 4.500% 10/01/34		06/01/2024	Paydown		128,485	128,485	108,610	119,078		9,407		9,407		128,485				2,208	10/01/2034	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
31394B-HW-7	FANNIE MAE STRUCTURED 2004-83 CL ZB 4.500% 11/01/34		06/01/2024	Paydown		86,802	86,802	72,975	80,675		6,127		6,127		86,802				1,632	11/01/2034	1.A
31394C-6F-4	FANNIE MAE STRUCTURED CL Z 5.000% 04/01/35		06/01/2024	Paydown		42,016	42,016	38,543	40,359		1,657		1,657		42,016				880	04/01/2035	1.A
31394C-JW-3	FANNIE MAE STRUCTURED CL CZ 5.000% 03/01/35		06/01/2024	Paydown		75,245	75,245	71,672	73,744		1,501		1,501		75,245				1,571	03/01/2035	1.A
31394C-U5-9	FANNIE MAE STRUCTURED CL PE 5.500% 04/01/35		06/01/2024	Paydown		106,987	106,987	104,166	105,859		1,129		1,129		106,987				2,587	04/01/2035	1.A
31394D-QR-4	FANNIE MAE CL Z 4.500% 05/01/35		06/01/2024	Paydown		132,232	132,232	113,505	124,391		7,840		7,840		132,232				2,498	05/01/2035	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ 4.500% 11/01/33		06/01/2024	Paydown		74,148	74,148	64,043	70,185		3,963		3,963		74,148				1,390	11/01/2033	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL 5.000% 12/01/33		06/01/2024	Paydown		206,227	206,227	185,735	197,461		8,766		8,766		206,227				4,538	12/01/2033	1.A
31394P-PA-5	FREDDIE MAC 2755 CL ZM 5.000% 02/01/34		06/01/2024	Paydown		89,574	89,574	83,319	86,612		2,962		2,962		89,574				1,838	02/01/2034	1.A
31394R-TP-4	FREDDIE MAC CL ZD 5.000% 03/01/34		06/01/2024	Paydown		191,923	191,923	173,045	183,199		8,724		8,724		191,923				3,967	03/01/2034	1.A
31394V-N5-5	FANNIE MAE STRUCTURED CL ZA 5.500% 03/01/36		06/01/2024	Paydown		44,173	44,173	41,789	43,027		1,146		1,146		44,173				1,011	03/01/2036	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC 4.500% 04/01/34		06/01/2024	Paydown		139,757	139,757	116,406	129,748		10,009		10,009		139,757				2,697	04/01/2034	1.A
31395H-RC-6	FREDDIE MAC CL VZ 5.000% 10/01/34		06/01/2024	Paydown		433,450	433,450	401,991	419,566		13,884		13,884		433,450				9,063	10/01/2034	1.A
31396G-BS-9	FREDDIE MAC 3087 CL NZ 4.500% 12/01/35		06/01/2024	Paydown		57,818	57,818	46,313	52,149		5,669		5,669		57,818				1,138	12/01/2035	1.A
31396K-3E-0	FANNIE MAE STRUCTURED CL YP 5.500% 09/01/36		06/01/2024	Paydown		146,234	146,234	140,653	144,357		1,877		1,877		146,234				3,351	09/01/2036	1.A
31397B-SF-9	FREDDIE MAC 3227 CL PT 5.500% 10/01/36		06/01/2024	Paydown		114,561	114,561	110,301	113,008		1,553		1,553		114,561				2,569	10/01/2036	1.A
31418C-RD-8	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 11/01/47		06/01/2024	Paydown		36,361	36,361	37,673	38,783		(2,430)		(2,430)		36,361				600	11/01/2047	1.A
31418C-S5-4	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 01/01/48		05/01/2024	Paydown		83,800	83,800	86,890	89,362		(5,570)		(5,570)		83,800				1,226	01/01/2048	1.A
35564K-B2-4	Freddie Mac - STACR 2022-HQA2 CL M1A 144A 7.985% 07/25/42		06/25/2024	Paydown		1,418,613	1,418,613	1,417,023	1,417,868		745		745		1,418,613				55,680	07/25/2042	1.A
35564K-E3-9	Freddie Mac - STACR SERIES 2022HQA3 CLASS M1A 144A 7.635% 08/25/42		06/25/2024	Paydown		974,845	974,845	974,845	974,845						974,845				31,721	08/25/2042	1.A
35564K-H3-6	Freddie Mac - STACR 2022-DNA6 CL M1A 144A 7.485% 09/25/42		06/25/2024	Paydown		2,212,538	2,212,539	2,212,539	2,212,539						2,212,538				70,570	09/25/2042	1.A
35564K-L3-1	Freddie Mac - STACR SERIES 2022DNA7 CLASS M1A 144A 7.835% 03/25/52		06/25/2024	Paydown		7,527,117	7,527,117	7,527,117	7,527,117						7,527,117				252,153	03/25/2052	1.A
35564K-P3-7	Freddie Mac - STACR SERIES 2023DNA1 CLASS M1A 144A 7.435% 03/25/43		06/25/2024	Paydown		939,238	939,238	939,238	939,238						939,238				29,942	03/25/2043	1.A
35564K-T5-8	Freddie Mac - STACR SERIES 2023DNA2 CLASS M1A 144A 7.435% 04/25/43		06/25/2024	Paydown		683,113	683,113	683,113	683,113						683,113				21,591	04/25/2043	1.A
359900-3X-3	MAS ASB COGEN LLC FULTON CNTY GA DEV AUTH TAXBLE 6.132% 04/01/25		04/01/2024	Call 100.0000		500,000	500,000	500,117	500,010		(4)		(4)		500,006		(6)	(6)	15,330	04/01/2025	2.C
38122N-B7-6	GOLDEN ST TOBACCO SEC CORP SEC 3.000% 06/01/46		06/01/2024	Call 100.0000		2,530,000	2,530,000	2,556,881	2,555,183		(362)		(362)		2,554,822		(24,822)	(24,822)	37,950	06/01/2046	1.D FE
46670#-AA-6	JLL SEC CRDIT LSE BCKED PT TST SEC SER 2020-50 3.387% 11/15/40		06/15/2024	Redemption 100.0000		94,654	94,654	96,073	95,914		(1,260)		(1,260)		94,654				1,336	11/15/2040	1.A
485428-ZX-7	KANSAS ST DEV FIN AUTH REV SER C FSA R 5.371% 05/01/26		05/01/2024	CALLED		93,486	935,000	935,000	935,000						93,486				25,109	05/01/2026	1.D 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 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
485428-ZX-7	KANSAS ST DEV FIN AUTH REV SER C FSA R 5.371% 05/01/26		05/01/2024	Redemption 100.0000		1,776,514	935,000	935,000	935,000						1,776,514				25,109	05/01/2026	1.D FE
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J PROJ J 6.637% 04/01/57		04/01/2024	Various		121,000	121,000	121,000	121,000						121,000				4,015	04/01/2057	1.G FE
626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ J PROJ M 6.655% 04/01/57		04/01/2024	Various		184,000	184,000	184,537	184,455		(455)		(455)		184,000				6,123	04/01/2057	1.F FE
735000-TM-3	PORT OF OAKLAND CA PORT OF OAKLAND CA 1.181% 05/01/25		05/22/2024	Redemption 100.0000		282,836	282,836	282,836	282,836						282,836				1,670	05/01/2025	1.E FE
735000-TN-1	PORT OF OAKLAND CA PORT OF OAKLAND CA 1.517% 05/01/26		05/01/2024	Redemption 100.0000		317,179	317,179	317,179	317,179						317,179				2,406	05/01/2026	1.E FE
735000-TP-6	PORT OF OAKLAND CA PORT OF OAKLAND CA 1.667% 05/01/27		05/01/2024	Redemption 100.0000		107,907	107,907	107,907	107,907						107,907				899	05/01/2027	1.E FE
735000-TQ-4	PORT OF OAKLAND CA PORT OF OAKLAND CA 1.949% 05/01/28		05/22/2024	Redemption 100.0000		74,852	74,852	74,852	74,852						74,852				729	05/01/2028	1.E FE
735000-TR-2	PORT OF OAKLAND CA PORT OF OAKLAND CA 2.049% 05/01/29		05/22/2024	Redemption 100.0000		110,293	110,293	110,293	110,293						110,293				1,130	05/01/2029	1.E FE
735000-TS-0	PORT OF OAKLAND CA PORT OF OAKLAND CA 2.099% 05/01/30		05/22/2024	Redemption 100.0000		67,793	67,793	67,793	67,793						67,793				711	05/01/2030	1.E FE
735000-TU-5	PORT OF OAKLAND CA PORT OF OAKLAND CA 2.299% 05/01/32		05/22/2024	Redemption 100.0000		71,806	71,806	71,806	71,806						71,806				825	05/01/2032	1.E FE
786005-PN-2	Sacramento Municipal Utility D SACRAMENTO CALIF MUN UTIL DIST 6.156% 05/15/36		05/15/2024	Call 105.3559		13,696,261	13,000,000	13,000,000	13,000,000						13,000,000				1,096,401	05/15/2036	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						52,685,731	83,478,223	85,292,283	10,776,735		(358,901)		(358,901)		52,014,299		(24,828)	(24,828)	2,275,207	XXX	XXX
00176@-AA-4	AMF FLORENCE LLC ARGO-JEFFERSO SEC 3.210% 12/31/35		06/30/2024	Redemption 100.0000		849,430	849,430	849,430	849,430						849,430				20,526	12/31/2035	2.B PL
00184@-AA-4	AMAZONCOM INC CTL SR SEC 4.095% 06/30/39		06/30/2024	Redemption 100.0000		58,129	58,129	58,129	58,129						58,129				1,191	06/30/2039	1.D
00191#-AA-3	AMAZONCOM INC CTL CTL 4.095% 08/31/39		06/30/2024	Redemption 100.0000		64,102	64,102	64,102	64,102						64,102				1,314	08/31/2039	1.D
00225#-AA-3	AMAZONCOM INC CTL CTL 4.095% 09/30/39		06/30/2024	Redemption 100.0000		59,950	59,950	59,950	59,950						59,950				1,229	09/30/2039	1.D
00253X-AA-9	AMERICAN AIRLINES SR SE 5.500% 04/20/26		04/20/2024	Redemption 100.0000		1,458,333	1,458,333	1,467,969	1,463,539		(5,206)		(5,206)		1,458,333				40,550	04/20/2026	3.A FE
00287Y-CV-9	ABBOTT LABORATORIES SR NT 3.850% 06/15/24		06/15/2024	Maturity		20,000,000	20,000,000	19,986,705	19,998,200		1,800		1,800		20,000,000				385,000	06/15/2024	1.G FE
007034-AF-8	ADJUSTABLE RATE MORTGAGE TRUST 2006-2 4.535% 05/01/36		06/01/2024	Paydown		31,555	623	406	541		83		83		31,555				14	05/01/2036	5.A FM
007034-AF-8	ADJUSTABLE RATE MORTGAGE TRUST 2006-2 4.535% 05/01/36		05/01/2024	Paydown		(29,567)	1,365	889	1,184		181		181		(29,567)				23	05/01/2036	5.A FM
00841X-AD-2	BANC OF AMERICA FUNDING CORP MTG LOAN TR 2015-2 A 3.500% 03/01/45		06/01/2024	Paydown		62,997	62,997	63,932	64,246		(1,249)		(1,249)		62,997				986	03/01/2045	1.A
00841Y-AD-0	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-3 C 3.486% 04/01/45		05/01/2024	Paydown		115,493	115,493	118,381	117,052		(1,558)		(1,558)		115,493				1,549	04/01/2045	1.A
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-4 C 3.496% 06/01/45		06/01/2024	Paydown		25,247	25,247	25,272	25,259		(12)		(12)		25,247				368	06/01/2045	1.A
00842B-AC-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-5 C 3.500% 07/01/45		06/01/2024	Paydown		15,363	15,363	15,510	15,451		(88)		(88)		15,363				224	07/01/2045	1.A
00842E-AC-5	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-2 C 3.500% 03/01/46		06/01/2024	Paydown		23,518	23,518	23,966	23,835		(316)		(316)		23,518				323	03/01/2046	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
00842V-AC-7	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-3 C 3.500% 05/01/37		06/01/2024	Paydown		189,741	189,741	192,303	191,404		(1,662)		(1,662)		189,741				2,926	05/01/2037	1.A
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33		06/30/2024	Redemption 100.0000		447,062	447,062	447,062	447,062						447,062				15,778	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33		06/30/2024	Redemption 100.0000		51,013	51,013	51,013	51,013						51,013				1,802	06/30/2033	2.C PL
01882Y-AD-8	ALLIANT ENERGY CORPORATION GUARNT 144A 3.600% 03/01/32		05/01/2024	JEFFERIES LLC		318,995	375,000	374,374	374,473		21		21		374,494		(55,499)	(55,499)	9,023	03/01/2032	2.B FE
02007W-AB-4	ALLY AUTO RECEIVABLES TRUST SERIES 20231 CLASS A2 5.760% 11/15/26		06/15/2024	Paydown		355,224	355,224	355,201	355,207		17		17		355,224				8,523	11/15/2026	1.A FE
02008D-AB-5	ALLY AUTO RECEIVABLES TRUST SERIES 20223 CLASS A2 5.290% 06/16/25		06/17/2024	Paydown		177,121	177,121	177,114	177,119		1		1		177,121				3,708	06/16/2025	1.A FE
02151N-BA-9	COUNTRYWIDE ALT LOAN TRUST 2007-18C 6.000% 08/01/37		06/01/2024	Paydown		(4,004,040)	42,721	33,190	9,361						(4,043,559)		39,519	39,519	1,436	08/01/2037	1.A FM
02151N-BA-9	COUNTRYWIDE ALT LOAN TRUST 2007-18C 6.000% 08/01/37		05/01/2024	Paydown		4,064,845	32,539	25,279	7,130						4,028,333		36,512	36,512	946	08/01/2037	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN TRUST 2007-18 6.000% 08/01/37		06/01/2024	Paydown		8,161	5,023	3,198	5,023						7,437		724	724	169	08/01/2037	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN TRUST 2007-18 6.000% 08/01/37		05/01/2024	Paydown		(1,019)	3,826	2,436	3,826						475		(1,494)	(1,494)	111	08/01/2037	6. FM
025816-CY-3	AMERICAN EXPRESS CO SR NT 3.950% 08/01/25		05/08/2024	MARKETAXESS		1,573,168	1,600,000	1,598,400	1,599,131		(731)		(731)		1,598,400		(25,232)	(25,232)	48,980	08/01/2025	1.F FE
02665X-AA-7	AMERICAN HOMES 4 RENT 2014-SFR3 3.678% 12/01/36		06/01/2024	Paydown		58,410	58,410	58,406	58,410						58,410				922	12/01/2036	1.A FE
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 3.467% 04/01/52		06/01/2024	Paydown		11,610	11,610	11,610	11,610						11,610				171	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4 RENT 2015-SFR2 3.732% 10/01/45		06/01/2024	Paydown		16,007	16,007	16,006	16,007						16,007				253	10/01/2045	1.A FE
03063F-AD-6	AMERICREDIT AUTO REC TRUST 2021-1 CL 0.680% 10/19/26		06/18/2024	Paydown		556,909	556,909	556,771	556,902		7		7		556,909				1,568	10/19/2026	1.A FE
03065U-AB-5	AmeriCredit Automobile Receiva SERIES 20232 CLASS A2A 6.190% 04/19/27		06/18/2024	Paydown		369,217	369,217	369,211	369,212		5		5		369,217				9,414	04/19/2027	1.A FE
03065W-AB-1	AMERICREDIT AUTO 2022-2 CL A2A 4.200% 12/18/25		05/20/2024	Paydown		349,978	349,978	349,199	349,402		577		577		349,978				5,414	12/18/2025	1.A FE
03067B-AB-5	AmeriCredit Automobile Receiva SERIES 20231 CLASS A2A 5.840% 10/19/26		06/18/2024	Paydown		150,766	150,766	150,765	150,766		1		1		150,766				3,649	10/19/2026	1.A FE
03073E-AL-9	AMERISOURCEBERGEN CORPORATION SR NT 3.400% 05/15/24		05/15/2024	Maturity		10,000,000	10,000,000	9,971,500	9,998,757		1,243		1,243		10,000,000				170,000	05/15/2024	2.A FE
032095-AG-6	AMPHENOL CORPORATION SR NT 3.200% 04/01/24		04/01/2024	Maturity		9,642,000	9,642,000	9,605,986	9,639,277		2,723		2,723		9,642,000				154,272	04/01/2024	1.G FE
03750*-AA-4	APARTMENT INCOME SR NT SER A 4.580% 06/28/27		06/28/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				229,000	06/28/2027	2.B
03750*-AB-2	APARTMENT INCOME SR NT SER B 4.770% 06/28/29		06/28/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				238,500	06/28/2029	2.B
03750*-AC-0	APARTMENT INCOME SR NT SER C 4.840% 06/28/32		06/28/2024	Call 100.2631		20,052,629	20,000,000	20,000,000	20,000,000						20,000,000				536,629	06/28/2032	2.B
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A 3.237% 07/30/50		04/30/2024	Paydown		52,500	52,500	50,858	51,067		1,433		1,433		52,500				850	07/30/2050	2.C FE
04044*-AA-8	ARISTOTLE CAPITAL MANAGEMENT LLC 7.970% 04/17/28		04/17/2024	Redemption 100.0000		2,363,500	2,363,500	2,402,261	2,396,099		(32,599)		(32,599)		2,363,500				188,371	04/17/2028	2.A PL

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
04044*-AB-6	ARISTOTLE CAPITAL MANAGEMENT LLC 7.680% 04/17/30		04/17/2024	Redemption 100.0000		1,181,750	1,181,750	1,187,659	1,187,072		(5,322)		(5,322)		1,181,750				90,758	04/17/2030	2.A PL
04273W-AD-3	ARROW ELECTRONICS INC SR NT 6.125% 03/01/26		04/11/2024	Call 100.0000		600,000	600,000	599,886	599,916		10		10		599,926		74	74	22,458	03/01/2026	2.C FE
04273W-AE-1	ARROW ELECTRONICS INC SR NT 5.875% 04/10/34		05/09/2024	SUNTRUST CAPITAL MARKETS INC		48,890	50,000	49,985							49,985		(1,095)	(1,095)	269	04/10/2034	2.C FE
04877Q-AB-0	MEADOW CRK PRJ CO & ATLN OK WD MEADOW CREEK PROJECT ATLANTIC 4.780% 12/31/37		06/30/2024	Redemption 100.0000		886,850	886,850	886,850	886,850						886,850				32,114	12/31/2037	2.C PL
05279#-AG-4	AUTOLIV ASP INC SER C GTD SR N 4.090% 04/23/24		04/23/2024	Various		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				285,688	04/23/2024	2.B FE
05606D-AC-2	BX Trust SERIES 2022PSB CLASS B 144A 8.278% 08/15/25		05/15/2024	Paydown		4,029,961	4,029,961	4,003,147	4,021,183		8,778		8,778		4,029,961				140,905	08/15/2025	1.A
05606D-AS-7	BX Trust SERIES 2022PSB CLASS A 144A 7.780% 08/15/25		06/17/2024	Paydown		17,585,286	17,498,248	17,381,965	17,460,300		37,948		37,948		17,585,286				651,982	08/15/2025	1.A
05607Y-AL-5	B2R MORTGAGE TRUST TR 2015-1 CL C 144A 4.272% 05/01/48		06/01/2024	Paydown		968,458	968,458	997,474	971,172		(2,714)		(2,714)		968,458				16,168	05/01/2048	1.A FE
05608U-AA-6	BX TRUST SERIES 2022GPA CLASS A 144A 7.494% 08/15/25		04/15/2024	Paydown		550,066	550,066	548,003	549,353		713		713		550,066				13,981	08/15/2025	1.A
05608U-AJ-7	BX TRUST SERIES 2022GPA CLASS B 144A 7.993% 08/15/25		04/15/2024	Paydown		343,791	343,791	342,502	343,344		447		447		343,791				9,319	08/15/2025	1.A
05609*-AA-2	BB&T CENTER LSE BACKED PT 4.120% 01/15/56		06/15/2024	Redemption 100.0000		2,097	2,097	2,139	2,136		(39)		(39)		2,097				36	01/15/2056	1.D PL
05611V-AC-5	BX Trust SERIES 2024XL4 CLASS B 7.123% 02/15/39		05/15/2024	Paydown		300,860	300,860	300,108			752		752		300,860				5,351	02/15/2039	1.D FE
05611V-AE-1	BX Trust SERIES 2024XL4 CLASS C 7.523% 02/15/29		05/15/2024	Paydown		97,780	97,780	97,535			244		244		97,780				1,836	02/15/2029	1.G FE
05612G-AA-1	BX Trust SERIES 2024XL5 CLASS A 6.724% 03/15/39		05/15/2024	Paydown		1,230,523	1,230,523	1,227,447			3,077		3,077		1,230,523				8,397	03/15/2039	1.A FE
05612G-AC-7	BX Trust SERIES 2024XL5 CLASS B 7.023% 03/15/39		05/15/2024	Paydown		2,461,047	2,461,047	2,454,894			6,153		6,153		2,461,047				17,540	03/15/2039	1.D FE
05612H-AA-9	BX Trust SERIES 2024CNYN CLASS A 6.774% 04/15/29		06/17/2024	Paydown		192,684	192,684	192,202			482		482		192,684				2,606	04/15/2029	1.A FE
05612H-AC-5	BX Trust SERIES 2024CNYN CLASS B 7.023% 04/15/29		06/17/2024	Paydown		192,684	192,684	192,202			482		482		192,684				2,702	04/15/2029	1.D FE
05612H-AE-1	BX Trust SERIES 2024CNYN CLASS C 7.273% 04/15/29		06/17/2024	Paydown		144,513	144,513	144,151			361		361		144,513				2,099	04/15/2029	1.G FE
058931-BD-7	BANC OF AMERICA FUNDING CORP 2006-3 5.500% 03/01/36		06/01/2024	Paydown		10,705	12,208	11,172	12,255		(1,961)		(1,961)		10,705				335	03/01/2036	3.C FM
058931-BD-7	BANC OF AMERICA FUNDING CORP 2006-3 5.500% 03/01/36		05/01/2024	Paydown		19,592	24,254	22,196	24,347		(4,344)		(4,344)		19,592				500	03/01/2036	4.A FM
05946X-EY-5	BANC OF AMERICA FUNDING CORP 2003-3 5.500% 10/01/33		06/01/2024	Paydown		(3,843,268)	5,908	5,685	5,827		81		81		(3,843,268)				162	10/01/2033	1.A FM
05946X-EY-5	BANC OF AMERICA FUNDING CORP 2003-3 5.500% 10/01/33		05/01/2024	Paydown		3,860,922	11,747	11,303	11,586		160		160		3,860,922				242	10/01/2033	1.A FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2 5.500% 10/01/35		06/01/2024	Paydown		(23,019,673)	8,190	7,666	8,117		(7,308)		(7,308)		(23,019,673)				251	10/01/2035	5.A FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2 5.500% 10/01/35		05/01/2024	Paydown		23,026,908	21,142	19,790	20,956		(24,989)		(24,989)		23,026,908				994	10/01/2035	5.A FM
059496-AY-5	Banc of America Mortgage Secur LN 2007-1 5.975% 04/01/37		06/01/2024	Paydown		(1,744,369)	18,637	14,076	17,643		(3,007)		(3,007)		(1,744,369)				557	04/01/2037	4.C FM

STATEMENT AS OF JUNE 30, 2024 OF THE PACIFIC LIFE INSURANCE COMPANY

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
059496-AY-5	Banc of America Mortgage Secur LN 2007-1 5.975% 04/01/37		05/01/2024	Paydown		1,764,198	13,346	10,081	12,635		(5,542)		(5,542)		1,764,198				844	04/01/2037	4.C FM
05949A-3N-8	BANC OF AMERICA MTG SECURITIES SECS -2005 5.500% 03/01/35		06/01/2024	Paydown		(14,972,492)	10,692	10,313	10,614		(1,179)		(1,179)		(14,972,492)				294	03/01/2035	3.C FM
05949A-3N-8	BANC OF AMERICA MTG SECURITIES SECS -2005 5.500% 03/01/35		05/01/2024	Paydown		15,000,000	20,619	19,887	20,469		(2,397)		(2,397)		15,000,000				426	03/01/2035	4.A FM
05949A-DF-4	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.470% 05/01/34		06/01/2024	Paydown		666	2,163	1,981	2,097		66		66		666				59	05/01/2034	1.A FM
05949A-DF-4	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.470% 05/01/34		05/01/2024	Paydown		10,362	8,865	8,117	8,592		272		272		10,362				163	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.470% 05/01/34		06/01/2024	Paydown		(71,011)	9,953	8,733	9,288		664		664		(71,011)				273	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.470% 05/01/34		05/01/2024	Paydown		121,750	40,786	35,790	38,064		2,722		2,722		121,750				751	05/01/2034	1.A FM
05949A-H9-4	BANC OF AMERICA MTG SECURITIES SECUR 2005 4.982% 02/01/35		06/01/2024	Paydown		(2,995,599)	771	688	726		45		45		(2,995,599)				19	02/01/2035	1.A FM
05949A-H9-4	BANC OF AMERICA MTG SECURITIES SECUR 2005 4.982% 02/01/35		05/01/2024	Paydown		3,000,000	3,629	3,239	3,417		212		212		3,000,000				79	02/01/2035	1.A FM
05949A-HB-9	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.378% 06/01/34		06/01/2024	Paydown		(959,972)	2,953	2,638	2,773		180		180		(959,972)				79	06/01/2034	1.A FM
05949A-HB-9	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.378% 06/01/34		05/01/2024	Paydown		969,537	6,612	5,905	6,208		404		404		969,537				125	06/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECURITIES SECUR 2004 5.194% 12/01/34		06/01/2024	Paydown		(210,253)	10,055	9,859	9,962		93		93		(210,253)				262	12/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECURITIES SECUR 2004 5.194% 12/01/34		05/01/2024	Paydown		250,786	30,478	29,884	30,195		283		283		250,786				650	12/01/2034	1.A FM
05949Q-AT-2	BANC OF AMERICA FUNDING CORP 2006 5.750% 03/01/36		06/01/2024	Paydown		(52,184)	3,289	3,184	3,249		(1,050)		(1,050)		(52,184)				95	03/01/2036	4.A FM
05949Q-AT-2	BANC OF AMERICA FUNDING CORP 2006 5.750% 03/01/36		05/01/2024	Paydown		58,492	6,385	6,181	6,307		(2,198)		(2,198)		58,492				138	03/01/2036	4.A FM
06051G-AV-1	BANC OF AMERICA FUNDING CORP 2004-A CL 6.496% 09/01/34		06/01/2024	Paydown		(308,802)	77	78	77						(308,802)				3	09/01/2034	1.A FM
06051G-AV-1	BANC OF AMERICA FUNDING CORP 2004-A CL 6.496% 09/01/34		05/01/2024	Paydown		309,032	153	154	153						309,032				4	09/01/2034	1.A FM
06051G-JR-1	BANK OF AMERICA CORPORATION SR NT 6.020% 04/22/25		04/22/2024	Call 100.0000		16,000,000	16,000,000	15,034,080	14,507,271		118,856		118,856		15,613,157		386,843	386,843	78,080	04/22/2025	1.G FE
06051G-KG-3	BANK OF AMERICA CORPORATION SR NT 6.681% 02/04/25		04/11/2024	Call 0.0000		(4)									(4)				25,111	02/04/2025	1.G FE
06051G-KS-7	BANK OF AMERICA CORPORATION SR NT 6.740% 04/25/25		04/25/2024	Call 100.0000		3,000,000	3,000,000	3,016,100	3,002,756		(2,756)		(2,756)		3,000,000				57,615	04/25/2025	1.G FE
06850#-AC-8	BARRIERSAFE SOLUTIONS INTL INC SR NT SER B 4.530% 04/03/24		04/03/2024	Various		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				294,450	04/03/2024	2.B
07030U-A#-9	RAISA FUNDING ABS CL C 11.735% 04/25/38		05/25/2024	Paydown		(2,798,321)	135,000	135,000	135,000						(2,798,321)				5,964	04/25/2038	3.C FE
07030U-A#-9	RAISA FUNDING ABS CL C 11.735% 04/25/38		06/25/2024	Paydown		2,995,821	62,500	62,500	62,500						2,995,821				3,667	04/25/2038	3.C Z
07030U-A*-3	RAISA FUNDING ABS CL A 7.119% 04/25/38		05/15/2024	Paydown		879,358	593,780	593,780	593,780						879,358				16,019	04/25/2038	1.F FE
07030U-A*-3	RAISA FUNDING ABS CL A 7.119% 04/25/38		06/15/2024	Paydown		8,537	294,115	294,115	294,115						8,537				10,478	04/25/2038	1.F Z
07030U-A@-1	RAISA FUNDING ABS CL B 8.057% 04/25/38		05/25/2024	Paydown		12,000	13,091	13,091	13,091						12,000				408	04/25/2038	2.C FE
07030U-A@-1	RAISA FUNDING ABS CL B 8.057% 04/25/38		06/25/2024	Paydown		15,273	14,182	14,182	14,182						15,273				571	04/25/2038	2.C Z
07030U-B*-2	RAISA FUNDING ASSET BACKED SER A2 7.801% 10/15/38		04/27/2024	Paydown		613,499	141,007	141,007	(109,042)						613,499				6,301	10/15/2038	1.F Z

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
07030U-B*-2	RAISA FUNDING ASSET BACKED SER A2 7.801% 10/15/38		06/25/2024	Paydown		64,011	536,503	536,503							64,011				19,770	10/15/2038	1.F PL
07359B-AA-5	BEACON CONTAINER FIN II LLC 2021-1A-CL-A-144A 2.250% 10/22/46		06/20/2024	Paydown		500,000	500,000	499,782	499,827		173		173		500,000				4,688	10/22/2046	1.F FE
07384M-YZ-9	BEAR STEARNS ADJ RATE MTG ARM 2003-7 CL 9A 5.654% 10/01/33		06/01/2024	Paydown		(1,289,613)	31,171	31,522	31,206		(35)		(35)		(1,289,613)				992	10/01/2033	1.A FM
07384M-YZ-9	BEAR STEARNS ADJ RATE MTG ARM 2003-7 CL 9A 5.654% 10/01/33		05/01/2024	Paydown		1,334,000	13,216	13,365	13,231		(15)		(15)		1,334,000				339	10/01/2033	1.A FM
07384M-ZU-9	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 3.820% 01/01/34		06/01/2024	Paydown		(14,167)	529	537	529						(14,167)				10	01/01/2034	1.B FM
07384M-ZU-9	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 3.820% 01/01/34		05/01/2024	Paydown		16,734	2,038	2,068	2,038						16,734				28	01/01/2034	1.B FM
07384M-ZX-3	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 5.664% 01/01/34		05/01/2024	Paydown		1,580	1,580	1,573	1,580						1,580				30	01/01/2034	1.B FM
07387A-ET-8	BEAR STEARNS ADJ RATE MTG ADJ RATE MTG 2005 6.228% 10/01/35		06/01/2024	Paydown		51,093	12,981	12,720	12,929		51		51		51,093				382	10/01/2035	1.A FM
07387A-ET-8	BEAR STEARNS ADJ RATE MTG ADJ RATE MTG 2005 6.228% 10/01/35		05/01/2024	Paydown		10,509	48,620	47,644	48,428		193		193		10,509				1,897	10/01/2035	1.A FM
075887-BL-2	BECTON DICKINSON & CO SR NT 3.875% 05/15/24		05/15/2024	Maturity		15,000,000	15,000,000	14,977,425	14,998,912		1,088		1,088		15,000,000				193,750	05/15/2024	2.B FE
081331-AB-6	BELVOIR LAND LLC NT SER A-1 5.030% 12/15/25		06/15/2024	Redemption 100.0000		584,258	584,258	652,195	598,360		(14,102)		(14,102)		584,258				14,694	12/15/2025	1.D FE
085770-AA-3	BERRY PLASTICS CORPORATION SR SEC 144A 4.875% 07/15/26		05/01/2024	MILLENNIUM ADVISORS		734,445	750,000	801,094	754,980		(3,130)		(3,130)		751,850		(17,405)	(17,405)	29,250	07/15/2026	2.C FE
09143#-AA-3	BISHOP HILL BISHOP HILL ENERGY LLC 3.280% 06/30/37		06/30/2024	Redemption 100.0000		833,949	833,949	833,949	833,949						833,949				20,823	06/30/2037	2.B PL
097023-CJ-2	The Boeing Company SR NT 3.600% 05/01/34		05/28/2024	ROYAL BANK OF CANADA		196,255	250,000	218,219			765		765		218,983		(22,728)	(22,728)	5,200	05/01/2034	2.C FE
10112R-AW-4	BOSTON PROPERTIES INC NT 3.800% 02/01/24		05/11/2024	Various																02/01/2024	2.B FE
10240*-AA-7	BOWIE ACQ SR NT 3.920% 09/30/38		06/30/2024	Redemption 100.0000		1,040,228	1,040,228	1,040,228	1,040,228						1,040,228				41,394	09/30/2038	2.C PL
10623*-AA-4	BRAZOS SANDY CREEK CRK SR NT SER 200 6.540% 06/30/24		06/30/2024	Redemption 100.0000		3,782,497	1,449,164	1,033,416	51,073	1,018,767			1,018,767		3,370,248		412,250	412,250	(61,278)	06/30/2024	6. *
110122-DB-1	BRISTOL MYERS SQUIBB CO SR NT 3.625% 05/15/24		05/15/2024	Maturity		2,500,000	2,500,000	2,496,368	2,499,625		375		375		2,500,000				45,313	05/15/2024	1.F FE
12530E-AA-1	CFS11 2023-1 LLC CLASS A 7.000% 03/17/42		04/15/2024	Paydown		275,886	1,315,073	1,315,073	1,315,073						275,886				27,270	03/17/2042	1.F PL
12530E-AA-1	CFS11 2023-1 LLC CLASS A 7.000% 03/17/42		05/15/2024	Paydown		(1,614,203)	704,387	704,387	704,387						(1,614,203)				20,545	03/17/2042	1.F FE
12530E-AA-1	CFS11 2023-1 LLC CLASS A 7.000% 03/17/42		06/15/2024	Paydown		4,000,000	642,222	642,222	642,222						4,000,000				22,478	03/17/2042	1.F Z
12530E-AB-9	CFS11 2023-1 LLC CLASS B 8.000% 03/17/42		04/15/2024	Paydown		(5,847,676)	498,756	498,756	498,756						(5,847,676)				15,145	03/17/2042	2.B PL
12530E-AB-9	CFS11 2023-1 LLC CLASS B 8.000% 03/17/42		05/15/2024	Paydown		125,714	267,147	267,147	267,147						125,714				10,686	03/17/2042	2.B FE
12530E-AB-9	CFS11 2023-1 LLC CLASS B 8.000% 03/17/42		06/15/2024	Paydown		6,731,435	243,570	243,570	243,570						6,731,435				11,367	03/17/2042	2.B Z
125523-BX-7	The Cigna Group GUARNT SER WI 3.500% 06/15/24		06/15/2024	Maturity		10,000,000	10,000,000	9,968,428	9,996,103		3,897		3,897		10,000,000				175,000	06/15/2024	2.A FE
12556M-AB-0	CIM TRUST 2019-J1 CL 1A2 144A 3.500% 08/01/49		06/01/2024	Paydown		24,972	24,972	25,308	25,277		(305)		(305)		24,972				366	08/01/2049	1.A
12558T-AA-5	CIM TRUST 2019-J2 CL A1 144A 3.500% 10/01/49		06/01/2024	Paydown		133,611	133,611	135,615	135,473		(1,862)		(1,862)		133,611				1,950	10/01/2049	1.A
12559Y-AN-5	CIM TRUST 2020-J1 CL A13 144A 3.000% 07/01/50		06/01/2024	Paydown		163,845	163,845	167,941	167,589		(3,745)		(3,745)		163,845				2,204	07/01/2050	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					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
12563L-AN-7	SEACUBE CONTAINER LEASING LTD 2020-1A CL A 1 2.080% 09/18/45		06/18/2024	Paydown		990,000	990,000	989,544	990,000						990,000				8,580	09/18/2045	1.F FE
12563L-AS-6	SEACUBE CONTAINER LEASING LTD 2020-3A CL A 1 2.070% 10/18/45		06/18/2024	Paydown		625,000	625,000	624,871	624,907		93		93		625,000				5,391	10/18/2045	1.F FE
12564E-AU-6	CIM TRUST 2021-J2 CL A19 144A 2.500% 04/01/51		06/01/2024	Paydown		219,496	219,496	220,456	220,318		(822)		(822)		219,496				2,475	04/01/2051	1.A
12564K-AU-2	CIM TRUST 2021-J1 CL A19 144A 2.500% 03/01/51		06/01/2024	Paydown		66,805	66,805	68,225	68,006		(1,200)		(1,200)		66,805				727	03/01/2051	1.A
12565K-AA-5	SEACUBE CONTAINER LEASING LTD 2021-1A CL A 1 1.640% 02/18/46		06/18/2024	Paydown		435,000	435,000	434,992	434,994		6		6		435,000				2,973	02/18/2046	1.F FE
12565K-AE-7	SEACUBE CONTAINER LEASING LTD 2022-1A CL A1 144A 2.720% 01/18/47		06/18/2024	Paydown		327,120	327,120	294,293	298,095		29,025		29,025		327,120				3,707	01/18/2047	1.F FE
12566Q-AD-5	CITIMORTGAGE ALT LOAN TRUST LOAN TR -2007 6.000% 01/01/37		06/01/2024	Paydown		77,426	67,282	56,510	69,858						88,828		(11,402)	(11,402)	2,007	01/01/2037	4.C FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TRUST LOAN TR -2007 6.000% 01/01/37		05/01/2024	Paydown		36,718	101,631	85,360	105,522						154,923		(118,205)	(118,205)	4,232	01/01/2037	4.C FM
12566W-AB-6	CITIMORTGAGE ALT LOAN TRUST LN TR 2007-A5 6.000% 05/01/37		06/01/2024	Paydown		39,991	39,904	30,452	7,420						10,089		29,902	29,902	1,189	05/01/2037	1.A FM
12566W-AB-6	CITIMORTGAGE ALT LOAN TRUST LN TR 2007-A5 6.000% 05/01/37		05/01/2024	Paydown		57,554	51,449	39,264	9,567						(5,824)		63,379	63,379	1,498	05/01/2037	1.A FM
126117-AS-9	CNA FINANCIAL CORPORATION SR NT 3.950% 05/15/24		05/15/2024	Maturity		12,500,000	12,500,000	12,498,500	12,499,934		66		66		12,500,000				246,875	05/15/2024	2.A FE
12637L-AL-3	CSMLT TRUST 2015-2 CL A7 144A 3.500% 08/01/45		06/01/2024	Paydown		30,911	30,911	31,066	31,002		(91)		(91)		30,911				521	08/01/2045	1.A
12646W-AD-6	CREDIT SUISSE MORTGAGE CAPITAL MORT 2013-IVR CL Z 144 3.395% 04/01/43		06/01/2024	Paydown		58,805	58,805	55,340	56,518		2,287		2,287		58,805				1,122	04/01/2043	1.A
12647G-AV-0	CREDIT SUISSE MORTGAGE CAPITAL COMMMRT 2013-IVR 3.499% 07/03/43		06/01/2024	Paydown		239,234	239,234	220,024	226,388		12,846		12,846		239,234				4,574	07/03/2043	1.A
12649X-BK-4	CREDIT SUISSE MORTGAGE CAPITAL TR 2015-3 CL 3.500% 03/01/45		06/01/2024	Paydown		52,167	52,167	53,415	52,866		(698)		(698)		52,167				796	03/01/2045	1.A
126650-AQ-3	CVS CORPORATION TR PTC 144A 5.789% 01/10/26		06/10/2024	Redemption 99.8781		11,804	11,818	12,208	11,881		(77)		(77)		11,804				287	01/10/2026	2.B FE
126650-BQ-2	CVS CORPORATION TR PTC 6.943% 01/10/30		06/10/2024	Redemption 100.0000		28,364	28,364	30,804	29,248		(884)		(884)		28,364				821	01/10/2030	2.B FE
126659-AA-9	CVS CORPORATION TR PTC 144A 8.353% 07/10/31		06/10/2024	Redemption 100.0000		10,885	10,885	13,210	11,613		(728)		(728)		10,885				456	07/10/2031	2.B FE
12665V-AA-0	CVS CORPORATION TR 2014 PTC 1 4.163% 08/11/36		06/10/2024	Redemption 100.0000		207,755	207,755	207,755	207,755						207,755				3,620	08/11/2036	2.B FE
12667F-MZ-5	COUNTRYWIDE ALT LOAN TRUST T 2004-14 6.010% 08/25/34		06/25/2024	Paydown		180,772	2,138	1,948	2,027		111		111		180,772				65	08/25/2034	1.A FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN TRUST T 2004-14 6.010% 08/25/34		05/25/2024	Paydown		(174,390)	4,244	3,867	4,023		221		221		(174,390)				97	08/25/2034	1.A FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 5.500% 11/01/35		05/01/2024	Paydown		13,756	12,221	10,905	8,453		5,299		5,299		13,756				429	11/01/2035	5.B FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 6.135% 05/01/34		06/01/2024	Paydown		(9,769)	898	882	895		3		3		(9,769)				23	05/01/2034	1.A FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 6.135% 05/01/34		05/01/2024	Paydown		12,500	1,832	1,798	1,826		6		6		12,500				33	05/01/2034	1.A FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 5.500% 09/01/35		06/01/2024	Paydown		(873,189)	4,063								(874,174)		985	985	112	09/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 5.500% 09/01/35		05/01/2024	Paydown		885,659	7,764								874,174		11,485	11,485	1,941	09/01/2035	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HY 4.789% 11/01/34		06/01/2024	Paydown		(661,876)	1,801	1,711	1,753		48		48		(661,876)				42	11/01/2034	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HY 4.789% 11/01/34		05/01/2024	Paydown		666,667	2,990	2,840	2,910		79		79		666,667				52	11/01/2034	1.A FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 5.500% 06/01/35		02/01/2024	Paydown		(322,549)	4,571	2,549							(327,120)		4,571	4,571		06/01/2035	1.A FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 5.500% 06/01/35		05/09/2024	Paydown		327,457	27,814	15,507	(1)		1		1		327,120		337	337	649	06/01/2035	5.B FM
12669G-JB-8	COUNTRYWIDE HOME LOANS 2004-29 CL 6.120% 02/25/35		06/25/2024	Paydown		(7,497,011)	950	842	923		27		27		(7,497,011)				29	02/25/2035	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS 2004-29 CL 6.120% 02/25/35		05/25/2024	Paydown		7,500,000	2,040	1,809	1,982		58		58		7,500,000				239	02/25/2035	1.A FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35		06/01/2024	Paydown		(5,333,966)	8,306	7,796	7,774		506		506		(5,333,966)				218	04/01/2035	4.C FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35		05/01/2024	Paydown		111,448	21,330	20,020	20,072		1,084		1,084		111,448				662	04/01/2035	4.C FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35		06/01/2024	Paydown		5,252,679	1,187	1,114	1,159		23		23		5,252,679				31	04/01/2035	5.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 5.250% 05/01/35		06/01/2024	Paydown		(243,077)	38,287	36,724	36,776		1,511		1,511		(243,077)				1,005	05/01/2035	4.C FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 5.250% 05/01/35		05/01/2024	Paydown		300,000	18,636	17,875	17,901		735		735		300,000				355	05/01/2035	4.B FM
12702*-AA-4	CVS HEALTH CTL CVS LEASE BACKED PASS-THRU PRV 3.901% 10/10/39		06/10/2024	Redemption 100.0000		163,066	163,065	163,065	163,065						163,066				2,652	10/10/2039	2.B
12703@-AA-1	CVS HEALTH CTL LEASE BACKED PASS-THRU 4.070% 01/20/41		06/20/2024	Redemption 100.0000		38,780	38,780	38,780	38,780						38,780				658	01/20/2041	2.B
12717@-AA-5	CVS HEALTH CTL CTL PTC 3.860% 11/10/41		06/10/2024	Redemption 100.0000		171,448	171,448	171,448	171,448						171,448				2,759	11/10/2041	2.B
12721@-AA-9	CVS HEALTH CTL CTL PTC 4.246% 01/31/40		06/15/2024	Redemption 100.0000		54,058	54,058	54,058	54,058						54,058				957	01/31/2040	2.B
12722@-AA-8	DUKE ENERGY CAROLINAS CTL CTL PTC 3.664% 12/31/52		05/10/2024	Redemption 100.0000		(105,487)	5,296	5,296	5,296						(105,487)				73	12/31/2052	2.A
12722@-AA-8	DUKE ENERGY CAROLINAS CTL CTL PTC 3.664% 12/31/52		06/10/2024	Redemption 100.0000		113,442	2,660	2,660	2,660						113,442				49	12/31/2052	2.B
12724*-AA-8	CTL PTTRUST FRANCISAN HEALTH CTL PASS-THRU TRUST FRANCISCAN 3.330% 03/15/47		06/15/2024	Redemption 100.0000		71,530	71,530	71,530	71,530						71,530				986	03/15/2047	1.D
12725*-AA-7	SI COSTCO CTL TR COSTCO STATEN I 3.000% 03/31/40		06/15/2024	Redemption 100.0000		102,901	102,901	102,901	102,901						102,901				2,061	03/31/2040	1.E
12730*-AA-0	KUM & GO LC SR 4.650% 09/15/45		06/28/2024	Call 100.0000		22,997,476	22,861,222	22,861,222	22,861,222						22,997,476				549,241	09/15/2045	3.A
12730*-AA-0	KUM & GO LC SR 4.650% 09/15/45		06/15/2024	Redemption 100.0000		18,646	154,900	154,900	154,900						18,646				3,003	09/15/2045	3.A
12739@-AA-9	CED NV VA FINANCING HLDGS LLC SR NT SER C 3.770% 12/31/46		06/30/2024	Redemption 100.0000		8,919	8,919	8,919	8,919						8,919				338	12/31/2046	2.C
12743*-AA-5	CGA Capital Credit Lease-Backe SER A-1 SE 3.115% 04/10/46		06/10/2024	Redemption 100.0000		204,798	204,798	204,798	204,798						204,798				2,659	04/10/2046	2.B
12752@-AA-1	CGA CAPITAL CTL SEC 3.350% 04/10/48		06/10/2024	Redemption 100.0000		25,723	25,723	25,723	25,723						25,723				359	04/10/2048	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					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
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDI INTERMEDIATE HOLDINGS LLC 5.870% 06/30/40		06/30/2024	Redemption 100.0000		333,301	333,301	333,301	333,301						333,301				14,640	06/30/2040	2.A PL
127656-A*-7	CAERUS GNB ABS I LLC 7.480% 04/28/40		04/25/2024	Paydown		1,086,612									1,086,612				11,786	04/28/2040	1.G PL
127656-A*-7	CAERUS GNB ABS I LLC 7.480% 04/28/40		04/24/2024	Paydown		250,000	106,573	106,549	106,552		21		21		250,000				25,751	04/28/2040	1.G FE
127656-A*-7	CAERUS GNB ABS I LLC 7.480% 04/28/40		06/28/2024	Redemption 100.0000		6,981	1,237,020	1,236,738	1,236,778		242		242		6,981				88,050	04/28/2040	1.G PL
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL 2.220% 09/25/45		06/25/2024	Paydown		425,000	425,000	424,904	424,945		55		55		425,000				3,931	09/25/2045	1.F FE
134011-AA-3	CAMP PENDLE/QUANTICO HSING LLC 2003A-1 1 5.937% 10/01/43		04/01/2024	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				2,969	10/01/2043	2.B
13467R-AA-7	CAMPUS DRV LEASE-BCKD A CAMPUS DRV LEASE-BCKD A PTC SE 4.087% 01/15/52		06/15/2024	Redemption 100.0000		12,498	12,498	12,498	12,498						12,498				213	01/15/2052	1.A PL
14043G-AB-0	CAPITAL ONE PRIME AUTO RECEIVA SERIES 20222 CLASS A2A 3.740% 09/15/25		06/15/2024	Paydown		246,980	246,980	246,967	246,973		7		7		246,980				3,835	09/15/2025	1.A FE
14043K-AD-7	CAPITAL ONE PRIME AUTO RECEIVA SERIES 20231 CLASS A2 5.200% 05/15/26		06/15/2024	Paydown		293,337	293,337	293,135	293,221		116		116		293,337				6,356	05/15/2026	1.A FE
14155#-AB-6	CARDINALS BALLPARK LLC SR NT 5.770% 09/30/27		04/30/2024	Various		0									0				38,010	09/30/2027	2.A YE
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL 4.670% 03/15/44		04/15/2024	Redemption 100.0000		45,976	43,617	43,617	43,617						45,976				679	03/15/2044	1.E
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL 4.670% 03/15/44		05/15/2024	Redemption 100.0000		75,737	43,787	43,787	43,787						75,737				852	03/15/2044	1.E PL
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL 4.670% 03/15/44		06/15/2024	Redemption 100.0000		9,649	43,958	43,958	43,958						9,649				1,026	03/15/2044	1.E
14888@-AA-4	CATALYST OLD RVR HYDROELEC LP CATALYST OLD RIVER HYDRO SEC 4.000% 11/30/29		06/30/2024	Redemption 100.0000		256,268	256,268	256,268	256,268						256,268				7,724	11/30/2029	2.C PL
15502#-AA-5	CENTRAL PORT LLC SECURED 4.860% 11/05/29		06/30/2024	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				29,160	11/05/2029	3.A
156943-AA-0	CFS11 2023-1 LLC ASSET BACKED SER A 7.280% 01/15/43		04/15/2024	Paydown		3,511,050	1,241,284	1,241,284	1,241,284						3,511,050				27,166	01/15/2043	1.F Z
156943-AA-0	CFS11 2023-1 LLC ASSET BACKED SER A 7.280% 01/15/43		06/15/2024	Paydown		221,727	2,491,492	2,491,492	2,491,492						221,727				84,027	01/15/2043	1.F PL
156943-AB-8	CFS11 2023-1 LLC ASSET BACKED SER B 8.280% 01/15/43		04/15/2024	Redemption 100.0000		1,234,182	610,807	610,807	610,807						1,234,182				12,293	01/15/2043	2.B Z
156943-AB-8	CFS11 2023-1 LLC ASSET BACKED SER B 8.280% 01/15/43		06/17/2024	Redemption 100.0000		99,863	723,239	723,239	723,239						99,863				26,607	01/15/2043	2.B PL
161175-AY-0	CHARTER COMM INC SR SE 4.908% 07/23/25		05/24/2024	Call 99.3940		16,061,076	16,159,000	16,150,426	15,390,000		1,532		1,532		16,151,957		2,382	2,382	550,971	07/23/2025	2.C FE
161542-DF-9	CHASE FUNDING LOAN ACQ TRUST SER 200 5.500% 08/01/34		06/01/2024	Paydown		(70,885)	1,766	1,725	1,680		86		86		(70,885)				49	08/01/2034	1.A FM
161542-DF-9	CHASE FUNDING LOAN ACQ TRUST SER 200 5.500% 08/01/34		05/01/2024	Paydown		76,049	3,397	3,319	3,231		166		166		76,049				69	08/01/2034	1.A FM
161546-FX-9	CHASE FUNDING MTG LOAN TRUST SER -2003 4.920% 11/01/32		04/01/2024	Paydown		18,139	18,139	18,138	18,138						18,139				297	11/01/2032	1.A FM
161546-HD-1	CHASE FUNDING MTG LOAN TRUST SER 200 4.869% 11/01/34		06/01/2024	Paydown		58,405	80,423	79,818	80,244		179		179		58,405				1,955	11/01/2034	1.A FM
161546-HD-1	CHASE FUNDING MTG LOAN TRUST SER 200 4.869% 11/01/34		05/01/2024	Paydown		156,833	134,814	133,800	134,514		300		300		156,833				2,722	11/01/2034	1.A FM
161546-HS-8	CHASE FUNDING MTG LOAN TRUST 2004-1 5.638% 11/01/33		06/01/2024	Paydown		228,187	149,334	149,326	149,332		2		2		228,187				3,709	11/01/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
161546-HS-8	CHASE FUNDING MTG LOAN TRUST 2004-1 5.638% 11/01/33		05/01/2024	Paydown		26,467	105,320	105,315	105,319		1		1		26,467				2,774	11/01/2033	1.A FM
161546-JH-0	CHASE FUNDING MTG LOAN TRUST ASSET BCKD 2 6.200% 02/02/35		06/01/2024	Paydown		116,915	63,193	61,802	63,073		120		120		116,915				1,583	02/02/2035	1.A FM
161546-JH-0	CHASE FUNDING MTG LOAN TRUST ASSET BCKD 2 6.200% 02/02/35		05/01/2024	Paydown		70	53,792	52,608	53,690		102		102		70				1,646	02/02/2035	1.A FM
161571-HV-9	Chase Issuance Trust SERIES 2024A1 CLASS A 4.600% 01/16/29		05/20/2024	J P MORGAN SECURITIES INC		2,816,045	2,850,000	2,849,566			32		32		2,849,598		(33,553)	(33,553)	40,787	01/16/2029	1.A FE
16158R-AC-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49		06/01/2024	Paydown		3,166	3,166	3,205	3,192		(26)		(26)		3,166				52	04/01/2049	1.A
16158R-AR-7	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49		06/01/2024	Paydown		950	950	955	954		(4)		(4)		950				16	04/01/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49		06/01/2024	Paydown		266,024	266,024	269,017	268,842		(2,817)		(2,817)		266,024				5,093	07/01/2049	1.A
16159G-AR-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49		06/01/2024	Paydown		117,494	117,494	118,375	118,164		(670)		(670)		117,494				2,249	07/01/2049	1.A
16159W-AC-8	CHASE MORTGAGE FINANCE CORP 2019-1 CL A 3.500% 03/01/50		06/01/2024	Paydown		36,680	36,680	37,144	37,022		(342)		(342)		36,680				608	03/01/2050	1.A
16162W-KF-5	CHASE MORTGAGE FINANCE CORP 2005-S1 5.250% 05/01/35		06/01/2024	Paydown		(1,682,159)	1,061	1,040	1,053		7		7		(1,682,159)				28	05/01/2035	1.A FM
16162W-KF-5	CHASE MORTGAGE FINANCE CORP 2005-S1 5.250% 05/01/35		05/01/2024	Paydown		1,685,366	2,145	2,104	2,130		15		15		1,685,366				42	05/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 20 5.500% 10/01/35		06/01/2024	Paydown		(758,397)	12,837	11,937	12,426		411		411		(758,397)				353	10/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 20 5.500% 10/01/35		05/01/2024	Paydown		789,454	18,220	16,943	17,637		583		583		789,454				380	10/01/2035	1.A FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1 5.500% 02/01/35		06/01/2024	Paydown		(410,500)	7,492	7,007	4,643		2,849		2,849		(410,500)				206	02/01/2035	1.A FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1 5.500% 02/01/35		05/01/2024	Paydown		495,077	77,085	72,094	47,773		29,312		29,312		495,077				1,580	02/01/2035	1.A FM
16411Q-AG-6	CHENIERE ENERGY PARTNERS GU 4.500% 10/01/29		06/28/2024	JEFFERIES LLC		476,595	500,000	532,500	517,086		(3,874)		(3,874)		513,213		(36,618)	(36,618)	16,875	10/01/2029	2.C FE
16649@-AA-9	Chesterfield Reinsurance Compa SR NT 7.125% 03/23/43		06/30/2024	Redemption 100.0000		(50,000)	(50,000)	(50,000)	(50,000)						(50,000)				38,544	03/23/2043	1.F FE
171265-C#-6	CHUGACH ELEC ASSOCIATION INC 1ST MTG 2.910% 10/30/50		04/30/2024	Redemption 100.0000		125,714	125,714	125,714	125,714						125,714				1,829	10/30/2050	1.G
172967-NQ-0	CITIGROUP INC SR NT 6.430% 05/24/25		05/24/2024	Various		3,500,000	3,500,000	3,540,040	3,508,252		(8,252)		(8,252)		3,500,000				72,450	05/24/2025	1.G FE
172973-5D-7	CITICORPORATION MTG SECS INC 2006-1 5.500% 02/01/36		06/01/2024	Paydown		106,250	4,009	3,879	3,964		45		45		106,250				110	02/01/2036	1.A FM
172973-5D-7	CITICORPORATION MTG SECS INC 2006-1 5.500% 02/01/36		05/01/2024	Paydown		(94,341)	7,900	7,643	7,811		89		89		(94,341)				163	02/01/2036	1.A FM
172973-S8-3	CITICORPORATION MTG SECS INC SER 2005 5.500% 04/01/35		06/01/2024	Paydown		327,433	687	687	687						327,433				19	04/01/2035	2.B FM
172973-S8-3	CITICORPORATION MTG SECS INC SER 2005 5.500% 04/01/35		05/01/2024	Paydown		(325,404)	1,342	1,342	1,342						(325,404)				28	04/01/2035	2.B FM
172973-W3-9	CITICORPORATION MTG SECS INC SER 2005 CL 1A4 5.500% 07/01/35		06/01/2024	Paydown		10,000,000	152,199	146,988	150,360		1,839		1,839		10,000,000				4,186	07/01/2035	1.A FM
172973-W3-9	CITICORPORATION MTG SECS INC SER 2005 CL 1A4 5.500% 07/01/35		05/01/2024	Paydown		(9,688,885)	158,916	153,475	156,995		1,920		1,920		(9,688,885)				3,025	07/01/2035	1.A FM
172973-X3-8	CITICORPORATION MTG SECS INC SER 2005-4 CL 3A3 5.000% 07/01/35		06/01/2024	Paydown		(7,103)	5,606	5,293	5,484		122		122		(7,103)				140	07/01/2035	1.A FM

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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
172973-X3-8	CITICORPORATION MTG SECS INC SER 2005-4 CL 3A3 5.000% 07/01/35		05/01/2024	Paydown		23,750	11,041	10,425	10,802		239		239		23,750				207	07/01/2035	1.A FM
172981-AG-7	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2006-4 C 6.000% 12/01/35		06/01/2024	Paydown		192	20,287	17,602	19,139						19,968		(19,776)	(19,776)	609	12/01/2035	2.A FM
172981-AG-7	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2006-4 C 6.000% 12/01/35		05/01/2024	Paydown		38,898	39,436	34,217	37,205						50,000		(11,102)	(11,102)	890	12/01/2035	2.B FM
17310A-AK-2	CITICORPORATION MTG SECS INC SECS 2006-2 5.750% 04/01/36		06/01/2024	Paydown		19,729	11,222	10,736	11,077		(3,241)		(3,241)		19,729				323	04/01/2036	3.A FM
17310A-AK-2	CITICORPORATION MTG SECS INC SECS 2006-2 5.750% 04/01/36		05/01/2024	Paydown		3,568	22,560	21,583	22,267		(6,807)		(6,807)		3,568				488	04/01/2036	4.A FM
17310F-AA-3	CITICORPORATION MTG SECS INC SECS INC 200 6.000% 10/01/36		06/01/2024	Paydown		(329,912)	14,602	14,661	15,097		(4,052)		(4,052)		(329,912)				438	10/01/2036	3.C FM
17310F-AA-3	CITICORPORATION MTG SECS INC SECS INC 200 6.000% 10/01/36		05/01/2024	Paydown		363,184	29,785	29,905	30,796		(8,569)		(8,569)		363,184				670	10/01/2036	4.B FM
17313Q-AL-2	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2007-10 CL 4.560% 09/01/37		06/01/2024	Paydown		(128,097)	1,323	750							(129,158)		1,061	1,061	30	09/01/2037	1.A FM
17313Q-AL-2	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2007-10 CL 4.560% 09/01/37		05/01/2024	Paydown		131,369	2,648	1,501							129,158		2,211	2,211	45	09/01/2037	1.A FM
17329M-BH-1	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2021-J2 CL 2.500% 07/01/51		06/01/2024	Paydown		248,580	248,580	249,648	249,586		(1,006)		(1,006)		248,580				2,828	07/01/2051	1.A
17330B-DY-3	CITIGROUP MORTGAGE LOAN TRUST 2021-J3-CL-A4A 2.500% 09/01/51		06/01/2024	Paydown		232,020	232,020	232,672	232,554		(534)		(534)		232,020				2,451	09/01/2051	1.A
19260M-AA-4	COINSTAR FUNDING LLC COINSTAR FUNDING 5.216% 04/25/47		04/25/2024	Paydown		111,448	111,448	112,633	112,216		(768)		(768)		111,448				2,907	04/25/2047	2.C FE
20271*-AA-8	CENTURION NEBRASKA CTL 4.206% 06/15/43		06/15/2024	Redemption 100.0000		26,072	26,072	26,072	26,072						26,072				457	06/15/2043	2.A
205887-CA-8	CONAGRA INC SR NT 4.300% 05/01/24		05/01/2024	Maturity		10,000,000	10,000,000	9,995,000	9,999,665		335		335		10,000,000				215,000	05/01/2024	2.C FE
210795-QB-9	United Airlines, Inc. 2012-2 A PTC SE 4.000% 10/29/24		04/29/2024	Redemption 100.0000		124,673	124,673	124,673	124,673						124,673					10/29/2024	2.B FE
212015-AN-1	CONTINENTAL RESOURCES INC GUARNT 3.800% 06/01/24		06/01/2024	Maturity		2,500,000	2,500,000	2,491,316	2,499,560		440		440		2,500,000				47,500	06/01/2024	2.C FE
21872B-AJ-5	COLONY AMERICAN FINANCE LTD 2018-1 C 4.369% 06/01/51		06/01/2024	Paydown		749,708	1,087,975	1,087,942	1,087,963		12		12		749,708				23,767	06/01/2051	1.A FE
21872B-AJ-5	COLONY AMERICAN FINANCE LTD 2018-1 C 4.369% 06/01/51		05/01/2024	Paydown		379,170	40,903	40,902	40,903						379,170				1,245	06/01/2051	1.D FE
21872G-AG-0	COLONY AMERICAN FINANCE LTD 2019-2 3.424% 06/01/52		06/01/2024	Paydown		142,428	142,428	142,420	142,424		4		4		142,428				2,438	06/01/2052	1.B FE
21872M-AG-7	COLONY AMERICAN FINANCE LTD 2018-2 C 4.559% 10/01/28		05/01/2024	Paydown		815,300	815,300	815,271	815,287		13		13		815,300				15,191	10/01/2028	1.D FE
21873E-AA-7	COREVEST AMER FIN 2022-1 CL A 144A 4.744% 07/01/52		06/01/2024	Paydown		919,429	919,429	919,389	919,399		31		31		919,429				23,594	07/01/2052	1.A FE
21986*-AA-2	DEERFIELD GRND LEASE COR 500 SEC 3.821% 11/15/56		06/15/2024	Redemption 100.0000		3,261	3,261	3,326	3,323		(62)		(62)		3,261				52	11/15/2056	1.D PL
22541S-W9-5	CSFB MORTGAGE SECS CORPORATION SECUR 2004 6.000% 12/01/34		06/01/2024	Paydown		(94,579)	1,692	1,512	1,632		60		60		(94,579)				51	12/01/2034	1.A FM
22541S-W9-5	CSFB MORTGAGE SECS CORPORATION SECUR 2004 6.000% 12/01/34		05/01/2024	Paydown		99,629	3,359	3,001	3,240		119		119		99,629				76	12/01/2034	1.A FM
225458-FA-1	CSFB MORTGAGE SECS CORPORATION MTG SEC 2005-2 5.250% 03/01/35		06/01/2024	Paydown		434,910	12,369	11,810	12,082		288		288		434,910				325	03/01/2035	3.B FM
225458-FA-1	CSFB MORTGAGE SECS CORPORATION MTG SEC 2005-2 5.250% 03/01/35		05/01/2024	Paydown		(407,229)	15,311	14,618	14,954		356		356		(407,229)				438	03/01/2035	3.B FM

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										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
225470-P7-2	CREDIT SUISSE MORTGAGE CAPITAL MTG CAPITAL 2006 5.500% 04/01/36		06/01/2024	Paydown		5,200	3,080	2,771	3,080						5,200				85	04/01/2036	5.A FM
225470-P7-2	CREDIT SUISSE MORTGAGE CAPITAL MTG CAPITAL 2006 5.500% 04/01/36		05/01/2024	Paydown		4,099	6,219	5,594	6,219						4,099				130	04/01/2036	5.B FM
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		04/15/2024	Redemption 100.0000		59,266	38,218	38,218	38,218						59,266				376	03/15/2036	1.F Z
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		06/15/2024	Redemption 100.0000		55,670	76,718	76,718	76,718						55,670				1,037	03/15/2036	1.G
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		04/15/2024	Redemption 100.0000		219,932	36,564	36,564	36,564						219,932				360	03/15/2036	1.F Z
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		06/15/2024	Redemption 100.0000		(109,970)	73,398	73,398	73,398						(109,970)				993	03/15/2036	1.G
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		04/15/2024	Redemption 100.0000		221,365	44,335	44,335	44,335						221,365				436	03/15/2036	1.F Z
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		06/15/2024	Redemption 100.0000		(88,032)	88,998	88,998	88,998						(88,032)				1,203	03/15/2036	1.G
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		04/15/2024	Redemption 100.0000		(1,120,282)	8,689	8,689	8,689						(1,120,282)				85	03/15/2036	1.F Z
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		06/15/2024	Redemption 100.0000		1,146,413	17,442	17,442	17,442						1,146,413				236	03/15/2036	1.G
22944B-AU-2	CREDIT SUISSE MORTGAGE CAPITAL MTG TR 2007-5 CL 6.010% 08/25/37		06/25/2024	Paydown		872,739	77,460	58,579	53,866						841,919		30,819	30,819	2,320	08/25/2037	1.A FM
22944B-AU-2	CREDIT SUISSE MORTGAGE CAPITAL MTG TR 2007-5 CL 6.010% 08/25/37		05/25/2024	Paydown		(694,145)	113,392	85,753	78,854						(728,125)		33,980	33,980	2,825	08/25/2037	1.A FM
22959#-AA-9	CSOLAR IV South LLC SR SEC NT 5.371% 09/30/38		06/30/2024	Various		135,271	135,271	135,271	135,271						135,271				3,949	09/30/2038	2.A FE
22964*-AC-2	CSOLAR IV West LLC SR SECURED NOTE 3.850% 03/31/41		06/30/2024	Redemption 100.0000		220,591	220,591	220,591	220,591						220,591				6,384	03/31/2041	2.B PL
22970*-AA-8	BURLINGTN NORTH SANTA FE TR SER 2015 BNSF 4.070% 05/15/34		06/15/2024	Redemption 100.0000		182,659	182,659	182,659	182,659						182,659				3,109	05/15/2034	1.D PL
22970*-AB-6	BURLINGTN NORTH SANTA FE CTL S 3.200% 05/15/34		06/15/2024	Various		63,143	63,143	63,579	63,493		(350)		(350)		63,143				170	05/15/2034	1.D
233046-AK-7	DUNKIN BRANDS INC 2019-1A CL A2II 144A 4.021% 05/20/49		05/20/2024	Paydown		12,500	12,500	12,021	12,458		42		42		12,500				251	05/20/2049	2.B FE
233046-AL-5	DUNKIN BRANDS INC 2019-1A CL 4.352% 05/20/49		05/20/2024	Paydown		3,096	3,096	3,096	3,096						3,096				810	05/20/2049	2.B FE
233046-AS-0	DUNKIN BRANDS INC 2021-1A-CL-A23 2.791% 11/20/51		05/20/2024	Paydown		50,000	50,000	50,000	50,000						50,000				698	11/20/2051	2.B FE
23307*-AE-2	DC ARENA LP SR SEC 4.260% 05/30/43		05/30/2024	Redemption 100.0000		309,816	309,816	309,816	309,816						309,816				6,599	05/30/2043	2.A PL
23702T-AA-7	MEDICAL CLINIC BOARD DAPHNE DAPHNE ALA MED CLINIC BRD REV 4.136% 04/15/46		06/15/2024	Redemption 100.0000		13,995	13,995	13,995	13,995						13,995				265	04/15/2046	1.G
24617#-AA-9	DELAWARE NORTH CO INC-BOSTON DELAWARE NORTH CO INC-BOSTON S 3.820% 11/14/34		05/14/2024	Redemption 100.0000		245,679	245,679	245,679	245,679						245,679				4,692	11/14/2034	2.B PL
24617#-AB-7	DELAWARE NORTH CO INC-BOSTON DELAWARE NORTH CO INC-BOSTON S 3.610% 11/14/34		05/14/2024	Redemption 100.0000		400,851	400,851	400,851	400,851						400,851				7,235	11/14/2034	2.B PL
24737B-AA-3	DELTA AIRLINES INC 2019-1AA PTC S 3.204% 04/25/24		04/25/2024	Maturity		400,000	400,000	386,720	397,616		2,384		2,384		400,000				6,408	04/25/2024	2.A 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 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
25470D-BC-2	Discovery Communications, LLC CO GUARNT 3.900% 11/15/24		06/12/2024	Call 99.2710		719,715	725,000	705,686	709,434		7,919		7,919		717,353		2,362	2,362	16,258	11/15/2024	2.C FE
25512*-AA-6	DIVERSIFIED GAS & OIL DIVERSIFIED ABS PHASE II 5.250% 09/28/28		06/28/2024	Redemption 100.0000		554,870	554,870	539,472	546,086		8,784		8,784		554,870				12,130	09/28/2028	2.B FE
25512D-AA-7	DIVERSIFIED ABS 5.780% 12/28/30		04/28/2024	Paydown		11,669,842	192,964	192,964	192,964						11,669,842				4,668	12/28/2030	2.B FE
25512D-AA-7	DIVERSIFIED ABS 5.780% 12/28/30		05/30/2024	Redemption 100.0000		532,500	12,009,378	12,009,378	12,009,378						532,500				430,881	12/28/2030	2.B FE
25512V-AA-7	Diversified ABS Phase VI LLC SERIES VI CLASS A 7.500% 11/28/39		05/28/2024	Paydown		305,022	305,022	297,004	297,644		7,378		7,378		305,022				8,483	11/28/2039	2.A FE
25860@-AA-2	DOUBLE DIAMOND VIII A-1 4.125% 04/17/43		06/01/2024	Paydown		591,145	591,145	591,145	591,145						591,145				10,356	04/17/2043	1.F PL
25860@-AC-8	DOUBLE DIAMOND VIII B 4.650% 04/17/43		06/01/2024	Paydown		214,962	214,962	214,962	214,962						214,962				4,245	04/17/2043	2.B PL
26208L-AD-0	DRIVEN BRANDS FUNDING LLC 2019-1A CL 4.641% 04/20/49		04/20/2024	Paydown		23,750	23,750	23,750	23,750						23,750				551	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDNG 3.981% 10/20/49		04/20/2024	Paydown		16,250	16,250	16,271	16,265		(15)		(15)		16,250				323	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDNG 3.237% 01/20/51		04/20/2024	Paydown		50,000	50,000	50,000	50,000						50,000				809	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING LLC 2021-1A-CL-A2-144A 2.791% 10/20/51		04/20/2024	Paydown		55,000	55,000	55,000	55,000						55,000				768	10/20/2051	2.C FE
26441C-AN-5	DUKE ENERGY CORPORATION SR NT 3.750% 04/15/24		04/15/2024	Maturity		10,000,000	10,000,000	9,994,100	9,999,798		202		202		10,000,000				187,500	04/15/2024	2.B FE
26444G-AC-7	DUKE ENERGY FLORIDA SR SEC 2.538% 09/01/29		05/11/2024	Redemption 100.0000		(303,055)	(303,055)	(303,043)	(303,051)		(4)		(4)		(303,055)				10,271	09/01/2029	1.A FE
26843H-AA-6	Ellington Financial Mortgage T SERIES 2024RM1 CLASS A1A 4.500% 03/25/54		06/25/2024	Paydown		883,980	883,980	784,662			99,317		99,317		883,980				5,761	03/25/2054	1.A FE
26860#-AA-8	EIF PIO PICO LLC SR SEC NOTES 4.170% 12/31/41		06/30/2024	Redemption 100.0000		141,063	141,063	141,063	141,063						141,063				5,965	12/31/2041	1.G PL
26986*-AA-1	EAGLE SOLAR LLC SR SEC NT 4.820% 12/31/42		04/10/2024	Call 0.0000		266,661													1,199,061	12/31/2042	3.A
27326#-AB-2	EAST KENTUCKY PWR COOPERATIVE 1ST MTG 4.610% 02/06/44		05/16/2024	Redemption 100.0000		0									0				20,226	02/06/2044	2.A
27326#-AC-0	EAST KENTUCKY PWR COOPERATIVE 1ST M 4.450% 04/19/49		04/18/2024	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,250	04/19/2049	2.A
28924A-AB-7	ELM TRUST 2020-4A CL A2 144A 2.286% 10/20/29		06/20/2024	Paydown		2,033,643	2,033,643	2,033,638	2,033,641		2		2		2,033,643				19,161	10/20/2029	1.F FE
289338-AB-1	ELM TRUST 2020-3A CL A2 144A 2.954% 08/20/29		06/20/2024	Paydown		2,406,464	2,406,464	2,355,054	2,371,513		34,951		34,951		2,406,464				29,311	08/20/2029	1.F FE
292480-AH-3	ENABLE MIDSTRM PARTNERS LP GU 3.900% 05/15/24		05/15/2024	Maturity		20,000,000	20,000,000	19,980,446	19,998,992		1,008		1,008		20,000,000				390,000	05/15/2024	2.B FE
29252B-AA-7	ENBRIDGE PIPE ENBRIDGE PIPELINES STHRN LIGHT 3.980% 06/30/40		06/30/2024	Various		1,900,800	1,900,800	1,936,212	1,932,689		(31,889)		(31,889)		1,900,800				67,338	06/30/2040	1.G PL
29364D-AS-9	ENTERGY CORPORATION 1ST MTG 3.700% 06/01/24		06/01/2024	Maturity		10,000,000	10,000,000	9,992,800	9,999,651		349		349		10,000,000				185,000	06/01/2024	1.F FE
29364N-AS-7	ENTERGY CORPORATION 1ST MT 3.750% 07/01/24		06/27/2024	Call 100.0000		18,500,000	18,500,000	18,494,450	18,499,678		316		316		18,499,994		6	6	686,042	07/01/2024	1.F FE
29364W-AK-4	ENTERGY LOUISIANA INC 1ST MTG 5.400% 11/01/24		04/10/2024	Various		9,000,000	9,000,000	8,969,220	8,997,575	(9)	802		793		8,998,368		1,632	1,632	214,650	11/01/2024	1.F FE
29425@-AA-2	EPIC OLEFINS LP SEC 4.010% 12/31/40		06/30/2024	Various		1,416,883	1,416,883	1,416,883	1,416,883						1,416,883				67,630	12/31/2040	2.C PL
29667#-AA-7	ESPRESSO SECURITIZATION I LP 2023 8.219% 07/15/31		06/17/2024	Paydown		974,199	974,199	974,199	974,199						974,199				47,152	07/15/2031	1.A

STATEMENT AS OF JUNE 30, 2024 OF THE PACIFIC LIFE INSURANCE COMPANY

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
29670G-AH-5	ESSENTIAL UTILITIES INC SR NT 5.375% 01/15/34		05/13/2024	GOLDMAN SACHS & CO		97,454	100,000	99,891			4		4		99,894		(2,440)	(2,440)	1,896	01/15/2034	2.B FE
29717P-AN-7	ESSEX PORTFOLIO LP GUARNT 3.875% 05/01/24		05/01/2024	Maturity		15,000,000	15,000,000	14,888,605	14,995,430		4,570		4,570		15,000,000				290,625	05/01/2024	2.A FE
29978C-AA-8	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48		06/01/2024	Paydown		18,618	18,618	18,572	18,579		39		39		18,618				286	02/01/2048	1.A
29978C-AU-4	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48		06/01/2024	Paydown		6,602	6,602	6,478	6,512		90		90		6,602				102	02/01/2048	1.A
30027*-AA-4	EVERGREEN NATURAL RESOURCES FUNDO, LLC 5.273% 12/15/37		06/15/2024	Paydown		760,520	760,520	760,520	760,520						760,520				18,090	12/15/2037	2.B FE
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 2 SR SEC NOT 4.390% 12/31/38		06/30/2024	Redemption 100.0000		1,020,000	1,020,000	1,020,000	1,020,000						1,020,000				45,315	12/31/2038	2.B FE
30304@-AA-6	FG Inventory LLC 4.400% 10/25/26		05/25/2024	Paydown		390,534	390,534	390,534	390,534						390,534				8,479	10/25/2026	1.E FE
30304@-AB-4	FG Inventory LLC 2023 8.706% 10/25/26		05/28/2024	Paydown		913,311	913,311	913,311	913,311						913,311				39,797	10/25/2026	1.E FE
30304@-AC-2	FG Inventory LLC 2023 8.850% 10/25/26		05/25/2024	Paydown		121,775	121,775	121,775	121,775						121,775				5,317	10/25/2026	1.E FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SEC 3.080% 06/30/39		06/30/2024	Redemption 100.0000		535,000	535,000	535,000	535,000						535,000				16,669	06/30/2039	2.C FE
30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR SEC 4.360% 06/30/39		06/30/2024	Redemption 100.0000		522,500	522,500	522,500	522,500						522,500				23,061	06/30/2039	2.C FE
30327H-AB-1	FNA Trust SERIES 20231A CLASS A1 144A 6.900% 04/15/38		06/15/2024	Paydown		468,146	468,146	468,145	468,146		1		1		468,146				14,642	04/15/2038	1.F FE
31429#-AA-2	FEDEX GROUND CTL LEASE-BACKE 3.490% 10/15/35		06/15/2024	Various		250,525	250,525	250,525	250,525						250,525				5,910	10/15/2035	2.B
31620M-BJ-4	FIDELITY NATIONAL INFO SVCS SR NT 3.750% 05/21/29		03/07/2024	Call 96.3330		10,598,637	10,609,000	10,590,540	10,598,204		389		389		10,598,637				(261,483)	05/21/2029	2.B FE
32051D-3G-5	FIRST HORIZON ASSET SEC ALT MORT 2004-AA 6.777% 06/01/34		06/01/2024	Paydown		148,465	4,813	4,366	4,618		195		195		148,465				166	06/01/2034	1.A FM
32051D-3G-5	FIRST HORIZON ASSET SEC ALT MORT 2004-AA 6.777% 06/01/34		05/01/2024	Paydown		(110,017)	33,634	30,508	32,272		1,362		1,362		(110,017)				920	06/01/2034	1.A FM
33767C-AD-9	FIRSTKEY MORTGAGE TRUST TR 2015-1 CL A3 1 3.500% 03/01/45		06/01/2024	Paydown		37,782	37,782	38,113	37,966		(183)		(183)		37,782				614	03/01/2045	1.A
33768N-AA-0	Firstkey Homes Trust SERIES 2022SFR1 CLASS A 144A 4.145% 05/01/27		05/01/2024	Paydown		28,181	28,181	28,180	28,180		1		1		28,181				487	05/01/2027	1.A FE
337932-AC-1	FirstEnergy Corp. SR NT SER C 7.375% 11/15/31		04/15/2024	Call 117.2280		222,733	190,000	269,705	245,307		(1,799)		(1,799)		243,508		(53,508)	(53,508)	38,572	11/15/2031	3.A FE
337932-AH-0	FirstEnergy Corp. SR NT 4.150% 07/15/27		06/25/2024	BARCLAYS CAPITAL INC		1,055,582	1,100,000	1,070,555	260,122		1,032		1,032		1,062,959		(7,377)	(7,377)	25,603	07/15/2027	2.C FE
33850R-AC-6	FLAGSTAR MORTGAGE TRUST TR 2017-2 CL A3 1 3.500% 10/01/47		06/01/2024	Paydown		11,363	11,363	10,825	10,861		502		502		11,363				145	10/01/2047	1.A
33851H-AD-5	FLAGSTAR MORTGAGE TRUST TR 2018-2 CL A4 1 3.500% 04/01/48		06/01/2024	Paydown		8,773	8,773	8,548	8,753		21		21		8,773				129	04/01/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A2 1 3.000% 08/01/50		06/01/2024	Paydown		201,036	201,036	206,690	206,244		(5,208)		(5,208)		201,036				2,319	08/01/2050	1.A
33851K-AG-1	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A4 1 3.000% 08/01/50		06/01/2024	Paydown		134,024	134,024	136,872	136,648		(2,624)		(2,624)		134,024				1,546	08/01/2050	1.A
33852B-AB-1	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A2 1 3.500% 12/01/49		06/01/2024	Paydown		139,622	139,622	141,356	141,248		(1,626)		(1,626)		139,622				1,990	12/01/2049	1.A
33852B-AL-9	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A11 3.500% 12/01/49		06/01/2024	Paydown		37,051	37,051	37,303	37,231		(179)		(179)		37,051				528	12/01/2049	1.A
33852D-AB-7	FLAGSTAR MORTGAGE TRUST TR 2021-1 CL A2 1 2.500% 01/08/51		06/01/2024	Paydown		199,838	199,838	206,520	205,879		(6,041)		(6,041)		199,838				2,016	01/08/2051	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33852F-AW-6	FLAGSTAR MORTGAGE TRUST TR 2021-4 CL A21 2.500% 05/08/51		06/01/2024	Paydown		133,498	133,498	134,583	134,413		(914)		(914)		133,498				1,457	05/08/2051	1.A
33852J-AW-8	FLAGSTAR MORTGAGE TRUST 2021-7-CL-A21-144A 2.500% 08/01/51		06/01/2024	Paydown		363,846	363,846	366,518	366,027		(2,180)		(2,180)		363,846				3,967	08/01/2051	1.A
34355J-AB-4	FLOWSERVE CORPORATION SR NT 2.800% 01/15/32		05/02/2024	STIFEL NICOLAUS & CO INCORP		121,926	150,000	149,484	149,585		13		13		149,596		(27,670)	(27,670)	3,395	01/15/2032	2.C FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A 1.350% 01/10/32		06/10/2024	Paydown		967,074	967,074	939,354	961,079		5,995		5,995		967,074				5,468	01/10/2032	1.F FE
344928-AB-2	FORD CREDIT AUTO OWNER TRUST SERIES 2023A CLASS A2A 5.140% 03/15/26		06/15/2024	Paydown		363,300	363,300	363,063	363,159		141		141		363,300				7,774	03/15/2026	1.A FE
344930-AB-8	FORD CREDIT AUTO OWNER TRUST SERIES 2023B CLASS A2A 5.570% 06/15/26		06/15/2024	Paydown		352,398	352,398	352,361	352,372		27		27		352,398				8,188	06/15/2026	1.A FE
344940-AB-7	FORD CREDIT AUTO OWNER TRUST SERIES 2023C CLASS A2A 5.680% 09/15/26		06/15/2024	Paydown		87,424	87,424	87,416	87,416		7		7		87,424				2,483	09/15/2026	1.A FE
34535A-AB-6	FORD CREDIT AUTO OWNER TRUST SERIES 2022C CLASS A2A 4.520% 04/15/25		04/15/2024	Paydown		24,656	24,656	24,655	24,656						24,656				371	04/15/2025	1.A FE
361528-AA-0	GBX LEASING 2022 2022-1 CL A 144A 2.870% 02/20/52		06/22/2024	Paydown		325,980	325,980	318,880	320,421		5,559		5,559		325,980				5,198	02/20/2052	1.F FE
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 2.380% 06/18/46		06/18/2024	Paydown		290,726	290,726	284,684	240,552		6,029		6,029		290,726				2,784	06/18/2046	1.F FE
36185N-3U-2	GMAC MTG CORP LOAN TRUST LN TR 2004-AR2 C 3.741% 08/01/34		06/01/2024	Paydown		7,359	607	595	607						7,359				11	08/01/2034	1.A FM
36185N-3U-2	GMAC MTG CORP LOAN TRUST LN TR 2004-AR2 C 3.741% 08/01/34		05/01/2024	Paydown		(4,297)	2,456	2,406	2,455		1		1		(4,297)				34	08/01/2034	1.A FM
36228F-4R-4	GSR MORTGAGE LOAN TRUST LOAN TR SER 2004-7 CL 5.473% 06/01/34		06/01/2024	Paydown		(4,210)	1,007	967	1,007		1		1		(4,210)				23	06/01/2034	1.A FM
36228F-4R-4	GSR MORTGAGE LOAN TRUST LOAN TR SER 2004-7 CL 5.473% 06/01/34		05/01/2024	Paydown		7,449	2,232	2,142	2,231		1		1		7,449				37	06/01/2034	1.A FM
36228F-YY-6	GSR MORTGAGE LOAN TRUST LOAN TR 2003-13 CL 1A1 5.609% 10/01/33		06/01/2024	Paydown		(20,714)	2,466	2,419	2,462		4		4		(20,714)				69	10/01/2033	1.A FM
36228F-YY-6	GSR MORTGAGE LOAN TRUST LOAN TR 2003-13 CL 1A1 5.609% 10/01/33		05/01/2024	Paydown		27,115	3,934	3,858	3,928		6		6		27,115				85	10/01/2033	1.A FM
362290-AH-1	GSR MORTGAGE LOAN TRUST LOAN TR 2007-AR1 CL 3A 3.691% 03/01/37		06/01/2024	Paydown		7,332	4,792	4,164							(7,457)		14,789	14,789	579	03/01/2037	1.A FM
362290-AH-1	GSR MORTGAGE LOAN TRUST LOAN TR 2007-AR1 CL 3A 3.691% 03/01/37		05/01/2024	Paydown		23,790	9,193	7,988							7,457		16,333	16,333	438	03/01/2037	1.A FM
362341-6R-5	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36		06/01/2024	Paydown			20,190	19,071	20,120		(880)		(880)						555	02/01/2036	5.B FM
362341-6R-5	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36		05/01/2024	Paydown		26,358	9,602	9,070	9,568		(2,449)		(2,449)		26,358				198	02/01/2036	5.C FM
362341-6W-4	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36		06/01/2024	Paydown		(290,716)	14,591	13,461	15,851						(285,791)		(4,925)	(4,925)	401	02/01/2036	6. FM
362341-6W-4	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36		05/01/2024	Paydown		309,765	6,939	6,402	7,538						312,158		(2,393)	(2,393)	143	02/01/2036	6. FM
362341-R7-6	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35		06/01/2024	Paydown		7,736	4,720	4,400	4,135						7,711		24	24	130	12/01/2035	1.A FM
362341-R7-6	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35		05/01/2024	Paydown		2,716	8,913	8,308	7,808						3,735		(1,019)	(1,019)	184	12/01/2035	1.A FM
362341-R8-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35		06/01/2024	Paydown		7,827	2,578	2,503	2,520		(520)		(520)		7,827				71	12/01/2035	4.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
362341-R8-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35		05/01/2024	Paydown		(2,119)	4,868	4,727	4,758		(1,050)		(1,050)		(2,119)				100	12/01/2035	4.A FM
362341-RZ-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR6 CL 3A 4.968% 09/01/35		06/01/2024	Paydown		166,838	2,314	2,120	2,219		95		95		166,838				53	09/01/2035	1.A FM
362341-RZ-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR6 CL 3A 4.968% 09/01/35		05/01/2024	Paydown		(156,842)	7,682	7,038	7,367		315		315		(156,842)				175	09/01/2035	1.A FM
362341-VV-8	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35		06/01/2024	Paydown		43,199	4,283	4,124	4,221		63		63		43,199				118	11/01/2035	1.C FM
362341-VV-8	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35		05/01/2024	Paydown		(31,880)	7,036	6,775	6,934		103		103		(31,880)				161	11/01/2035	1.F FM
36242D-H7-1	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR2 CL 2A 5.098% 04/01/35		06/01/2024	Paydown		(709,008)	88,317	86,785	87,482		836		836		(709,008)				2,213	04/01/2035	1.A FM
36242D-H7-1	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR2 CL 2A 5.098% 04/01/35		05/01/2024	Paydown		817,273	19,947	19,601	19,759		189		189		817,273				630	04/01/2035	1.A FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-2 5.500% 03/01/35		06/01/2024	Paydown		(143,376)	10,649	9,947	10,609		40		40		(143,376)				293	03/01/2035	1.A FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-2 5.500% 03/01/35		05/01/2024	Paydown		168,178	14,154	13,221	14,101		53		53		168,178				292	03/01/2035	1.A FM
36256#-AA-9	GSRP PORTFOLIO I LLC GSRP PORTFOLIO I LLC 3.770% 12/31/44		06/30/2024	Redemption 100.0000		270,403	270,403	270,403	270,403						270,403				10,348	12/31/2044	2.B PL
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES 2019-PJ3 CL 3.500% 03/01/50		06/01/2024	Paydown		54,016	54,016	54,598	54,429		(413)		(413)		54,016				928	03/01/2050	1.A
362583-AB-2	GM Financial Securitized Term SERIES 20232 CLASS A2A 5.100% 05/18/26		06/16/2024	Paydown		109,554	109,554	109,550	109,552		2		2		109,554				2,330	05/18/2026	1.A FE
36258F-AA-7	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50		06/01/2024	Paydown		24,771	24,771	25,255	25,119		(347)		(347)		24,771				361	05/01/2050	1.A
36258F-AD-1	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50		06/01/2024	Paydown		22,761	22,761	23,121	23,019		(258)		(258)		22,761				332	05/01/2050	1.A
36258K-AD-0	GS MORTGAGE BACKED SECURITIES 2020-INV1 CL 2.921% 10/01/50		06/01/2024	Paydown		104,542	104,542	106,747	106,578		(2,036)		(2,036)		104,542				1,249	10/01/2050	1.A
36258W-AS-1	GS MORTGAGE BACKED SECURITIES 2020-PJ3 CL 3.000% 10/01/50		06/01/2024	Paydown		81,674	81,674	83,192	82,800		(1,126)		(1,126)		81,674				1,072	10/01/2050	1.A
36259V-AD-5	GS MORTGAGE BACKED SECURITIES 2020-PJ4 CL 3.000% 01/01/51		06/01/2024	Paydown		76,515	76,515	78,320	78,166		(1,651)		(1,651)		76,515				885	01/01/2051	1.A
36260#-AA-3	GSRP PORTFOLIO II LLC SEC 3.100% 06/29/46		06/30/2024	Redemption 100.0000		864,555	864,555	864,555	864,555						864,555				20,170	06/29/2046	2.C PL
36261#-AA-2	GSRP STANTON 3.300% 03/31/47		06/30/2024	Redemption 100.0000		255,286	255,286	255,286	255,286						255,286				8,450	03/31/2047	2.C PL
36261H-AD-2	GS MORTGAGE BACKED SECURITIES 2021-PJ5 CL 2.500% 10/01/51		06/01/2024	Paydown		54,420	54,420	54,726	54,699		(278)		(278)		54,420				587	10/01/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50		06/01/2024	Paydown		65,490	65,490	67,005	66,915		(1,425)		(1,425)		65,490				1,065	07/01/2050	1.A
36262D-AD-0	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50		06/01/2024	Paydown		22,670	22,670	23,109	23,083		(413)		(413)		22,670				369	07/01/2050	1.A
36264P-AD-1	GS MORTGAGE BACKED SECURITIES 2021-PJ4 CL A 2.500% 09/01/51		06/01/2024	Paydown		438,383	359,840	364,001	363,369		(3,529)		(3,529)		359,840		78,543	78,543	3,946	09/01/2051	1.A
36270D-AA-6	GS MTG CORPORATION SECURITIES SERIES 2022AGSS CLASS A 144A 8.021% 11/15/25		06/17/2024	Paydown		1,141,190	1,141,190	1,138,337	1,139,894		1,296		1,296		1,141,190				41,321	11/15/2025	1.A FE
370334-CX-0	GENERAL MILLS INC SR NT 4.700% 01/30/27		05/14/2024	BARCLAYS CAPITAL INC		1,481,340	1,500,000	1,498,500			139		139		1,498,639		(17,299)	(17,299)	20,758	01/30/2027	2.B FE
37045X-DP-8	GENERAL MOTORS CORPORATION SR NT 2.400% 10/15/28		05/21/2024	DEUTSCHE BANK SECURITIES INC		176,196	200,000	199,500	199,649		72		72		199,721		(23,525)	(23,525)	2,907	10/15/2028	2.B 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 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
37331N-AM-3	GEORGIA-PACIFIC CORPORATION SR NT 144A 0.625% 05/15/24		05/15/2024	Maturity		1,000,000	1,000,000	1,002,955	1,000,334		(334)		(334)		1,000,147		(147)	(147)	3,125	05/15/2024	1.G FE
375558-AW-3	GILEAD SCIENCES INC SR NT 3.700% 04/01/24		04/01/2024	Maturity		20,000,000	20,000,000	19,967,800	20,000,000						20,000,000				370,000	04/01/2024	2.A FE
38013J-AB-9	GM Financial Securitized Term SERIES 20231 CLASS A2A 5.190% 03/16/26		06/16/2024	Paydown		48,119	48,119	48,115	48,117		2		2		48,119				1,039	03/16/2026	1.A FE
38046U-AA-7	GOJO INDUSTRIES INC 2021-1-CL-A-144A 3.485% 08/15/41		06/15/2024	Paydown		210,380	210,380	212,484	212,254		(1,874)		(1,874)		210,380				3,056	08/15/2041	4.B PL
38141G-A3-8	GOLDMAN SACHS GROUP LP PERP JR SUB SER W 7.500% 12/31/99		05/09/2024	GOLDMAN SACHS & CO		365,313	350,000	350,000	350,000						350,000		15,313	15,313	19,323	12/31/2099	3.A FE
38141G-XR-0	GOLDMAN SACHS GROUP LP SR NT 1.992% 01/27/32		04/18/2024	GOLDMAN SACHS & CO		945,210	1,200,000	1,194,830	1,195,918		186		186		1,196,104		(250,894)	(250,894)	17,596	01/27/2032	1.F FE
38141G-YJ-7	GOLDMAN SACHS GROUP LP SR NT 2.383% 07/21/32		04/18/2024	GOLDMAN SACHS & CO		139,601	175,000	131,576	132,464		1,208		1,208		133,673		5,928	5,928	3,139	07/21/2032	1.F FE
38141G-ZK-3	GOLDMAN SACHS GROUP LP SR NT 2.640% 02/24/28		04/18/2024	CITIGROUP GLOBAL MKT INC		391,136	425,000	425,000	425,000						425,000		(33,864)	(33,864)	7,418	02/24/2028	1.F FE
38217D-AA-8	GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61		01/15/2024	Paydown		6,745	187,154	182,979	183,395		3,759		3,759		6,745				8,900	01/17/2061	1.A Z
38217D-AA-8	GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61		04/18/2024	Paydown		71,707	(147,552)	(144,260)	(144,588)		(2,963)		(2,963)		71,707				9,113	01/17/2061	1.A PL
38217D-AA-8	GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61		05/15/2024	Paydown		(35,828)	82,164	80,331	80,514		1,650		1,650		(35,828)				5,523	01/17/2061	1.A Z
38217D-AA-8	GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61		06/15/2024	Paydown		150,772	71,630	70,032	70,191		1,439		1,439		150,772				5,167	01/17/2061	1.A FE
38217K-AA-2	GOODGREEN TRUST 2016-1A CL A 144A 3.230% 10/15/52		06/15/2024	Paydown		113,529	113,529	113,472	113,495		33		33		113,529				1,956	10/15/2052	1.A FE
38217T-AA-3	GOODGREEN TRUST 2020-1A CL A 144A 2.630% 04/15/55		06/15/2024	Paydown		256,416	256,416	256,287	256,291		125		125		256,416				4,026	04/15/2055	1.A FE
38218J-AA-4	GOODGREEN TRUST 2022-1A CL A 144A 3.840% 10/15/56		06/15/2024	Paydown		393,826	393,826	393,693	393,717		109		109		393,826				14,600	10/15/2056	1.A FE
38237G-AA-7	GOODLEAP SUSTAIN HM IMP LN TST 2021-4GS-CL-A-144A 1.930% 07/20/48		06/20/2024	Paydown		241,692	241,692	241,651	241,653		38		38		241,692				1,958	07/20/2048	1.F FE
38237H-AA-5	GOODLEAP SUSTAIN HM IMP TRUST 2021-5CS-CL-A-144A 2.310% 10/20/48		06/20/2024	Paydown		145,364	145,364	145,342	145,344		20		20		145,364				1,400	10/20/2048	1.F FE
38237J-AA-1	GOODLEAP SUSTAINABLE 2022-1GS CL A 144A 2.700% 01/20/49		06/20/2024	Paydown		26,840	26,840	26,718	26,738		102		102		26,840				299	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPR SERIES 20222CS CLASS A 144A 4.000% 04/20/49		06/20/2024	Paydown		348,105	348,105	343,488	344,020		4,086		4,086		348,105				5,787	04/20/2049	1.F FE
38237T-AA-9	GoodLeap Sustainable Home Impr SERIES 20223CS CLASS A 4.950% 07/20/49		06/20/2024	Paydown		151,714	151,714	151,650	151,660		55		55		151,714				4,087	07/20/2049	1.F FE
38237V-AA-4	GoodLeap Sustainable Home Impr SERIES 20231GS CLASS A 144A 5.520% 02/22/55		06/20/2024	Paydown		(13,722)	39,187	39,175	39,177		11		11		(13,722)				1,082	02/22/2055	1.A
38237V-AA-4	GoodLeap Sustainable Home Impr SERIES 20231GS CLASS A 144A 5.520% 02/22/55		05/20/2024	Paydown		172,358	119,448	119,412	119,416		32		32		172,358				2,511	02/22/2055	1.F FE
383931-AA-0	Gracie Point International Fun SERIES 20231A CLASS A 7.299% 09/01/26		06/03/2024	Paydown		107,676	107,676	107,676	107,676						107,676				3,997	09/01/2026	1.A FE
38822#-AF-9	GRANT THORNTON LLP SR NT 2.800% 10/29/27		05/31/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				85,167	10/29/2027	2.B
38822#-AH-5	GRANT THORNTON LLP SR NT 3.210% 10/29/32		05/31/2024	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				175,748	10/29/2032	2.B
38869P-AN-4	GRAPHIC PACKAGING HOLDING CO SR SE 0.821% 04/15/24		04/15/2024	Maturity		700,000	700,000	700,000	700,000						700,000				2,874	04/15/2024	2.C FE
39813#-AA-9	GRIDFLEX GENERATION LLC GRIDFLEX GENERATION 5.210% 12/31/30		06/30/2024	Redemption 100.0000		361,261	361,261	361,261	361,261						361,261				14,796	12/31/2030	3.B PL

SCHEDULE D - PART 4

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

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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
40417Q-AA-3	HERO FUNDING TRUST TR 2016-4A CL A1 3.570% 09/20/47		06/20/2024	Paydown		37,844	37,844	37,829	37,834		9		9		37,844				837	09/20/2047	1.A FE
40417Q-AC-9	HERO FUNDING TRUST TR 2016-4A CL A2 4.290% 09/20/47		06/20/2024	Paydown		12,208	12,208	12,510	12,395		(188)		(188)		12,208				324	09/20/2047	1.A FE
40630@-AA-0	HALIBURTON CTL SEC 4.250% 08/15/33		06/15/2024	Redemption 100.0000		4,559	4,559	4,559	4,559						4,559				81	08/15/2033	2.A
40630@-AB-8	HALIBURTON CTL SEC 4.250% 08/15/36		06/15/2024	Redemption 100.0000		9,576	9,576	9,576	9,576						9,576				170	08/15/2036	2.A
40653*-AA-4	HAMAKUA ENERGY SR SEC 4.020% 12/31/30		06/30/2024	Redemption 100.0000		385,946	385,946	385,946	385,946						385,946				11,739	12/31/2030	4.B PL
40938*-AA-1	HAMPTON SUSTAINABLE PART I LLC SEC 3.110% 12/15/41		06/15/2024	Redemption 100.0000		97,616	97,616	97,616	97,616						97,616				1,266	12/15/2041	1.G
411707-AD-4	CKE RESTAURANTS HOLDINGS INC 2018-1A CL 4.959% 06/20/48		04/05/2024	Paydown		18,900,000	18,900,000	18,744,038	18,770,776		129,224		129,224		18,900,000				273,365	06/20/2048	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A CL 3.981% 12/20/50		06/20/2024	Paydown		12,500	12,500	12,500	12,500						12,500				249	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A CL 2.865% 06/20/51		06/20/2024	Paydown		37,500	37,500	37,500	37,500						37,500				537	06/20/2051	2.B FE
411707-AM-4	CKE RESTAURANTS HOLDINGS INC SERIES 20241A CLASS A2 7.253% 03/20/54		06/20/2024	Paydown		37,500	37,500	37,500							37,500				567	03/20/2054	2.B FE
41242*-AQ-5	HARDWOOD FUNDING LLC NBA SER O SR 4.130% 06/07/24		06/07/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				61,950	06/07/2024	1.G FE
41884#-AA-9	HATCHET RIDGE HATCHET RIDGE PTC 5.950% 12/14/29		06/14/2024	Various		858,732	858,732	858,732	828,372		30,359		30,359		858,732				25,547	12/14/2029	3.A FE
42770V-AA-9	HERO FUNDING TRUST TR 2016-1A CL A 1 4.050% 09/20/41		06/20/2024	Paydown		52,287	52,287	52,283	52,285		3		3		52,287				1,428	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TRUST TR 2016-2A CL A 1 3.750% 09/20/41		06/20/2024	Paydown		46,873	46,873	46,857	46,864		9		9		46,873				1,059	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TRUST TR 2016-3A CL A1 3.080% 09/20/42		06/20/2024	Paydown		31,417	31,417	31,415	31,416		1		1		31,417				648	09/20/2042	1.A FE
42771L-AC-6	HERO FUNDING TRUST TR 2017-2A CL A2 4.070% 09/20/48		06/20/2024	Paydown		17,590	17,590	18,027	17,951		(361)		(361)		17,590				433	09/20/2048	1.A FE
42771T-AA-3	HERO FUNDING TRUST TR 2015-3A CL A 1 4.280% 09/20/41		06/20/2024	Paydown		45,649	45,649	45,645	45,647		1		1		45,649				1,256	09/20/2041	1.A FE
42771X-AA-4	HERO FUNDING TRUST TR 2017-1A CL A1 3.710% 09/20/47		06/20/2024	Paydown		44,890	44,890	44,872	44,878		12		12		44,890				1,265	09/20/2047	1.A FE
42771X-AC-0	HERO FUNDING TRUST TR 2017-1A CL A2 4.460% 09/20/47		06/20/2024	Paydown		8,978	8,978	9,201	9,131		(153)		(153)		8,978				304	09/20/2047	1.A FE
42772G-AB-8	HERO FUNDING TRUST TR 2018-1A CL A2 4.670% 09/20/48		06/20/2024	Paydown		61,613	61,613	63,152	63,242		(1,629)		(1,629)		61,613				1,849	09/20/2048	1.A FE
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE SR NT 1.450% 04/01/24		04/01/2024	Maturity		1,500,000	1,500,000	1,537,988	1,503,003		(3,003)		(3,003)		1,500,000				10,875	04/01/2024	2.B FE
43037*-AA-5	HIGHLAND LANDMARK PROPERTIES CTL 3.797% 01/15/57		06/15/2024	Redemption 100.0000		2,529	2,529	2,580	2,577		(48)		(48)		2,529				40	01/15/2057	1.D PL
43148#-AA-7	HILL TOP ENERGY CENTER LLC ENERGY CTR SR SEC NT 5.830% 12/31/29		06/30/2024	Various		1,046,956	1,046,956	1,046,956	1,046,956						1,046,956				61,038	12/31/2029	3.A PL
43283G-AB-8	Hilton Grand Vacations Trust SERIES 20222A CLASS B 4.740% 01/25/37		06/25/2024	Paydown		833,559	833,559	833,370	833,400		159		159		833,559				16,148	01/25/2037	1.F FE
43283Y-AB-9	Hilton Grand Vacations Trust SERIES 20241B CLASS B 5.990% 09/15/39		06/15/2024	Paydown		287,773	287,773	287,720			53		53		287,773				1,477	09/15/2039	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43351R-AA-3	Hipgnosis Music Assets LP SERIES 20221 CLASS A 144A 5.000% 05/16/62		05/20/2024	Paydown		29,819	29,819	28,488	28,495		1,324		1,324		29,819				745	05/16/2062	1.G FE
43730N-AC-0	HOME PARTNERS OF AMERICA TRUST 2022-1 CL B 144A 4.330% 04/01/39		06/01/2024	Paydown		63,075	63,075	62,449	62,633		442		442		63,075				1,068	04/01/2039	1.D FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST 2022-1 CL C 144A 4.480% 04/01/39		06/01/2024	Paydown		48,637	48,637	48,157	48,298		339		339		48,637				852	04/01/2039	1.G FE
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.157% 09/01/39		06/01/2024	Paydown		17,899	89,518	89,515	89,517		1		1		17,899				1,413	09/01/2039	1.A FE
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.157% 09/01/39		05/01/2024	Paydown		243,080	171,461	171,456	171,459		3		3		243,080				2,165	09/01/2039	1.B FE
43731Q-AE-8	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.256% 09/01/39		06/01/2024	Paydown		14,706	25,757	25,756	25,757		1		1		14,706				419	09/01/2039	1.C FE
43731Q-AE-8	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.256% 09/01/39		05/22/2024	Paydown		60,387	49,335	49,332	49,334		1		1		60,387				747	09/01/2039	1.D FE
43731Q-AG-3	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.406% 09/01/39		06/01/2024	Paydown		77,712	26,855	26,855	26,855						77,712				457	09/01/2039	1.F FE
43731Q-AG-3	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.406% 09/01/39		05/01/2024	Paydown		582	51,438	51,438	51,438						582				701	09/01/2039	1.G FE
43732V-AE-6	HOME PARTNERS OF AMERICA TRUST TR-2021-2-CL 2.652% 12/01/26		05/01/2024	Paydown		10,696	10,696	10,696	10,696						10,696				108	12/01/2026	2.C FE
43739E-AJ-6	HOMEBANC MORTGAGE TRUST TR 2004-2 CL A1 6.200% 12/25/34		06/25/2024	Paydown		80,230	20,892	18,750	19,723		1,168		1,168		80,230				597	12/25/2034	1.A FM
43739E-AJ-6	HOMEBANC MORTGAGE TRUST TR 2004-2 CL A1 6.200% 12/25/34		05/28/2024	Paydown		29,759	89,097	79,965	84,114		4,983		4,983		29,759				2,444	12/25/2034	1.A FM
43813G-AC-5	HONDA AUTO RECV OWNER T 2021-1 CL A3 0.270% 04/21/25		06/21/2024	Paydown		67,860	67,860	66,405	67,183		677		677		67,860				69	04/21/2025	1.A FE
43815P-AB-5	Honda Auto Receivables Owner T SERIES 20222 CLASS A2 3.810% 03/18/25		05/18/2024	Paydown		160,809	160,809	159,950	160,593		216		216		160,809				2,186	03/18/2025	1.A FE
43815P-AC-3	Honda Auto Receivables Owner T SERIES 20222 CLASS A3 3.730% 07/20/26		06/18/2024	Paydown		53,021	53,021	51,801	52,083		938		938		53,021				927	07/20/2026	1.A FE
44416*-AB-2	Hudson Transmission Partners SR SE 4.420% 05/31/33		05/31/2024	Various		302,502	302,502	302,502	302,502						302,502				6,791	05/31/2033	2.A PL
44416*-AE-6	Hudson Transmission Partners SR SE 4.440% 11/30/32		05/31/2024	Redemption 100.0000		14,076	14,076	14,076	14,076						14,076				472	11/30/2032	2.A PL
44416*-AF-3	Hudson Transmission Partners SR SE 4.440% 11/30/32		05/31/2024	Redemption 100.0000		10,742	10,742	10,742	10,742						10,742				360	11/30/2032	2.A PL
44416*-AG-1	Hudson Transmission Partners SR SEC SER 3 4.440% 11/30/32		05/31/2024	Redemption 100.0000		61,611	61,611	61,611	61,611						61,611				2,065	11/30/2032	2.A PL
44891A-BB-2	HYUNDAI MOTOR CO SR NT 3.400% 06/20/24		06/20/2024	Maturity		10,000,000	10,000,000	9,999,500	9,999,949		51		51		10,000,000				170,000	06/20/2024	2.A FE
45254N-HS-9	IMPAC CMB TRUST TR 2004-4 CL 1A1 6.100% 09/25/34		06/25/2024	Paydown		(47,491)	5,859	5,259	5,748		111		111		(47,491)				180	09/25/2034	1.A FM
45254N-HS-9	IMPAC CMB TRUST TR 2004-4 CL 1A1 6.100% 09/25/34		05/28/2024	Paydown		64,747	11,397	10,229	11,181		216		216		64,747				264	09/25/2034	1.A FM
45254N-ML-8	IMPAC CMB TRUST TR 2005-1 CL 1A1 5.980% 04/25/35		06/25/2024	Paydown		86,329	49,498	43,863	46,402		3,096		3,096		86,329				1,328	04/25/2035	1.A FM
45254N-ML-8	IMPAC CMB TRUST TR 2005-1 CL 1A1 5.980% 04/25/35		05/28/2024	Paydown		(3,271)	33,560	29,739	31,461		2,099		2,099		(3,271)				739	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TRUST TR 2005-2 CL 1A1 5.980% 04/25/35		06/25/2024	Paydown		74,519	34,086	30,745	31,473		2,613		2,613		74,519				989	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TRUST TR 2005-2 CL 1A1 5.980% 04/25/35		05/28/2024	Paydown		(3,118)	37,315	33,658	34,455		2,860		2,860		(3,118)				1,369	04/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
45254N-PU-5	IMPAC CMB TRUST TR 2005-5 CL A1 5.780% 08/25/35		06/25/2024	Paydown		47,063	9,505	7,877	8,506		999		999		47,063				342	08/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TRUST TR 2005-5 CL A1 5.780% 08/25/35		05/28/2024	Paydown		(10,862)	26,696	22,125	23,987		2,709		2,709		(10,862)				881	08/25/2035	1.A FM
45255@-AD-7	IMPACT COMMUNITY CAPITAL LLC PROMIS 0.142% 07/25/31		03/25/2024	Redemption 100.0000		70,456	70,456	25,350	22,306						22,306		48,150	48,150		07/25/2031	5.B GI
45256#-AB-8	IMPACT CIL PARENT LLC MEMBER R 5.660% 10/25/56		03/28/2024	Redemption 100.0000		1,954,120	1,954,120	1,954,120	1,954,120						1,954,120				44,040	10/25/2056	1.G FE
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A 5.314% 01/01/51		06/01/2024	Paydown		155,845	383,176	383,176	383,176						155,845				10,181	01/01/2051	1.A FM
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A 5.314% 01/01/51		05/01/2024	Paydown		282,986	55,654	55,654	55,654						282,986				1,109	01/01/2051	1.A FM
45319#-AA-5	Imperial Valley Solar 1 LLC SR 6.000% 06/30/38		06/30/2024	Redemption 100.0000		143,815	143,815	143,815	143,815						143,815				8,829	06/30/2038	2.A FE
45661H-AE-7	INDYMAC INDX MTG LOAN TRUST MTG LOAN TR -2006 3.969% 09/01/36		06/01/2024	Paydown		135,548	25,671	22,086	19,261						116,055		19,494	19,494	648	09/01/2036	1.A FM
45661H-AE-7	INDYMAC INDX MTG LOAN TRUST MTG LOAN TR -2006 3.969% 09/01/36		05/07/2024	Paydown		(50,416)	53,466	46,000	40,117						(70,668)		20,252	20,252	976	09/01/2036	1.A FM
45661H-AN-7	INDYMAC INDX MTG LOAN TRUST MTG LN TR 2006-AR 3.670% 09/01/36		06/01/2024	Paydown		215,565	6,997	5,399	4,448						150,036		65,529	65,529	125	09/01/2036	1.A FM
45661H-AN-7	INDYMAC INDX MTG LOAN TRUST MTG LN TR 2006-AR 3.670% 09/01/36		05/07/2024	Paydown		(193,630)	14,938	11,527	9,497						(207,234)		13,604	13,604	1,211	09/01/2036	1.A FM
460690-BL-3	INTERPUBLIC GROUP COMPANIES SR NT 4.200% 04/15/24		04/15/2024	Various		6,774,000	6,774,000	6,761,265	6,773,556		444		444		6,774,000				142,254	04/15/2024	2.B FE
463556-AD-2	IROQUOIS GAS TRANSMISSION SR NT 144A 6.100% 10/31/27		04/30/2024	Redemption 100.0000		675,000	675,000	675,000	675,000						675,000				8,347	10/31/2027	2.A FE
465685-AJ-4	ITC HOLDINGS CORPORATION SR NT 3.650% 06/15/24		06/15/2024	Maturity		7,000,000	7,000,000	6,976,620	6,998,743		1,257		1,257		7,000,000				127,750	06/15/2024	2.B FE
46591F-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2019-5 CL A3 4.000% 11/01/49		06/01/2024	Paydown		61,617	61,617	63,003	62,919		(1,302)		(1,302)		61,617				965	11/01/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2019-8 CL A3 3.500% 03/01/50		06/01/2024	Paydown		120,201	120,201	121,760	121,668		(1,467)		(1,467)		120,201				1,751	03/01/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A3 3.500% 07/01/50		06/01/2024	Paydown		91,386	91,386	93,542	93,412		(2,026)		(2,026)		91,386				1,397	07/01/2050	1.A
46591T-BG-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A15 3.500% 07/01/50		06/01/2024	Paydown		53,853	53,853	54,955	54,888		(1,035)		(1,035)		53,853				823	07/01/2050	1.A
46591V-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV CL A 3.500% 08/01/50		06/01/2024	Paydown		101,813	101,813	104,613	103,827		(2,014)		(2,014)		101,813				1,477	08/01/2050	1.A
46591X-BT-1	JP MORGAN MORTGAGE TRUST MTG TR 2020-7 CL A15 3.000% 01/01/51		06/01/2024	Paydown		137,398	137,398	140,618	140,328		(2,930)		(2,930)		137,398				1,642	01/01/2051	1.A
46592K-BL-5	JP MORGAN MORTGAGE TRUST MTG TR 2021-3 CL A15 2.500% 07/01/51		06/01/2024	Paydown		249,546	249,546	256,253	255,959		(6,413)		(6,413)		249,546				2,782	07/01/2051	1.A
46592T-BP-7	JP MORGAN MORTGAGE TRUST MTG TR 2021-8 CL A15 2.500% 12/01/51		06/01/2024	Paydown		169,745	169,744	170,779	170,646		(902)		(902)		169,745				1,795	12/01/2051	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST 2021-12-CL-A15 2.500% 02/01/52		06/01/2024	Paydown		177,710	177,710	177,821	177,796		(86)		(86)		177,710				1,847	02/01/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST 2021-13-CL-A15 2.500% 04/01/52		06/01/2024	Paydown		381,701	381,701	379,971	380,363		1,338		1,338		381,701				4,034	04/01/2052	1.A
466247-A2-9	JP MORGAN MORTGAGE TRUST MTG TR 2005-S3 CL 1A 5.500% 01/01/36		05/25/2024	Paydown		12,126	12,126	11,261	3,719						3,442		8,683	8,683	294	01/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
466247-VG-5	JP MORGAN MORTGAGE TRUST MTG TRUST 2005-S2 CL 5.500% 09/01/35		06/01/2024	Paydown		198,519	13,942	13,409	13,448		992		992		198,519				454	09/01/2035	5.A FM
466247-VG-5	JP MORGAN MORTGAGE TRUST MTG TRUST 2005-S2 CL 5.500% 09/01/35		05/07/2024	Paydown		(134,233)	143,284	137,809	138,205		(88,304)		(88,304)		(134,233)				3,819	09/01/2035	5.A FM
46625H-JX-9	JP MORGAN CHASE BANK NA SR NT 3.625% 05/13/24		05/13/2024	Maturity		10,000,000	10,000,000	9,951,000	9,997,875		2,125		2,125		10,000,000				181,250	05/13/2024	1.F FE
46628B-BJ-8	JP MORGAN MORTGAGE TRUST MTG TR 2006-A6 CL 3A 4.660% 10/01/36		06/01/2024	Paydown		393,276	1,987	1,955	2,226		(239)		(239)		393,276				46	10/01/2036	1.A FM
46628B-BJ-8	JP MORGAN MORTGAGE TRUST MTG TR 2006-A6 CL 3A 4.660% 10/01/36		05/01/2024	Paydown		(366,679)	24,609	24,205	27,568		(2,959)		(2,959)		(366,679)				422	10/01/2036	6. FM
466302-AJ-5	JP MORGAN ALT LOAN TRUST ALT LOAN TR 2006-S4 6.210% 12/01/36		06/01/2024	Paydown		(154,123)	1,651		22		(22)		(22)		(156,054)		1,931	1,931	45	12/01/2036	1.A FM
466302-AJ-5	JP MORGAN ALT LOAN TRUST ALT LOAN TR 2006-S4 6.210% 12/01/36		05/07/2024	Paydown		49,417	3,226		(89)		89		89		45,724		3,693	3,693	186	12/01/2036	1.A FM
466302-AJ-5	JP MORGAN ALT LOAN TRUST ALT LOAN TR 2006-S4 6.210% 12/01/36		06/30/2024	Security Withdraw		110,331	8,886		1,451		(1,451)		(1,451)		110,331				285	12/01/2036	1.A
466304-AA-0	JP MORGAN CHASE COMM MTG SERIES 2022CGSS CLASS A 144A 8.201% 12/15/36		05/15/2024	Paydown		47,542,125	47,542,125	47,423,270	47,542,125						47,542,125				2,264,469	12/15/2036	1.A FE
46630G-AX-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 6A 5.371% 07/01/35		06/01/2024	Paydown		(198,201)	590	539	564		26		26		(198,201)				15	07/01/2035	1.A FM
46630G-AX-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 6A 5.371% 07/01/35		05/01/2024	Paydown		200,000	1,208	1,104	1,154		54		54		200,000				22	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.598% 07/01/35		06/01/2024	Paydown		119,946	4,730	3,944	4,472		258		258		119,946				126	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.598% 07/01/35		05/01/2024	Paydown		(283,637)	17,856	16,634	17,595		261		261		(283,637)				361	07/01/2035	2.C FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.598% 07/01/35		06/01/2024	Paydown		195,355	9,078	8,919	9,134		(56)		(56)		195,355				241	07/01/2035	3.B FM
46630P-AR-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A2 CL 3A 4.795% 04/01/37		06/01/2024	Paydown		(137,971)	12,258	10,762	7,495						(175,595)		37,624	37,624	281	04/01/2037	1.A FM
46630P-AR-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A2 CL 3A 4.795% 04/01/37		05/01/2024	Paydown		174,929	24,700	21,685	15,102						165,332		9,597	9,597	437	04/01/2037	1.A FM
46631J-AP-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A4 CL 3A 5.483% 06/01/37		06/01/2024	Paydown		18,491	5,834	4,641	1,816						4		18,487	18,487	141	06/01/2037	1.A FM
46631J-AP-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A4 CL 3A 5.483% 06/01/37		05/01/2024	Paydown		98,772	111,429	88,634	34,682						22,026		76,746	76,746	1,927	06/01/2037	1.A FM
466365-AC-7	JACK IN THE BOX SERIES 20191A CLASS A23 4.970% 08/25/49		05/25/2024	Paydown		47,150	47,150	44,037			3,113		3,113		47,150				586	08/25/2049	2.B FE
466365-AD-5	JACK IN THE BOX 2022-1A CL A2I 144A 3.445% 02/26/52		05/25/2024	Paydown		200,000	200,000	196,438	150,000		3,563		3,563		200,000				3,445	02/26/2052	2.B FE
466365-AE-3	JACK IN THE BOX 2022-1A CL A2II 144A 4.136% 02/26/52		05/25/2024	Paydown		50,000	50,000	50,000	50,000						50,000				1,034	02/26/2052	2.B FE
46641C-BA-8	JP MORGAN MORTGAGE TRUST MTG TR 2014-1 CL 2A7 3.500% 01/01/44		06/01/2024	Paydown		59,555	59,555	46,419	51,918		7,637		7,637		59,555				872	01/01/2044	1.A
46646B-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2016-1 CL A3 3.500% 05/01/46		06/01/2024	Paydown		21,943	21,943	22,498	22,880		(937)		(937)		21,943				320	05/01/2046	1.A
46647P-BR-6	JP MORGAN CHASE BANK NA SR NT 2.182% 06/01/28		04/15/2024	J P MORGAN SECURITIES INC		678,698	750,000	761,070	756,938		(589)		(589)		756,350		(77,652)	(77,652)	6,182	06/01/2028	1.E FE
46647P-CB-0	JP MORGAN CHASE BANK NA SR NT 1.578% 04/22/27		04/15/2024	J P MORGAN SECURITIES INC		368,900	400,000	400,000	400,000						400,000		(31,100)	(31,100)	3,068	04/22/2027	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
46647P-CH-7	JP MORGAN CHASE BANK NA SR NT 5.883% 06/01/25		06/03/2024	CALLED		1,000,000	1,000,000	982,947			16,413		16,413		999,360		640	640	8,562	06/01/2025	1.E FE
46647P-CW-4	JP MORGAN CHASE BANK NA SR NT SER VAR 0.000% 02/24/28		04/15/2024	J P MORGAN SECURITIES INC		745,336	800,000	800,000	800,000						800,000		(54,664)	(54,664)	15,259	02/24/2028	1.E FE
46647P-DK-9	JP MORGAN CHASE BANK NA CO SUB 5.717% 09/14/33		04/15/2024	J P MORGAN SECURITIES INC		346,710	350,000	350,000	350,000						350,000		(3,290)	(3,290)	11,839	09/14/2033	1.G FE
46647P-EC-6	JP MORGAN CHASE BANK NA SR NT 0.000% 01/23/35		04/18/2024	J P MORGAN SECURITIES INC		556,413	575,000	575,888			(16)		(16)		575,872		(19,459)	(19,459)	7,363	01/23/2035	1.E FE
46648C-AB-0	JP MORGAN MORTGAGE TRUST MTG TR 2017-1 CL A2 3.449% 01/01/47		06/01/2024	Paydown		40,705	40,705	40,972	40,910		(205)		(205)		40,705				561	01/01/2047	1.A
46648H-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2017-2 CL A3 3.500% 05/01/47		06/01/2024	Paydown		64,244	64,244	65,354	65,091		(846)		(846)		64,244				1,034	05/01/2047	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST MTG TR 2018-9 CL A3 4.000% 09/01/40		06/01/2024	Paydown		13,218	13,218	13,119	13,148		71		71		13,218				254	09/01/2040	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2019-1 CL A3 4.000% 05/01/49		06/01/2024	Paydown		30,934	30,934	30,852	30,870		64		64		30,934				588	05/01/2049	1.A
46650J-AK-0	JP MORGAN MORTGAGE TRUST MTG TR 2018-6 CL 1A1 3.500% 12/01/48		06/01/2024	Paydown		33,069	33,070	32,036	32,092		977		977		33,069				508	12/01/2048	1.A
46650M-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2018-8 CL A3 4.000% 01/01/49		06/01/2024	Paydown		8,912	8,912	8,766	8,774		137		137		8,912				155	01/01/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A3 3.952% 08/01/49		06/01/2024	Paydown		13,159	13,159	13,324	13,287		(128)		(128)		13,159				219	08/01/2049	1.A
46650T-AQ-5	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A15 3.991% 08/01/49		06/01/2024	Paydown		6,952	6,952	6,996	6,986		(34)		(34)		6,952				116	08/01/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A3 3.500% 12/01/49		06/01/2024	Paydown		248,615	248,615	252,500	252,339		(3,724)		(3,724)		248,615				3,530	12/01/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A15 3.500% 12/01/49		06/01/2024	Paydown		88,145	88,145	89,138	88,992		(847)		(847)		88,145				1,251	12/01/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A3 3.474% 02/01/50		06/01/2024	Paydown		176,684	176,684	178,893	178,749		(2,065)		(2,065)		176,684				2,276	02/01/2050	1.A
46651G-AR-0	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A15 3.473% 02/01/50		06/01/2024	Paydown		41,883	41,883	42,223	42,127		(244)		(244)		41,883				541	02/01/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-LTV CL A 3.500% 03/01/50		06/01/2024	Paydown		21,009	21,009	21,288	21,131		(122)		(122)		21,009				250	03/01/2050	1.A
46651X-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50		06/01/2024	Paydown		144,052	144,052	147,290	146,941		(3,054)		(3,054)		144,052				2,421	06/01/2050	1.A
46651X-BH-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A15 3.500% 06/01/50		06/01/2024	Paydown		40,836	40,836	41,602	41,559		(722)		(722)		40,836				602	06/01/2050	1.A
46651Y-BG-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-9 CL A15 3.500% 05/01/50		06/01/2024	Paydown		72,994	72,994	73,451	73,246		(252)		(252)		72,994				1,182	05/01/2050	1.A
46652F-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-4 CL A3 3.000% 11/01/50		06/01/2024	Paydown		22,212	22,212	22,812	22,765		(553)		(553)		22,212				314	11/01/2050	1.A
46652H-AC-0	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		06/01/2024	Paydown		28,972	28,972	29,904	29,827		(855)		(855)		28,972				361	02/01/2050	1.A
46652H-BK-1	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		06/01/2024	Paydown		147,631	147,631	152,383	151,992		(4,361)		(4,361)		147,631				1,840	02/01/2050	1.A
46652H-BM-7	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		06/01/2024	Paydown		24,645	24,645	25,346	25,288		(643)		(643)		24,645				307	02/01/2050	1.A
46652K-BK-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50		06/01/2024	Paydown		86,369	86,369	89,243	88,714		(2,345)		(2,345)		86,369				1,078	10/01/2050	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 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
46652K-BM-0	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50		06/01/2024	Paydown		23,713	23,713	24,354	24,098		(386)		(386)		23,713				296	10/01/2050	1.A
46652V-BN-4	JP MORGAN MORTGAGE TRUST MTG TR 2021-4 CL A15 2.500% 08/01/51		06/01/2024	Paydown		328,783	328,783	331,609	331,113		(2,330)		(2,330)		328,783				3,513	08/01/2051	1.A
46653J-AC-5	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A3 3.000% 12/01/50		06/01/2024	Paydown		128,809	128,809	132,834	132,549		(3,740)		(3,740)		128,809				1,746	12/01/2050	1.A
46653J-BK-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A13 3.000% 12/01/50		06/01/2024	Paydown		96,606	96,606	99,625	99,412		(2,805)		(2,805)		96,606				1,309	12/01/2050	1.A
46653J-BM-2	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A15 3.000% 12/01/50		06/01/2024	Paydown		96,606	96,606	99,142	98,960		(2,353)		(2,353)		96,606				1,309	12/01/2050	1.A
46653Q-BP-9	JP MORGAN MORTGAGE TRUST 2021-14-CL-A15 2.500% 05/01/52		06/01/2024	Paydown		322,443	322,443	318,261	319,178		3,265		3,265		322,443				3,380	05/01/2052	1.A
46673*-AA-7	JRD HLD SEC 3.214% 12/15/41		06/15/2024	Redemption 100.0000		267,688	267,688	267,688	267,293		395		395		267,688				2,799	12/15/2041	2.B
47717#-AA-9	JETPEAK LLC SEC 5.000% 06/30/37		06/30/2024	Redemption 100.0000		552,270	552,270	552,270	552,270						552,270				20,802	06/30/2037	4.B PL
47987E-AC-1	Jonah Energy LLC SERIES 20221 CLASS A1 144A 7.200% 12/10/37		06/10/2024	Paydown		1,436,779	1,436,779	1,417,077	1,424,038		12,741		12,741		1,436,779				41,743	12/10/2037	1.G FE
48255K-AA-4	KKR CORE HLD CO SEC 4.000% 08/12/31		05/09/2024	Various		8,927,878	8,927,878	8,927,878	8,900,190						8,927,878				185,074	08/12/2031	2.B PL
48259@-AA-3	KDP CTL PASS PASS THRU 3.300% 06/24/37		06/10/2024	Various		118,936	118,975	118,975	118,975		(39)		(39)		118,936				1,200	06/24/2037	2.B
50155Q-AN-0	KYNDRYL HOLDINGS INC SR NT 6.350% 02/20/34		06/10/2024	J P MORGAN SECURITIES INC		203,670	200,000	199,752			6		6		199,758		3,912	3,912	3,916	02/20/2034	2.B FE
50197@-AA-4	LCPA TAXABLE LEASE REVENUE CTL REV CTL 3.100% 11/10/41		06/10/2024	Redemption 100.0000		49,186	49,186	49,186	49,186						49,186				636	11/10/2041	1.G
502084-A*-7	LMRK ISSUER CO LLC LMRK ISSUER CO 3.900% 01/14/27		05/31/2024	Paydown		83,004	83,004	83,004	83,004						83,004				1,484	01/14/2027	2.B FE
502431-AK-5	L3HARRIS TECH INC SR NT 3.950% 05/28/24		05/28/2024	Maturity		3,419,000	3,419,000	3,410,371	3,418,070		930		930		3,419,000				67,525	05/28/2024	2.B FE
50247@-AA-4	LV STAD EVNTS CO LLC RAIDERS RAIDERS 3.360% 06/30/45		06/30/2024	Redemption 100.0000		466,744	466,744	466,744	466,744						466,744				15,806	06/30/2045	2.A PL
50547V-AD-8	LAC FUNDING LLC ABS 2021 A-R 6.070% 12/31/35		01/15/2024	Paydown		609,383	609,383	609,383	609,383						609,383				11,097	12/31/2035	2.B FE
517834-AG-2	LAS VEGAS SANDS CORPORATION SR NT 3.200% 08/08/24		06/26/2024	Call 100.0000		15,000,000	15,000,000	14,988,150	14,998,476		1,227		1,227		14,999,703		297	297	424,000	08/08/2024	2.C FE
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.960% 12/25/36		06/25/2024	Paydown		8,660	8,240	5,869	1,191		7,048		7,048		8,660				245	12/25/2036	1.A FM
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.960% 12/25/36		05/25/2024	Paydown			2,136	1,518	1,109		1,027		1,027						48	12/25/2036	1.A FM
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.960% 12/25/36		06/25/2024	Paydown		11,915	9,329	6,604	6,316		3,013		3,013		11,915				277	12/25/2036	5.A FM
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.960% 12/25/36		06/25/2024	Paydown		8,545	9,416	6,706	6,499		2,917		2,917		8,545				280	12/25/2036	5.B FM
552732-AB-5	MFRA TRUST A2-144A 2.162% 11/01/56		06/01/2024	Paydown		277,141	277,141	277,141	277,141						277,141				2,477	11/01/2056	1.C FE
552732-AC-3	MFRA TRUST A3-144A 2.264% 11/01/56		06/01/2024	Paydown		277,141	277,141	277,140	277,140						277,141				2,594	11/01/2056	1.F FE
552747-AA-5	MFRA TRUST 2021-INV1 CL A1 144A 0.852% 01/01/56		06/01/2024	Paydown		106,624	106,624	106,622	106,623		1		1		106,624				381	01/01/2056	1.A FE
552747-AB-3	MFRA TRUST 2021-INV1 CL A2 144A 1.057% 01/01/56		06/01/2024	Paydown		53,486	53,486	53,486	53,486						53,486				237	01/01/2056	1.B FE
552747-AC-1	MFRA TRUST 2021-INV1 CL A3 144A 1.262% 01/01/56		06/01/2024	Paydown		127,238	21,185	21,185	21,185						127,238				134	01/01/2056	1.C FE

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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
552747-AC-1	MFRA TRUST 2021-INV1 CL A3 144A 1.262% 01/01/56		05/01/2024	Paydown		(43,853)	62,200	62,200	62,200						(43,853)				307	01/01/2056	1.E FE
55280M-AA-4	MAS GA LFG LLC SR NT SER 2015 5.000% 12/01/35		06/01/2024	Various		540,848	540,848	540,848	540,848						540,848				13,521	12/01/2035	3.C FE
55317X-A*-0	MNR ABS ISSUER I LLC ASSET BACKED SER A-1 8.120% 12/15/38		06/15/2024	Paydown		1,069,600	1,069,600	1,069,600	1,069,600						1,069,600				48,129	12/15/2038	1.G PL
55317X-A@-8	MNR ABS ISSUER I LLC ASSET BACKED SER A-2 8.946% 12/15/38		06/15/2024	Paydown		273,850	273,850	273,850	273,850						273,850				13,580	12/15/2038	2.A PL
553427-AA-3	Maritime Partners LLC SERIES 20231A CLASS A 144A 7.167% 05/15/63		06/15/2024	Paydown		56,988	56,988	56,988	56,988						56,988				1,703	05/15/2063	1.F FE
55396#-AA-0	MEC HOLDINGS LLC SEC 2.900% 05/31/39		06/30/2024	Redemption 100.0000		240,086	240,086	240,086	240,086						240,086				5,279	05/31/2039	2.B PL
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 14 1.740% 10/20/37		06/20/2024	Paydown		264,340	264,340	264,309	264,315		25		25		264,340				1,880	10/20/2037	1.A FE
55400V-AB-7	MVW Owner Trust SERIES 20222A CLASS B 144A 6.550% 10/21/41		06/20/2024	Paydown		1,538,752	1,538,752	1,538,573	1,538,608		144		144		1,538,752				41,000	10/21/2041	1.F FE
571748-AV-4	MARSH & MCLENNAN COMPANIES INC SR NT 3.500% 06/03/24		06/03/2024	Maturity		10,000,000	10,000,000	9,980,700	9,999,044		956		956		10,000,000				175,000	06/03/2024	1.G FE
57456#-AB-1	MAS RNG HOLDCO LLC SEC SER B 3.650% 12/31/39		06/20/2024	Redemption 100.0000		869,493	869,493	869,493	869,493						869,493				15,868	12/31/2039	2.C PL
57643L-LF-1	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 5.971% 11/01/35		06/01/2024	Paydown		(30,736)	2,278	2,158	602						(45,958)		15,221	15,221	28	11/01/2035	1.A FM
57643L-LF-1	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 5.971% 11/01/35		05/01/2024	Paydown		42,934	9,920	9,395	2,622						35,636		7,298	7,298	166	11/01/2035	1.A FM
57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36		06/01/2024	Paydown		402,801	24,485	19,737	17,592						374,356		28,445	28,445	402	02/01/2036	1.A FM
57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36		05/01/2024	Paydown		1,357,439	88,132	71,043	67,255						1,336,563		20,876	20,876	1,138	02/01/2036	2.B FM
57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36		06/01/2024	Paydown		(1,623,139)	24,485	19,737	19,778						(1,627,846)		4,707	4,707	402	02/01/2036	4.A FM
57643L-NX-0	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.219% 02/01/36		06/01/2024	Paydown		90,000	2,457	2,329	2,457						90,000				41	02/01/2036	2.C FM
57643L-NX-0	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.219% 02/01/36		05/01/2024	Paydown		(83,109)	4,434	4,203	4,434						(83,109)				80	02/01/2036	2.C FM
57643M-LE-2	MASTER SSET SEC TRUST SECURITIZATION 20 5.250% 11/01/35		06/01/2024	Paydown		50,000	5,404	5,163	5,338		66		66		50,000				142	11/01/2035	1.A FM
57643M-LE-2	MASTER SSET SEC TRUST SECURITIZATION 20 5.250% 11/01/35		05/01/2024	Paydown		(36,321)	8,275	7,906	8,174		101		101		(36,321)				177	11/01/2035	1.A FM
585495-BN-3	MELLO MTG CAP ACC CAP ACC 2021-MTG1 CL 2.500% 04/01/51		06/01/2024	Paydown		404,230	404,230	406,251	405,957		(1,728)		(1,728)		404,230				4,288	04/01/2051	1.A
58549K-BM-2	MELLO MTG CAP ACC CAP ACC 2021-INV1 CL 2.500% 06/01/51		06/01/2024	Paydown		117,354	117,354	118,546	118,355		(1,001)		(1,001)		117,354				1,236	06/01/2051	1.A
58768P-AB-0	MERCEDES-BENZ AUTO RECEIVABLES SERIES 20221 CLASS A2 5.260% 10/15/25		06/15/2024	Paydown		94,414	94,414	94,362	94,392		22		22		94,414				2,066	10/15/2025	1.A FE
58770A-AB-9	MERCEDES-BENZ AUTO RECEIVABLES SERIES 20231 CLASS A2 5.090% 01/15/26		06/11/2024	LLOYDS SECURITIES INC		222,885	147,562	147,556	147,559		(3)		(3)		222,966		(81)	(81)	3,693	01/15/2026	1.A FE
58770A-AB-9	MERCEDES-BENZ AUTO RECEIVABLES SERIES 20231 CLASS A2 5.090% 01/15/26		05/15/2024	Paydown		7,030	82,439	82,436	82,438		1		1		7,030				1,581	01/15/2026	1.A FE
59020U-2H-7	MERRILL LYNCH MTGE INV TRUST 2005-A9 CL 2A1E 5.925% 12/01/35		06/01/2024	Paydown		(75,857)	2,603	2,088							(78,460)		2,603	2,603	74	12/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
59020U-2H-7	MERRILL LYNCH MTGE INV TRUST 2005-A9 CL 2A1E 5.925% 12/01/35		05/01/2024	Paydown		100,895	20,549	16,486							78,460		22,435	22,435	557	12/01/2035	1.A FM
59020U-HL-2	MERRILL LYNCH MTGE INV TRUST 2004-A3 5.819% 05/01/34		06/01/2024	Paydown		41,649	1,665	1,670	1,669		(4)		(4)		41,649				42	05/01/2034	1.A FM
59020U-HL-2	MERRILL LYNCH MTGE INV TRUST 2004-A3 5.819% 05/01/34		05/01/2024	Paydown			39,984	40,102	40,074		(90)		(90)						802	05/01/2034	1.A FM
59020U-SH-9	MERRILL LYNCH MTGE INV TRUST 2005 5.522% 02/01/35		05/01/2024	Paydown		28,744	28,744	28,492	28,628		116		116		28,744				587	02/01/2035	1.A FM
59020U-SJ-5	MERRILL LYNCH MTGE INV TRUST 2005 5.522% 02/01/35		05/01/2024	Paydown		17,725	17,725	15,820	16,878		847		847		17,725				362	02/01/2035	1.A FM
59183*-AA-3	METROPARK GROUND LEASE CTL SR 4.356% 08/15/55		06/15/2024	Redemption 100.0000		1,579	1,579	1,555	1,557		22		22		1,579				34	08/15/2055	1.D PL
59523U-AL-1	MID-AMERICA APT LP L SR NT 3.750% 06/15/24		06/15/2024	Maturity		35,000,000	35,000,000	34,605,550	34,978,567		21,433		21,433		35,000,000				656,250	06/15/2024	1.G FE
59833C-AA-0	MIDWEST CONNECTOR CAPITAL GUA 3.900% 04/01/24		04/01/2024	Maturity		15,000,000	15,000,000	14,969,700	14,998,365		1,635		1,635		15,000,000				292,500	04/01/2024	2.B FE
60040#-AA-0	MILLENNIUM PIPELINE CO SER 5.330% 06/30/27		06/30/2024	Redemption 100.0000		400,372	400,372	400,372	400,372						400,372				17,028	06/30/2027	1.G FE
61747Y-EA-9	MORGAN STANLEY SR NT 5.855% 05/30/25		05/30/2024	Call 100.0000		2,000,000	2,000,000	1,939,340	965,846		47,945		47,945		1,994,001		5,999	5,999	7,900	05/30/2025	1.E FE
61747Y-EK-7	MORGAN STANLEY SR NT 2.475% 01/21/28		04/17/2024	MITSUBISHI TRUST & BANKING CRP		575,613	625,000	624,424	624,601		91		91		624,692		(49,079)	(49,079)	11,516	01/21/2028	1.E FE
61747Y-EL-5	MORGAN STANLEY SR NT 2.943% 01/21/33		04/17/2024	MORGAN STANEY & CAPITAL SVCS		494,586	600,000	599,785	599,818		33		33		599,851		(105,265)	(105,265)	13,145	01/21/2033	1.E FE
61747Y-FP-5	MORGAN STANLEY SR NT MTN DTD 04/19/24 SER MTN 5.652% 04/13/28		04/18/2024	ROYAL BANK OF CANADA		199,854	200,000	200,000							200,000		(146)	(146)	94	04/13/2028	1. Z
61748H-AR-2	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004-5A 5.836% 07/01/34		06/01/2024	Paydown		14,532	1,017	926	982		34		34		14,532				29	07/01/2034	1.A FM
61748H-AR-2	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004-5A 5.836% 07/01/34		05/01/2024	Paydown		(8,324)	5,190	4,727	5,015		175		175		(8,324)				100	07/01/2034	1.A FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004 5.477% 08/01/34		06/01/2024	Paydown		177,722	1,887	1,769	1,791		97		97		177,722				51	08/01/2034	1.A FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004 5.477% 08/01/34		05/01/2024	Paydown		(167,251)	8,583	8,047	8,144		439		439		(167,251)				175	08/01/2034	1.A FM
61748H-CZ-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2004 5.500% 08/01/34		06/01/2024	Paydown		3,916,499	2,556	2,605	2,572		(16)		(16)		3,916,499				70	08/01/2034	1.A FM
61748H-CZ-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2004 5.500% 08/01/34		05/01/2024	Paydown		(3,894,073)	19,870	20,246	19,991		(121)		(121)		(3,894,073)				379	08/01/2034	1.A FM
61748H-HX-2	MORGAN STANLEY MTG LOAN TRUST MTG TR SER 2005 5.250% 03/01/35		06/01/2024	Paydown		71,711	326	314	326						71,711				10	03/01/2035	1.A FM
61748H-HX-2	MORGAN STANLEY MTG LOAN TRUST MTG TR SER 2005 5.250% 03/01/35		05/01/2024	Paydown		(70,739)	647	623	646		1		1		(70,739)				16	03/01/2035	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 5.250% 03/01/35		06/01/2024	Paydown		122,771	3,071	3,042	3,057		14		14		122,771				81	03/01/2035	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 5.250% 03/01/35		05/01/2024	Paydown		(112,421)	7,279	7,211	7,245		33		33		(112,421)				141	03/01/2035	1.A FM
61748H-KD-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 08/01/35		06/01/2024	Paydown		167,546	24,196	23,767	24,038		(7,177)		(7,177)		167,546				665	08/01/2035	3.A FM
61748H-KD-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 08/01/35		05/01/2024	Paydown		(146,775)	3,910	3,841	3,884		26		26		(146,775)				81	08/01/2035	3.A FM
61748H-KJ-9	MORGAN STANLEY MTG LOAN TRUST MTG 2005-4 CL 5 5.500% 08/01/35		06/01/2024	Paydown		599,368	355,521	340,909	350,293		(102,541)		(102,541)		599,368				9,777	08/01/2035	2.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
61748H-KJ-9	MORGAN STANLEY MTG LOAN TRUST MTG 2005-4 CL 5 5.500% 08/01/35		05/01/2024	Paydown		(294,166)	57,451	55,090	56,606		845		845		(294,166)				1,195	08/01/2035	2.C FM
61748H-PV-7	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 11/01/35		06/01/2024	Paydown		(173,797)	2,171								(175,968)		2,171	2,171	60	11/01/2035	1.A FM
61748H-PV-7	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 11/01/35		05/01/2024	Paydown		181,172	5,204								175,968		5,204	5,204	107	11/01/2035	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 6.640% 06/01/36		06/01/2024	Paydown		829,596	2,828	1,354	753						819,300		10,296	10,296	21	06/01/2036	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 6.640% 06/01/36		05/01/2024	Paydown		(824,831)	1,937	927	515						(826,252)		1,421	1,421	12	06/01/2036	1.A FM
61773*-AA-5	MORONGO BND OF MISSION INDIANS SER A SEC 3.320% 07/12/51		06/30/2024	Various		191,189	191,189	191,189	191,189						191,189				3,814	07/12/2051	1.G PL
61773*-AB-3	MORONGO BND OF MISSION INDIANS SEC SER B 3.440% 07/12/51		06/30/2024	Redemption 100.0000		102,385	102,385	102,385	102,385						102,385				2,646	07/12/2051	1.G PL
618934-AB-9	MOSAIC SOLAR LOANS LLC SERIES 20234A CLASS B 7.260% 05/20/53		06/20/2024	Paydown		107,456	107,456	106,205	106,255		1,201		1,201		107,456				3,265	05/20/2053	1.G FE
61913P-AA-0	MTGIT TRUST 2004-1 CL A1 6.240% 11/25/34		06/25/2024	Paydown		(151)	6,991	5,989	6,329		662		662		(151)				223	11/25/2034	1.A FM
61913P-AA-0	MTGIT TRUST 2004-1 CL A1 6.240% 11/25/34		05/28/2024	Paydown		21,338	14,196	12,161	12,851		1,344		1,344		21,338				624	11/25/2034	1.A FM
61913P-AP-7	MTGIT TRUST 2005-1 CL 1A1 6.100% 02/25/35		06/25/2024	Paydown		52,077	11,003	8,792	10,167		836		836		52,077				335	02/25/2035	1.A FM
61913P-AP-7	MTGIT TRUST 2005-1 CL 1A1 6.100% 02/25/35		05/25/2024	Paydown		(15,183)	25,891	20,689	23,924		1,967		1,967		(15,183)				550	02/25/2035	1.A FM
61945V-AB-7	MOSAIC SOLAR LOANS LLC SERIES 20231A CLASS B 144A 6.920% 06/20/53		06/20/2024	Paydown		156,016	156,016	155,892	155,897		119		119		156,016				4,403	06/20/2053	1.G FE
61946K-AB-0	MOSAIC SOLAR LOANS LLC SERIES 20223A CLASS B 144A 7.360% 06/20/53		06/20/2024	Paydown		472,840	472,840	462,452	463,678		9,162		9,162		472,840				14,135	06/20/2053	1.G FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A 3.100% 04/20/46		06/20/2024	Paydown		159,275	36,420	35,802	35,833		587		587		159,275				565	04/20/2046	1.E FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A 3.100% 04/20/46		05/20/2024	Paydown		(40,467)	82,389	80,990	81,060		1,328		1,328		(40,467)				966	04/20/2046	1.F FE
61946Q-AB-7	MOSAIC SOLAR LOANS LLC 2022-1A CL B 144A 3.160% 12/20/38		06/20/2024	Paydown		1,102,983	1,102,983	1,061,546	1,066,358		36,626		36,626		1,102,983				14,789	12/20/2038	1.G FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A-CL-B 2.090% 04/22/47		06/20/2024	Paydown		147,462	80,140	78,484	78,473		1,667		1,667		147,462				837	04/22/2047	1.E FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A-CL-B 2.090% 04/22/47		05/20/2024	Paydown		56,550	123,872	121,313	121,295		2,577		2,577		56,550				971	04/22/2047	1.G FE
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A-CL-B 1.920% 06/20/52		06/20/2024	Paydown		(294,888)	54,943	54,570	54,593		350		350		(294,888)				527	06/20/2052	1.E FE
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A-CL-B 1.920% 06/20/52		05/20/2024	Paydown		448,994	99,164	98,489	98,532		632		632		448,994				718	06/20/2052	1.G FE
61946U-AB-8	MOSAIC SOLAR LOANS LLC SERIES 20222A CLASS B 144A 5.130% 01/21/53		06/20/2024	Paydown		347,817	347,817	343,840	343,924		3,892		3,892		347,817				7,541	01/21/2053	1.G FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A 2.050% 12/20/46		06/20/2024	Paydown		(1,771,331)	73,754	73,293	73,255		498		498		(1,771,331)				756	12/20/2046	1.E FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A 2.050% 12/20/46		05/20/2024	Paydown		1,987,676	142,592	141,700	141,628		963		963		1,987,676				1,088	12/20/2046	1.G FE
62757@-AB-9	MUSICAPITAL LLC SER-B 5.000% 01/31/52		01/31/2024	Paydown		2,479	2,479	2,479	2,479						2,479				62	01/31/2052	2.B PL
62847R-AB-3	MVW Owner Trust SERIES 20241A CLASS B 5.510% 02/20/43		06/20/2024	Paydown		744,851	744,851	744,680			171		171		744,851				7,760	02/20/2043	1.G FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 14 4.164% 04/20/46		06/20/2024	Paydown		260,549	260,549	260,549	260,549						260,549				4,558	04/20/2046	1.G FE

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
63681#-AA-8	AMAZONCOM INC CTL CTL 2.654% 10/10/42		06/10/2024	Redemption 100.0000		145,886	145,886	145,886	145,886						145,886				1,614	10/10/2042	1.D FE
63935C-AB-7	NAVIENT STUDENT TR 2019-FA CL A2 144A 2.600% 08/15/68		06/15/2024	Paydown		49,847	49,847	48,523	48,889		958		958		49,847				534	08/15/2068	1.A FE
63941J-AA-6	NAVIENT STUDENT TR 2019-GA CL A 144A 2.400% 10/15/68		06/15/2024	Paydown		58,217	58,217	56,723	57,129		1,088		1,088		58,217				584	10/15/2068	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TRUST LOAN TR 2021-A 0.840% 05/15/69		06/15/2024	Paydown		6,001	6,001	6,000	6,000		1		1		6,001				21	05/15/2069	1.A FE
63942J-AA-5	NAVIENT STUDENT LOAN TRUST LN TR 2021-CA 1.060% 10/15/69		06/15/2024	Paydown		12,562	12,562	12,559	12,560		2		2		12,562				55	10/15/2069	1.A FE
64318@-AA-9	NEW CARDINALS STADIUM LLC SR S 6.180% 06/30/32		06/30/2024	Redemption 100.0000		463,835	463,835	463,835	463,835						463,835				28,665	06/30/2032	2.B PL
643528-AF-9	NEW CENTURY ALT MORTGAGE 2006-ALT1 6.667% 07/01/36		06/01/2024	Paydown		1,805,019	3,632								1,801,387		3,632	3,632	21	07/01/2036	1.A FM
643528-AF-9	NEW CENTURY ALT MORTGAGE 2006-ALT1 6.667% 07/01/36		05/01/2024	Paydown		(1,794,062)	7,325								(1,801,387)		7,325	7,325	31	07/01/2036	1.A FM
65339K-CW-8	NEXTERA ENERGY CO GUARNT 6.700% 09/01/54		05/09/2024	SUNTRUST CAPITAL MARKETS INC		148,875	150,000	150,000							150,000		(1,125)	(1,125)	2,010	09/01/2054	2.B FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SE 3.370% 12/31/43		06/30/2024	Redemption 100.0000		348,358	348,358	348,358	348,358						348,358				8,805	12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SE 3.330% 09/30/44		06/30/2024	Redemption 100.0000		436,949	436,949	436,949	436,949						436,949				10,971	09/30/2044	2.C PL
65473P-AQ-8	NISOURCE INC SR NT 5.350% 04/01/34		06/06/2024	JANE STREET EXECUTION SERVICES		247,797	250,000	249,453			12		12		249,464		(1,667)	(1,667)	3,084	04/01/2034	2.B FE
65480W-AB-7	Nissan Auto Receivables Owner SERIES 2023A CLASS A2A 5.340% 02/17/26		06/15/2024	Paydown		267,368	267,368	267,368	267,368						267,368				5,943	02/17/2026	1.A FE
65563#-AA-6	NORDIC HELIUM FUNDING LLC NORDIC HELIUM FUNDING 4.459% 02/28/32		06/03/2024	Paydown		270,505	270,505	270,505	270,505						270,505				4,995	02/28/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FUNDING LLC NORDIC HELIUM FUNDING 9.799% 02/28/32		06/03/2024	Paydown		100,478	100,478	100,478	100,478						100,478				4,343	02/28/2032	4.B PL
655664-AX-8	NORDSTROM INC SR NT SER WI 2.300% 04/08/24		04/08/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				57,500	04/08/2024	3.A FE
67113X-AU-4	ONSLOW BAY FINANCIAL LLC 2021-J1 CL 2.500% 05/01/51		06/01/2024	Paydown		199,066	199,066	200,590	200,394		(1,329)		(1,329)		199,066				2,035	05/01/2051	1.A
67118P-AA-0	New York Mortgage Trust SERIES 2024CP1 CLASS A1 3.750% 02/25/68		06/01/2024	Paydown		521,979	521,979	479,082			42,897		42,897		521,979				4,424	02/25/2068	1.A FE
67389M-AC-5	OAKS MORTGAGE TRUST SERIES TR SER 2015-1 CL A3 1 3.500% 04/01/46		06/01/2024	Paydown		14,539	14,539	14,825	14,696		(157)		(157)		14,539				213	04/01/2046	1.A
67400A-AC-6	OAKS MORTGAGE TRUST SERIES TR SER 2015-2 CL A3 1 3.500% 10/01/45		06/01/2024	Paydown		13,172	13,172	13,199	13,188		(16)		(16)		13,172				194	10/01/2045	1.A
67502#-AA-6	FAIRWAYS LAKEVIL CTL SER 3.390% 08/15/36		06/15/2024	Redemption 100.0000		190,713	190,713	190,713	189,266		1,448		1,448		190,713				3,236	08/15/2036	2.C
67647E-AU-1	OCEANVIEW MORTGAGE TRUST 2021-5-CL-A19-144A 2.500% 10/01/51		06/01/2024	Paydown		168,511	168,511	168,379	168,409		102		102		168,511				1,936	10/01/2051	1.A
677730-A@-2	OHIO VALLEY ELECTRIC CORP SR NT SER 200 6.500% 06/15/40		06/15/2024	Redemption 100.0000		81,636	81,636	81,636	81,636						81,636				5,351	06/15/2040	2.C
69144A-AA-7	OXFORD FINANCE LLC FNDG TR 2020-1A CL 3.101% 02/15/28		06/15/2024	Paydown		53,433	53,433	53,813	53,545		(112)		(112)		53,433				828	02/15/2028	1.F FE
69145B-AA-4	OXFORD 2022-1A CL A2 144A 3.602% 02/15/30		06/15/2024	Paydown		6,159,689	6,159,689	6,159,689	6,159,689						6,159,689				96,343	02/15/2030	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
693652-AB-5	PSMC 2018-1 TRUST TR 2020-2 CL A2 14 3.000% 05/01/50		06/01/2024	Paydown		109,957	109,957	112,946	112,200		(2,243)		(2,243)		109,957				1,487	05/01/2050	1.A
69410*-AN-9	PACEWELL 3 LLC -SER-2018-1-CLASS 4.000% 11/12/31		05/10/2024	Paydown		94,538	94,538	94,538	94,538						94,538				1,891	11/12/2031	1.E
69410T-AA-3	PACEWell 8 Trust SERIES 20231 CLASS A 144A 5.500% 02/10/43		06/10/2024	Paydown		47,440	47,440	45,400	45,512		1,927		1,927		47,440				2,174	02/10/2043	1.A FE
69421*-AE-6	PACE GROUP INC -NT-SER-2020-1 4.100% 10/26/31		06/15/2024	Paydown		92,287	92,287	92,287	50,667						92,287				2,972	10/26/2031	1.C PL
69421*-AG-1	PACE GROUP INC -NT-SER-2020-1 6.764% 12/15/30		06/15/2024	Paydown		5,098	5,098	5,098	5,098						5,098				347	12/15/2030	1.C PL
69421*-AH-9	PACE GROUP INC -NT-SER-2020-1 6.958% 12/15/30		06/15/2024	Paydown		98,005	98,005	98,005	98,005						98,005				6,215	12/15/2030	1.C PL
69421*-AJ-5	PACE GROUP INC ASSET BACKED SER A-9 7.984% 12/15/30		06/15/2024	Paydown		5,571	5,571	5,571	5,571						5,571				293	12/15/2030	1.C PL
69421*-AK-2	PACE GROUP INC ASSET BACKED SER A-10 8.205% 12/15/30		06/15/2024	Paydown		103,163	103,163	103,163							103,163				5,296	12/15/2030	1.C Z
69421*-AL-0	PACE GROUP INC TERM NT SER 2020-1 CLA-11 7.597% 12/15/30		06/15/2024	Paydown		48,411	48,411	48,411							48,411				1,862	12/15/2030	1.C PL
69421*-AM-8	PACE GROUP INC ASSET BACKED SER A-12 7.232% 06/15/34		06/15/2024	Paydown		50,177	50,177	50,177							50,177				756	06/15/2034	1.C Z
701094-AQ-7	PARKER-HANNIFIN CORPORATION SR NT 3.650% 06/15/24		06/15/2024	Maturity		1,400,000	1,400,000	1,399,034	1,399,774		226		226		1,400,000				25,550	06/15/2024	2.A FE
713448-CM-8	PEPSICO INC SR NT 3.600% 03/01/24		05/11/2024	Various																03/01/2024	1.E FE
717081-DM-2	PFIZER INC SR NT 3.400% 05/15/24		05/15/2024	Maturity		5,000,000	5,000,000	4,979,850	4,999,122		878		878		5,000,000				85,000	05/15/2024	1.F FE
72703P-AD-5	PLANET FITNESS 2022-1A CL A2I 144A 3.251% 12/05/51		06/05/2024	Paydown		50,000	50,000	50,000	50,000						50,000				813	12/05/2051	2.B FE
73102Q-AA-4	CONOCOPHILLIPS 144A 5.951% 05/10/37		05/10/2024	Various		668,247	668,247	683,480	676,083		(7,836)		(7,836)		668,247				19,884	05/10/2037	1.F FE
73943#-AD-5	Prairie Breeze Class B Holding B HOLDING 3.550% 05/01/39		06/30/2024	Redemption 100.0000		237,758	237,758	237,758	237,758						237,758				6,344	05/01/2039	2.C PL
74101#-AD-1	Presidio Finance LLC ASSET BACKED SER A-1 7.806% 12/25/38		06/25/2024	Paydown		178,687	82,008	82,008	82,008						178,687				3,201	12/25/2038	1.A
74101#-AD-1	Presidio Finance LLC ASSET BACKED SER A-1 7.806% 12/25/38		05/25/2024	Paydown		198,006	294,684	294,684	294,684						198,006				7,604	12/25/2038	1.G PL
74101#-AE-9	Presidio Finance LLC ASSET BACKED SER A-2 8.418% 12/25/38		06/25/2024	Paydown		727,490	727,490	727,490	727,490						727,490				22,477	12/25/2038	2.B PL
74160M-GN-6	Prime Mortgage Trust 2005-1 CL 5.500% 03/01/35		06/01/2024	Paydown		170,192	3,841	3,840	3,841						170,192				106	03/01/2035	1.A FM
74160M-GN-6	Prime Mortgage Trust 2005-1 CL 5.500% 03/01/35		05/01/2024	Paydown		(158,865)	7,486	7,484	7,486						(158,865)				154	03/01/2035	1.A FM
74160M-MR-0	Prime Mortgage Trust 2005-5 CL 5.500% 11/01/35		06/01/2024	Paydown		18,817	8,685	8,142	8,685						18,817				239	11/01/2035	4.C FM
74160M-MR-0	Prime Mortgage Trust 2005-5 CL 5.500% 11/01/35		05/01/2024	Paydown		7,013	17,145	16,072	17,145						7,013				630	11/01/2035	4.C FM
74331C-AB-4	PROGRESS RESIDENTIAL TRUST 2020-SFR1 2.033% 04/01/37		06/01/2024	Paydown		25,000,000	25,000,000	24,999,695	24,999,921		79		79		25,000,000				254,125	04/01/2037	1.A FE
74331C-AC-2	PROGRESS RESIDENTIAL TRUST 2020-SFR1 2.183% 04/01/37		06/01/2024	Paydown		3,500,000	3,500,000	3,499,931	3,499,982		18		18		3,500,000				38,202	04/01/2037	1.B FE
74331C-AD-0	PROGRESS RESIDENTIAL TRUST 2020-SFR1 2.383% 04/01/37		06/01/2024	Paydown		7,000,000	7,000,000	6,999,818	6,999,953		47		47		7,000,000				83,405	04/01/2037	1.D FE
74331U-AA-6	PROGRESS RESIDENTIAL TRUST SERIES 2022SFR3 CLASS A 144A 3.200% 04/01/39		05/01/2024	Paydown		22,717	22,717	21,754	22,062		655		655		22,717				303	04/01/2039	1.A 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 11	12	13	14	15	16	17	18	19	20	21	22
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
74332X-AA-9	PROGRESS RESIDENTIAL TRUST SERIES 2022SFR4 CLASS A 144A 4.438% 05/01/41		06/01/2024	Paydown		6,061	6,061	6,059	6,059		2		2		6,061				134	05/01/2041	1.A FE
74332Y-AA-7	PROGRESS TR 2022-SFR5 CL A 144A 4.451% 06/01/39		06/01/2024	Paydown		47,538	47,538	47,242	47,326		212		212		47,538				938	06/01/2039	1.A FE
74333W-AE-2	PROGRESS RESIDENTIAL TRUST MSFR-10-CL-C-144A 2.871% 12/01/40		06/01/2024	Paydown		104,000	104,000	103,995	103,996		4		4		104,000				1,223	12/01/2040	1.G FE
74333W-AG-7	PROGRESS RESIDENTIAL TRUST MSFR-10-CL-D-144A 3.120% 12/01/40		06/01/2024	Paydown		100,887	100,887	100,884	100,885		2		2		100,887				1,289	12/01/2040	2.C FE
74351@-AA-6	AMAZONCOM INC CTL PTC CTL 4.067% 07/10/40		06/10/2024	Redemption 100.0000		365,826	365,826	365,826	365,826						365,826				6,202	07/10/2040	1.D
74352*-AA-7	AMAZONCOM INC CTL CTL 3.327% 01/10/41		06/10/2024	Redemption 100.0000		183,480	183,480	183,480	183,480						183,480				2,544	01/10/2041	1.E
74352@-AA-5	AMAZONCOM INC CTL PROJECT DIXIE AMAZON MARKHAM I 2.980% 10/10/41		06/10/2024	Redemption 100.0000		181,572	181,572	181,572	181,572						181,572				2,255	10/10/2041	1.E
74353#-AA-2	AMAZONCOM INC CTL 1600 OSGOOD ST NTH ANDOVER AMA 3.366% 10/10/42		06/10/2024	Redemption 100.0000		66,422	66,422	66,422	66,422						66,422				932	10/10/2042	1.E
74353*-AA-6	AMAZONCOM INC CTL EMERALD PASS AMAZON EL PASO CT 2.695% 11/10/41		05/10/2024	Redemption 100.0000		(601,500)	13,205	13,205	13,205						(601,500)				133	11/10/2041	1.E
74353*-AA-6	AMAZONCOM INC CTL EMERALD PASS AMAZON EL PASO CT 2.695% 11/10/41		06/10/2024	Redemption 100.0000		621,331	6,625	6,625	6,625						621,331				89	11/10/2041	1.E S
743874-AJ-8	PROVIDENT FUNDING MORTGAGE TST MTG TRU 2020-1 3.000% 02/01/50		06/01/2024	Paydown		33,230	33,230	33,578	33,227		4		4		33,230				418	02/01/2050	1.A
74387M-AN-9	PROVIDENT FUNDING MTGE TRUST 2021-J1-CL-A14-144A 2.500% 10/01/51		06/01/2024	Paydown		186,632	186,632	186,486	186,509		123		123		186,632				2,013	10/01/2051	1.A
746245-A*-0	PUREWEST FUNDING LLC A-2 4.827% 12/19/36		06/20/2024	Paydown		624,893	624,893	624,893	624,893						624,893				12,510	12/19/2036	1.G FE
746245-AA-7	PUREWEST FUNDING LLC SERIES 20211 CLASS A1 4.091% 12/22/36		06/20/2024	Paydown		184,463	184,463	178,187	180,245		4,219		4,219		184,463				3,129	12/22/2036	1.G FE
746246-AA-5	PUREWEST FUNDING LLC SERIES 20221 CLASS A1 5.813% 12/05/37		06/05/2024	Paydown		1,495,804	1,495,804	1,491,899	1,087,857		3,904		3,904		1,495,804				30,153	12/05/2037	1.G FE
746246-AB-3	PUREWEST FUNDING LLC SER A-2 6.300% 12/05/37		05/05/2024	Paydown		255,394	255,394	255,394	255,394						255,394				6,074	12/05/2037	2.A FE
74834L-AV-2	QUEST DIAGNOSTICS INC SR NT 4.250% 04/01/24		04/01/2024	Maturity		10,000,000	10,000,000	9,955,400	9,998,649		1,351		1,351		10,000,000				212,500	04/01/2024	2.B FE
74922R-AP-5	Residential Accredit Loans In CL 3A1 5.750% 12/25/24		06/01/2024	Paydown		6,430	286	269			(286)		(286)		6,430				2	12/25/2024	1.G FM
74922R-AP-5	Residential Accredit Loans In CL 3A1 5.750% 12/25/24		05/01/2024	Paydown		(6,430)	572	539			(572)		(572)		(6,430)				2	12/25/2024	6. FM
749350-AN-4	RCKT MORTGAGE TRUST 2020-1 2021-1 CL A 2.500% 03/01/51		06/01/2024	Paydown		168,066	168,066	171,060	170,680		(2,614)		(2,614)		168,066				1,769	03/01/2051	1.A
74936R-AW-4	RCKT MORTGAGE TRUST 2020-1 2021-2 CL A2 2.500% 06/01/51		06/01/2024	Paydown		32,574	32,574	32,681	32,666		(92)		(92)		32,574				339	06/01/2051	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020-1 2020-1 CL A1 14 3.000% 02/01/50		06/01/2024	Paydown		67,562	67,562	68,311	68,272		(710)		(710)		67,562				855	02/01/2050	1.A
749389-AN-2	RCKT MORTGAGE TRUST 2020-1 2020-1 CL A13 1 3.000% 02/01/50		06/01/2024	Paydown		36,752	36,752	37,022	36,952		(199)		(199)		36,752				465	02/01/2050	1.A
74938V-AV-5	RCKT MORTGAGE TRUST 2020-1 2021-4-CL-A21-144A 2.500% 09/01/51		06/01/2024	Paydown		380,704	380,704	382,786	382,325		(1,621)		(1,621)		380,704				4,327	09/01/2051	1.A
74983K-A*-2	Rt Fin LLC ASSET BACKED SER A 7.851% 10/15/43		05/15/2024	Redemption 100.0000		1,456,899	1,456,899	1,456,899	1,456,899						1,456,899				46,277	10/15/2043	1.F PL
750731-AA-9	AUTUMN WIND HQ LLC SR NT 3.744% 02/10/49		06/10/2024	Redemption 100.0000		48,717	48,717	48,717	48,717						48,717				913	02/10/2049	2.A

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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
75101#-AC-0	RAISA FUNDING ABS CL A 5.050% 04/15/37		06/15/2024	Paydown		1,793,172	1,793,172	1,793,172	1,745,486		47,687		47,687		1,793,172				51,045	04/15/2037	1.F FE
75101#-AD-8	RAISA FUNDING ABS CL B 5.685% 04/15/37		05/15/2024	Paydown		72,433	72,433	72,433	72,433						72,433				2,678	04/15/2037	2.B PL
75101#-AE-6	RAISA FUNDING ABS CL C 9.327% 04/15/37		05/15/2024	Paydown		221,755	221,755	221,755	221,755						221,755				13,434	04/15/2037	3.C PL
75101#-AF-3	RAISA FUNDING I LLC ABS CL A 7.596% 06/15/38		05/15/2024	Paydown		1,300,331	1,300,331	1,300,331	1,300,331						1,300,331				23,379	06/15/2038	1.F PL
75101#-AG-1	RAISA FUNDING I LLC ABS CL C 11.710% 06/15/38		05/15/2024	Paydown		339,155	339,155	339,155	339,155						339,155				11,836	06/15/2038	3.C PL
751313-AA-5	RAM LLC SERIES 20241 CLASS A 6.669% 02/15/39		05/15/2024	Paydown		3,128,262	1,980,329	1,980,329							3,128,262				28,536	02/15/2039	1.A Z
751313-AA-5	RAM LLC SERIES 20241 CLASS A 6.669% 02/15/39		06/15/2024	Paydown		32,528	1,180,461	1,180,461							32,528				23,399	02/15/2039	1.A FE
75409J-BG-1	RATE MORTGAGE TRUST TR 2021-J1 CL A31 144 2.500% 07/01/51		06/01/2024	Paydown		109,202	109,202	109,662	109,601		(400)		(400)		109,202				1,125	07/01/2051	1.A
758750-AF-0	REGAL REXNORD CORP SR NT 144A 6.400% 04/15/33		05/02/2024	Tax Free Exchange		14,615,617	14,605,000	14,618,616	14,617,771		(2,153)		(2,153)		14,615,617				511,500	04/15/2033	2.C FE
75884R-AT-0	REGENCY CENTERS LP GUARNT 3.750% 06/15/24		06/15/2024	Maturity		18,000,000	18,000,000	17,895,510	17,992,088		7,912		7,912		18,000,000				337,500	06/15/2024	2.A FE
760759-BB-5	REPUBLIC SERVICES INC SR NT 4.875% 04/01/29		05/29/2024	WELLS FARGO BANK N.A.		147,483	150,000	149,367	149,437		40		40		149,477		(1,994)	(1,994)	4,855	04/01/2029	2.A FE
760985-R3-7	RES ASSET MORTGAGE PROD INC MTG PD -2004 6.040% 02/25/34		06/25/2024	Paydown		9,903	3,339	2,821	3,297		42		42		9,903				97	02/25/2034	1.A FM
760985-R3-7	RES ASSET MORTGAGE PROD INC MTG PD -2004 6.040% 02/25/34		05/28/2024	Paydown		11,401	17,965	15,180	17,741		224		224		11,401				606	02/25/2034	1.A FM
76110W-YE-0	Residential Asset Securities C 2004-KS 4.279% 06/01/34		06/01/2024	Paydown		27,758	1,153	1,153	1,153						27,758				53	06/01/2034	1.A FM
76110W-YE-0	Residential Asset Securities C 2004-KS 4.279% 06/01/34		05/01/2024	Paydown		(26,516)	88	88	88						(26,516)				4	06/01/2034	1.A FM
76111X-P2-3	Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36		06/01/2024	Paydown		25,919	1,872	1,674	1,790						32,045		(6,126)	(6,126)	51	03/01/2036	4.C FM
76111X-P2-3	Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36		06/01/2024	Paydown		57,454	4,280	3,825	4,266						59,555		(2,101)	(2,101)	117	03/01/2036	5.A FM
76111X-P2-3	Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36		05/01/2024	Paydown		(26,432)	54,954	49,119	54,091						(28,500)		2,068	2,068	2,159	03/01/2036	5.A FM
76112B-YB-0	RES ASSET MORTGAGE PROD INC LN 2005-AR5 CL 3 4.545% 09/01/35		06/01/2024	Paydown		108,505	2,467	2,270	2,392		75		75		108,505				53	09/01/2035	4.C FM
76112B-YB-0	RES ASSET MORTGAGE PROD INC LN 2005-AR5 CL 3 4.545% 09/01/35		05/01/2024	Paydown		10,001	116,055	106,798	112,536		3,519		3,519		10,001				2,051	09/01/2035	4.C FM
76912*-AA-5	Riverside Energy Michigan LLC ABS I LLC 4.802% 04/10/37		04/10/2024	Paydown		858,745	376,667	376,667	376,667						858,745				6,029	04/10/2037	2.B PL
76912*-AA-5	Riverside Energy Michigan LLC ABS I LLC 4.802% 04/10/37		06/10/2024	Paydown		124,348	606,427	606,427	606,427						124,348				13,156	04/10/2037	2.B FE
77678#-AA-3	Rosales Solar Holdings LLC SEC 4.190% 12/31/49		06/30/2024	Redemption 100.0000		60,688	60,688	60,688	60,688						60,688				2,549	12/31/2049	3.C PL
77775*-BW-0	Rosenthal & Rosenthal Inc. ROSENTHAL & ROSENTHAL 7.910% 04/01/27		04/01/2024	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				79,100	04/01/2027	2.B PL
78396Y-AA-1	Sesac Finance LLC SESAC FINANCE 5.216% 07/25/49		04/25/2024	Paydown		25,000	25,000	25,992	25,018		(18)		(18)		25,000				652	07/25/2049	2.C FE
78396Y-AB-9	Sesac Finance LLC 2022-1 CL A2 144A 5.500% 07/25/52		04/25/2024	Paydown		22,500	22,500	21,904	21,915		585		585		22,500				619	07/25/2052	2.C FE
78396Y-AD-5	Sesac Finance LLC SERIES 20241 CLASS A2 6.421% 01/25/54		04/25/2024	Paydown		40,000	40,000	40,000							40,000				549	01/25/2054	2.C Z

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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
78471K-AE-1	SOFI MORTGAGE TRUST TR 2016-1A CL 1A4 144 3.000% 11/01/46		06/01/2024	Paydown		173,547	173,548	160,269	161,252		12,295		12,295		173,547				2,465	11/01/2046	1.A
78486*-AG-4	SSHCOF III ABS SER 2020-1 CL A7 3.750% 04/15/30		03/15/2024	Paydown		81,065	81,065	81,065	81,065						81,065				115	04/15/2030	1.C PL
78486*-AP-4	SSHCOF III ASSET BACKED SER A14 7.683% 09/15/28		03/15/2024	Paydown		409,478	409,478	409,478	409,478						409,478				705	09/15/2028	1.C PL
785592-AJ-5	CHENIERE ENERGY INC. SR SE 5.750% 05/15/24		05/15/2024	Maturity		601,000	601,000	601,000	601,000						601,000				17,279	05/15/2024	2.A FE
785592-AM-8	CHENIERE ENERGY PARTNERS SR SE 5.625% 03/01/25		06/07/2024	Call 100.0000		1,000,000	1,000,000	1,035,920	1,015,826		(8,615)		(8,615)		1,007,211		(7,211)	(7,211)	43,125	03/01/2025	2.A FE
80285X-AB-1	Santander Drive Auto Receivabl SERIES 20233 CLASS A2 6.080% 08/17/26		06/15/2024	Paydown		302,046	302,046	302,033	302,037		10		10		302,046				7,597	08/17/2026	1.A FE
80287E-AE-5	SANTANDER DRIVE AUTO REC TRUST 2021-3-CL-C 0.950% 09/15/27		05/15/2024	Paydown		62,406	62,406	62,542	62,427		(21)		(21)		62,406				221	09/15/2027	1.A FE
80287F-AB-8	SANTANDER DRIVE AUTO RECEIVABL SERIES 20227 CLASS A2 5.810% 01/15/26		04/15/2024	Paydown		74,383	74,383	74,388	74,384		(2)		(2)		74,383				1,441	01/15/2026	1.A FE
80287G-AB-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 20231 CLASS A2 5.360% 05/15/26		05/15/2024	Paydown		110,868	110,868	110,863	110,866		1		1		110,868				2,203	05/15/2026	1.A FE
80287J-AB-0	Santander Drive Auto Receivabl SERIES 20232 CLASS A2 5.870% 03/16/26		06/15/2024	Paydown		225,585	225,585	225,575	225,580		5		5		225,585				5,491	03/16/2026	1.A FE
802918-AC-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 20226 CLASS A3 4.490% 11/16/26		06/15/2024	Paydown		124,482	124,482	123,821	123,881		601		601		124,482				2,311	11/16/2026	1.A FE
81733Y-AA-7	Sequoia Mortgage Trust TR 2015-2 CL A1 14 3.500% 05/01/45		05/01/2024	Paydown		30,729	30,729	31,440	31,375		(646)		(646)		30,729				409	05/01/2045	1.A
81743A-AA-7	Sequoia Mortgage Trust TR 2019-5 CL A1 14 3.500% 12/01/49		06/01/2024	Paydown		284,729	284,729	289,712	289,458		(4,729)		(4,729)		284,729				4,574	12/01/2049	1.A
81743A-AU-3	Sequoia Mortgage Trust TR 2019-5 CL A19 1 3.500% 12/01/49		06/01/2024	Paydown		36,872	36,872	37,333	37,206		(334)		(334)		36,872				592	12/01/2049	1.A
81744F-AZ-0	Sequoia Mortgage Trust TR 2004-3 CL A 6.228% 05/20/34		06/20/2024	Paydown		195,120	1,170	1,088	1,157		12		12		195,120				37	05/20/2034	1.A FM
81744F-AZ-0	Sequoia Mortgage Trust TR 2004-3 CL A 6.228% 05/20/34		05/20/2024	Paydown		(182,706)	11,244	10,457	11,127		117		117		(182,706)				255	05/20/2034	1.A FM
81744F-BF-3	Sequoia Mortgage Trust TR 2004-4 CL A 6.248% 05/20/34		06/20/2024	Paydown		(154,769)	134	120	126		7		7		(154,769)				4	05/20/2034	1.B FM
81744F-BF-3	Sequoia Mortgage Trust TR 2004-4 CL A 6.248% 05/20/34		06/20/2024	Paydown		59,101	11,925	11,187	11,527		398		398		59,101				349	05/20/2034	2.C FM
81744F-BF-3	Sequoia Mortgage Trust TR 2004-4 CL A 6.248% 05/20/34		05/20/2024	Paydown		123,197	15,470	14,506	14,950		520		520		123,197				609	05/20/2034	2.C FM
81744L-AZ-7	Sequoia Mortgage Trust TR 2007-2 CL 1A2 5.833% 06/20/36		06/20/2024	Paydown		(12,577)	5,018	4,366	4,614		404		404		(12,577)				146	06/20/2036	1.A FM
81744L-AZ-7	Sequoia Mortgage Trust TR 2007-2 CL 1A2 5.833% 06/20/36		05/20/2024	Paydown		42,500	24,905	21,667	22,898		2,007		2,007		42,500				504	06/20/2036	1.A FM
81745N-AR-0	Sequoia Mortgage Trust TR 2014-1 CL 2A5 1 4.000% 04/01/44		06/01/2024	Paydown		6,454	6,454	6,538	6,546		(92)		(92)		6,454				107	04/01/2044	1.A
81745X-AA-5	Sequoia Mortgage Trust TR 2017-4 CL A1 14 3.500% 07/01/47		06/01/2024	Paydown		18,241	18,241	18,654	18,617		(377)		(377)		18,241				266	07/01/2047	1.A
81746K-AA-2	Sequoia Mortgage Trust TR 2017-2 CL A1 14 3.500% 02/01/47		05/01/2024	Paydown		15,928	15,928	16,060	16,026		(98)		(98)		15,928				209	02/01/2047	1.A
81746L-AA-0	Sequoia Mortgage Trust TR 2015-3 CL A1 14 3.500% 07/01/45		06/01/2024	Paydown		147,405	147,405	148,050	147,824		(419)		(419)		147,405				2,134	07/01/2045	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					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
81746L-AU-6	Sequoia Mortgage Trust TR 2015-3 CL A19 1 3.500% 07/01/45		06/01/2024	Paydown		56,212	56,212	56,173	56,181		31		31		56,212				814	07/01/2045	1.A
81746N-AA-6	Sequoia Mortgage Trust TR 2016-3 CL A1 14 3.500% 11/01/46		05/01/2024	Paydown		71,503	71,503	73,838	73,089		(1,586)		(1,586)		71,503				944	11/01/2046	1.A
81746Q-AU-5	Sequoia Mortgage Trust TR 2018-2 CL A19 1 3.500% 02/01/48		06/01/2024	Paydown		10,196	10,196	10,191	10,192		4		4		10,196				149	02/01/2048	1.A
81746R-AA-7	Sequoia Mortgage Trust TR 2016 CL 2A1 144 3.500% 08/01/46		06/01/2024	Paydown		51,148	51,148	52,569	52,443		(1,294)		(1,294)		51,148				787	08/01/2046	1.A
81746V-AU-4	Sequoia Mortgage Trust TR 2018-3 CL A19 1 3.500% 03/01/48		06/01/2024	Paydown		22,260	22,260	21,825	21,941		318		318		22,260				324	03/01/2048	1.A
81746X-AA-4	Sequoia Mortgage Trust TR 2017-3 CL A1 14 3.500% 04/01/47		06/01/2024	Paydown		8,271	8,271	8,218	8,231		40		40		8,271				112	04/01/2047	1.A
81746Y-AA-2	Sequoia Mortgage Trust TR 2019-2 CL A1 14 4.000% 06/01/49		06/01/2024	Paydown		19,913	19,913	20,293	20,272		(359)		(359)		19,913				327	06/01/2049	1.A
81746Y-AU-8	Sequoia Mortgage Trust TR 2019-2 CL A19 1 4.000% 06/01/49		06/01/2024	Paydown		7,387	7,387	7,498	7,470		(83)		(83)		7,387				121	06/01/2049	1.A
81747C-AA-9	Sequoia Mortgage Trust TR 2019-CH2 CL A1 4.500% 08/01/49		06/01/2024	Paydown		36,996	36,996	38,069	37,638		(641)		(641)		36,996				829	08/01/2049	1.A
81747D-AA-7	Sequoia Mortgage Trust TR 2018-CH1 CL A1 4.000% 03/01/48		06/01/2024	Paydown		1,600	1,600	1,626	1,618		(18)		(18)		1,600				27	03/01/2048	1.A
81747D-AU-3	Sequoia Mortgage Trust TR 2018-CH1 CL A19 4.000% 03/01/48		06/01/2024	Paydown		2,341	2,341	2,370	2,361		(20)		(20)		2,341				39	03/01/2048	1.A
81747J-AA-4	Sequoia Mortgage Trust TR 2018-6 CL A1 14 4.000% 07/01/48		06/01/2024	Paydown		9,292	9,292	9,346	9,335		(43)		(43)		9,292				155	07/01/2048	1.A
81747W-AA-5	Sequoia Mortgage Trust TR 2018-7 CL A1 14 4.000% 09/01/48		06/01/2024	Paydown		1,741	1,741	1,741	1,741						1,741				29	09/01/2048	1.A
81748B-AB-8	Sequoia Mortgage Trust TR 2019-3 CL A2 14 3.500% 09/01/49		06/01/2024	Paydown		32,222	32,222	32,791	32,736		(514)		(514)		32,222				464	09/01/2049	1.A
81748B-AV-4	Sequoia Mortgage Trust TR 2019-3 CL A20 1 3.500% 09/01/49		06/01/2024	Paydown		26,890	26,890	27,247	27,213		(323)		(323)		26,890				388	09/01/2049	1.A
81748C-AU-4	Sequoia Mortgage Trust 2021-9-CL-A19-144A 2.500% 01/01/52		06/01/2024	Paydown		255,731	255,731	253,813	254,062		1,670		1,670		255,731				2,687	01/01/2052	1.A
81748G-AA-9	Sequoia Mortgage Trust TR 2019-CH3 CL A1 4.000% 09/01/49		06/01/2024	Paydown		88,803	88,803	90,511	90,269		(1,466)		(1,466)		88,803				1,729	09/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust TR 2020-2 CL A1 14 3.500% 03/01/50		06/01/2024	Paydown		227,826	227,826	233,450	233,118		(5,292)		(5,292)		227,826				3,294	03/01/2050	1.A
81748K-BN-1	Sequoia Mortgage Trust TR 2020-2 CL A19 1 3.500% 03/01/50		06/01/2024	Paydown		91,130	91,130	93,095	93,540		(2,410)		(2,410)		91,130				1,318	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust TR 2020-1 CL A1 14 3.500% 02/01/50		06/01/2024	Paydown		57,902	57,902	59,231	59,152		(1,250)		(1,250)		57,902				776	02/01/2050	1.A
81748M-AU-2	Sequoia Mortgage Trust TR 2020-1 CL A19 1 3.500% 02/01/50		06/01/2024	Paydown		11,187	11,187	11,409	11,345		(158)		(158)		11,187				150	02/01/2050	1.A
81748W-AU-0	Sequoia Mortgage Trust TR 2021-4 CL A19 1 2.500% 06/01/51		06/01/2024	Paydown		265,915	265,915	268,823	268,436		(2,521)		(2,521)		265,915				2,989	06/01/2051	1.A
81748X-AU-8	Sequoia Mortgage Trust TR 2021-5 CL A19 1 2.500% 07/01/51		06/01/2024	Paydown		234,294	234,294	235,099	234,980		(686)		(686)		234,294				2,338	07/01/2051	1.A
81761T-AA-3	ServiceMaster Brands 2020-1 CL A 2.841% 01/30/51		04/30/2024	Paydown		5,000	5,000	5,000	5,000						5,000				71	01/30/2051	2.C FE
81761T-AG-0	ServiceMaster Brands 2021-1 CL A 3.113% 07/30/51		04/30/2024	Paydown		50,000	50,000	50,000	50,000						50,000				778	07/30/2051	2.C FE

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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
817743-AJ-6	Servpro Master Issuer LLC SERIES 20241A CLASS A2 6.174% 01/25/54		04/25/2024	Paydown		31,250	31,250	31,250							31,250				488	01/25/2054	2.C FE
81786@-AA-6	MASCO CORP CTL CTL PTC SER 5.560% 05/15/32		06/15/2024	Redemption 100.0000		270,289	270,289	270,289	270,289						270,289				6,281	05/15/2032	1.E PL
82281E-AA-5	Shellpoint Co-Originator Trust TR 2016-1 C 3.500% 11/01/46		06/01/2024	Paydown		13,606	13,606	13,746	13,708		(102)		(102)		13,606				200	11/01/2046	1.A
82436*-AA-0	Sherwin-Williams Winter Haven SHERWIN-WILLIAMS WINTER HAVEN 4.650% 06/15/38		06/15/2024	Redemption 100.0000		132,268	132,268	132,268	132,268						132,268				2,564	06/15/2038	1.F PL
82650T-AB-3	Sierra Receivables Funding Co 2022-2A CL B 144A 5.040% 06/20/40		06/20/2024	Paydown		340,537	340,537	340,482	340,505		33		33		340,537				7,017	06/20/2040	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING 2020-2A CL B 2.320% 07/20/37		06/20/2024	Paydown		269,734	269,734	269,663	269,681		53		53		269,734				2,606	07/20/2037	1.F FE
82652T-AB-1	SIERRA RECEIVABLES FUNDING 2022-1A CL B 144A 3.550% 10/20/38		06/20/2024	Paydown		842,360	842,360	842,320	842,326		34		34		842,360				12,523	10/20/2038	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1-CL-A 2.230% 08/17/51		06/17/2024	Paydown		93,662	93,662	93,617	93,633		29		29		93,662				874	08/17/2051	1.F FE
82667C-AD-7	SIGNAL RAIL I LLC SERIES 20241A CLASS B 6.110% 05/17/54		06/17/2024	Paydown		10,839	10,839	10,834			5		5		10,839				46	05/17/2054	1.F FE
826934-AA-9	SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS A 144A 5.830% 07/20/39		06/20/2024	Paydown		563,622	563,622	563,468	563,485		137		137		563,622				13,680	07/20/2039	1.A FE
826934-AB-7	SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS B 144A 6.320% 07/20/39		06/20/2024	Paydown		1,690,867	1,690,867	1,690,530	1,690,566		301		301		1,690,867				44,488	07/20/2039	1.F FE
83012@-AA-8	6823 ENERGY PART TULANE UNIV 3.150% 01/15/52		06/15/2024	Redemption 100.0000		37,284	37,284	37,284	37,284						37,284				490	01/15/2052	1.F
830867-AA-5	DELTA AIRLINES INC SR SE 4.500% 10/20/25		04/27/2024	Redemption 100.0000		1,322,133	1,322,133	1,322,133	1,322,133						1,322,133				44,614	10/20/2025	2.B FE
83416W-AB-9	SOLAR STAR FUNDING LLC GUAR 3.950% 06/30/35		06/30/2024	Various		136,322	136,322	136,322	136,322						136,322				5,511	06/30/2035	2.B FE
83421#-AA-1	Solgen Llc SR NT 3.930% 09/30/36		06/30/2024	Redemption 100.0000		848,397	848,397	848,397	848,397						848,397				34,176	09/30/2036	2.C PL
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A 3.845% 01/20/50		06/20/2024	Paydown		42,500	42,500	42,500	42,500						42,500				681	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A 2.636% 08/20/51		06/20/2024	Paydown		44,000	44,000	44,000	44,000						44,000				483	08/20/2051	2.B FE
841504-AB-9	SOUTHEAST SUPPLY HEADER SR NT 4.250% 06/15/24		06/15/2024	Maturity		19,990,000	19,990,000	20,134,179	19,998,457		(8,457)		(8,457)		19,990,000				424,788	06/15/2024	5.A FE
842400-HB-2	SO CAL EDISON CO 1ST MTG 1.100% 04/01/24		04/01/2024	Maturity		550,000	550,000	550,000	550,000						550,000				3,025	04/01/2024	1.G FE
84756N-AD-1	Spectra Energy Partners, LP SR NT 4.750% 03/15/24		05/11/2024	Various																03/15/2024	2.A FE
84860*-AB-9	SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 3.850% 06/30/36		06/30/2024	Redemption 100.0000		131,919	131,919	131,919	131,919						131,919				3,849	06/30/2036	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 5.300% 06/30/36		06/30/2024	Various		144,453	144,453	144,453	144,453						144,453				3,846	06/30/2036	2.C PL
84929#-AA-6	Spower Finance 1 Llc SR SECURED 4.550% 12/31/36		06/30/2024	Redemption 100.0000		844,800	844,800	844,800	844,800						844,800				39,363	12/31/2036	3.A PL
84929*-AA-0	Spower Finco 2 LLC SR SEC NTS DU 4.960% 12/31/41		06/30/2024	Redemption 100.0000		582,292	582,292	582,292	582,292						582,292				29,181	12/31/2041	3.C PL
85208N-AD-2	Sprint Spectrum Co Llc SPEC I SR SE 4.738% 03/20/25		06/20/2024	Various		271,020	271,020	282,701	271,348		(328)		(328)		271,020				6,497	03/20/2025	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 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
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR 5.000% 04/01/39		04/01/2024	Redemption 100.0000		154,704	154,704	154,704	154,704						154,704				3,868	04/01/2039	2.C PL
86206@-AA-7	STONEHENGE CAP FUND NE III LLC SEC 5.500% 07/31/26		04/30/2024	Redemption 100.0000		327,441	327,441	327,441	327,441						327,441				9,005	07/31/2026	1.E FE
86212X-AP-5	STORE Master Funding LLC SERIES 20241A CLASS A4 5.940% 05/20/54		06/20/2024	Paydown		8,125	8,125	8,123			2		2		8,125				63	05/20/2054	1.C FE
863579-AM-0	Structured Adjustable Rate Mtg 2004-12 CL 5.789% 09/01/34		06/01/2024	Paydown		(47,114)	3,607	3,258	3,511		96		96		(47,114)				104	09/01/2034	1.A FM
863579-AM-0	Structured Adjustable Rate Mtg 2004-12 CL 5.789% 09/01/34		05/01/2024	Paydown		57,472	6,752	6,097	6,572		179		179		57,472				147	09/01/2034	1.A FM
863579-AQ-1	Structured Adjustable Rate Mtg 2004-12 CL 5.847% 09/01/34		06/01/2024	Paydown		(1,940,743)	2,177	1,955	2,103		74		74		(1,940,743)				64	09/01/2034	1.A FM
863579-AQ-1	Structured Adjustable Rate Mtg 2004-12 CL 5.847% 09/01/34		05/01/2024	Paydown		1,946,944	4,024	3,613	3,887		136		136		1,946,944				89	09/01/2034	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INV INC MTG INVE 2003 6.133% 11/19/33		06/20/2024	Paydown		500,000	6,308	5,833	6,037		271		271		500,000				191	11/19/2033	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INV INC MTG INVE 2003 6.133% 11/19/33		05/20/2024	Paydown		(475,646)	18,046	16,687	17,270		776		776		(475,646)				425	11/19/2033	1.A FM
86359B-NU-1	Structured Adjustable Rate Mtg 2004-4 CL 6.814% 04/01/34		06/01/2024	Paydown		(1,986,048)	1,358	1,167	1,281		77		77		(1,986,048)				46	04/01/2034	1.A FM
86359B-NU-1	Structured Adjustable Rate Mtg 2004-4 CL 6.814% 04/01/34		05/01/2024	Paydown		2,001,136	13,731	11,804	12,954		777		777		2,001,136				338	04/01/2034	1.A FM
86359B-WG-2	Structured Adjustable Rate Mtg 2004-8 CL 6.575% 07/01/34		06/01/2024	Paydown		(138,320)	1,998	1,976	1,987		12		12		(138,320)				65	07/01/2034	1.A FM
86359B-WG-2	Structured Adjustable Rate Mtg 2004-8 CL 6.575% 07/01/34		05/01/2024	Paydown		149,344	9,026	8,924	8,974		52		52		149,344				206	07/01/2034	1.A FM
86359D-US-4	STRUCTURED ASSET SEC CORP TR 2005-5N CL 3A1B 6.173% 11/01/35		06/01/2024	Paydown		6,752	16,129	14,634	15,820		309		309		6,752				357	11/01/2035	1.A FM
86359D-US-4	STRUCTURED ASSET SEC CORP TR 2005-5N CL 3A1B 6.173% 11/01/35		05/01/2024	Paydown		66,827	57,450	52,126	56,350		1,100		1,100		66,827				1,165	11/01/2035	1.A FM
86359L-BL-2	STRUCTURED ASSET MTG INV INC MTG INVE 2004 5.743% 05/19/34		06/20/2024	Paydown		(72,939)	3,718	3,360	3,496		222		222		(72,939)				107	05/19/2034	1.A FM
86359L-BL-2	STRUCTURED ASSET MTG INV INC MTG INVE 2004 5.743% 05/19/34		05/20/2024	Paydown		87,324	10,667	9,641	10,030		637		637		87,324				1,031	05/19/2034	1.A FM
86744T-AB-2	Sunnova Energy International I HELIOS ISSUER VI 2.010% 07/20/48		06/20/2024	Paydown		104,441	104,441	104,399	104,403		39		39		104,441				942	07/20/2048	1.G FE
86744V-AA-9	Sunnova Energy International I SERIES 2022B CLASS A 144A 5.000% 08/20/49		06/20/2024	Paydown		132,522	132,522	131,604	131,832		690		690		132,522				2,781	08/20/2049	1.G FE
86744W-AB-5	Sunnova Energy International I SERIES 2022C CLASS B 144A 5.600% 11/22/49		06/20/2024	Paydown		54,583	54,584	49,681	50,239		4,345		4,345		54,583				1,291	11/22/2049	1.G FE
86744X-AA-5	Sunnova Energy International I 2022-1 CL A 144A 4.950% 04/30/57		04/30/2024	Paydown		63,940	63,940	61,671	61,999		1,942		1,942		63,940				1,583	04/30/2057	1.G FE
86744Y-AA-3	Sunnova SOL VI Issuer LLC SERIES 20241A CLASS A 5.650% 01/30/59		04/30/2024	Paydown		39,064	39,064	37,245			1,819		1,819		39,064				472	01/30/2059	1.G Z
86745A-AB-2	Sunnova Energy International I 2022-A CL B 144A 3.130% 02/22/49		06/20/2024	Paydown		455,823	455,823	445,640	446,518		9,304		9,304		455,823				5,951	02/22/2049	1.G FE
86745N-AA-6	Sunnova Energy International I SUNNOVA SOL ISSUER 3.350% 02/01/55		04/30/2024	Paydown		37,438	37,438	37,424	37,427		11		11		37,438				627	02/01/2055	1.G FE
86745P-AA-1	Sunnova Energy International I SUNNOVA SOL ISSUER 2.730% 10/30/30		04/30/2024	Paydown		35,506	35,506	35,497	35,500		7		7		35,506				485	10/30/2030	1.G 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
86745R-AB-5	Sunnova Energy International I 2021-C-CL-B-144A 2.330% 10/20/48		06/20/2024	Paydown		109,610	109,610	109,581	109,584		27		27		109,610				1,091	10/20/2048	1.G FE
86746C-AA-9	Sunnova Energy International I HELIOS ISSUER 2.980% 06/20/47		06/20/2024	Paydown		81,074	81,074	81,069	81,069		5		5		81,074				1,025	06/20/2047	1.G FE
86746E-AA-5	Sunnova Energy International I HELIOS ISSUER 1.800% 02/20/48		06/20/2024	Paydown		200,522	200,522	200,520	200,520		2		2		200,522				1,511	02/20/2048	1.G FE
86772H-AA-5	Sunrun Inc. 2021-2A-CL-A-144A 2.270% 01/30/57		04/30/2024	Paydown		139,561	139,561	139,507	139,513		48		48		139,561				1,584	01/30/2057	1.G FE
86772R-AA-3	Sunrun Inc. SERIES 20221A CLASS A 144A 4.750% 07/30/57		04/30/2024	Paydown		104,671	104,671	103,819	103,899		772		772		104,671				2,486	07/30/2057	1.G FE
86772Y-AA-8	Sunrun Inc. SERIES 20231A CLASS A 144A 5.750% 01/30/59		04/30/2024	Paydown		53,355	53,355	52,333	52,372		984		984		53,355				1,534	01/30/2059	1.G FE
87222P-AV-5	TBW Mortgage Backed Pass Throu BACKED PASS THRU -2006 6.130% 01/01/37		06/01/2024	Paydown		101,012	9,084	7,389	1,156						76,806		24,206	24,206	95	01/01/2037	1.A FM
87222P-AV-5	TBW Mortgage Backed Pass Throu BACKED PASS THRU -2006 6.130% 01/01/37		05/01/2024	Paydown		(68,816)	23,112	18,799	2,940						(88,988)		20,172	20,172	218	01/01/2037	1.A FM
872480-AA-6	TIF Funding II LLC 2020-1A CL 2.090% 08/20/45		06/20/2024	Paydown		500,000	500,000	499,782	500,000						500,000				4,354	08/20/2045	1.F FE
87267C-AA-6	Tribute Rail LLC 2021-1 CL A 144A 2.070% 06/19/51		06/17/2024	Paydown		200,747	200,747	200,705	200,725		22		22		200,747				1,721	06/19/2051	1.F FE
87320*-AH-3	Twain Funding I 2018-A11 6.690% 05/10/31		02/10/2024	Paydown		70,198	70,198	70,198	70,198						70,198				1,174	05/10/2031	1.E PL
87320*-AJ-9	Twain Funding I ASSET BACKED SER 2018 7.310% 05/10/31		02/10/2024	Paydown		(61,593)	27,971	27,971	27,971						(61,593)				947	05/10/2031	1.E Z
87320*-AJ-9	Twain Funding I ASSET BACKED SER 2018 7.310% 05/10/31		05/10/2024	Paydown		114,145	24,581	24,581	24,581						114,145				1,273	05/10/2031	1.E PL
87407R-AA-4	TAL Advantage VII LLC 2020-1A 2.050% 09/20/45		06/20/2024	Paydown		761,250	761,250	751,669	753,571		7,679		7,679		761,250				6,502	09/20/2045	1.F FE
879360-AB-1	TELEDYNE TECHNOLOGIES INC SR NT 0.950% 04/01/24		04/01/2024	Maturity		1,500,000	1,500,000	1,498,260	1,499,854		146		146		1,500,000				7,125	04/01/2024	2.B FE
88105#-AA-3	Terraform Phoenix I Llc SR NT 3.380% 12/31/43		06/30/2024	Redemption 100.0000		412,119	412,119	412,119	412,119						412,119				10,490	12/31/2043	2.C PL
88307*-AA-3	Texoma Wind, LLC SR SEC NT DUE 4.120% 06/30/34		06/30/2024	Redemption 100.0000		1,469,552	1,469,552	1,469,552	1,469,552						1,469,552				64,294	06/30/2034	2.C PL
88315L-AE-8	Textainer Group Holdings Limit 2020-1A 2.730% 08/21/45		06/20/2024	Paydown		393,606	393,606	393,539	393,566		41		41		393,606				4,475	08/21/2045	1.F FE
88315L-AF-5	Textainer Group Holdings Limit 2020-1A 4.940% 08/21/45		06/20/2024	Paydown		112,437	112,437	111,476	111,656		780		780		112,437				2,313	08/21/2045	2.B FE
88315L-AG-3	Textainer Group Holdings Limit 2020-2A 2.100% 09/20/45		06/20/2024	Paydown		533,198	533,198	529,059	529,261		3,937		3,937		533,198				4,654	09/20/2045	1.F FE
88315L-AJ-7	Textainer Group Holdings Limit SERIES 20203A CLASS A 144A 2.110% 09/20/45		06/20/2024	Paydown		68,250	68,250	61,913	63,145		5,105		5,105		68,250				600	09/20/2045	1.F FE
88315L-AL-2	Textainer Group Holdings Limit 2021-1A 1.680% 02/20/46		06/20/2024	Paydown		292,639	292,640	286,854	287,990		4,650		4,650		292,639				2,049	02/20/2046	1.F FE
88315L-AN-8	Textainer Group Holdings Limit 2021-1A 2.520% 02/20/46		06/20/2024	Paydown		56,145	56,145	56,121	56,129		16		16		56,145				590	02/20/2046	2.B FE
88315L-AQ-1	Textainer Group Holdings Limit 2021-2A 2.230% 04/20/46		06/20/2024	Paydown		458,000	458,000	453,357	454,265		3,735		3,735		458,000				4,256	04/20/2046	1.F FE
88315L-AS-7	Textainer Group Holdings Limit 2021-3A-CL-A-144A 1.940% 08/20/46		06/20/2024	Paydown		745,500	745,500	689,540	689,470		56,030		56,030		745,500				6,026	08/20/2046	1.F FE
886312-AU-1	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-2 C 3.500% 07/01/48		06/01/2024	Paydown		49,496	49,496	47,957	47,543		1,953		1,953		49,496				720	07/01/2048	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					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
88632A-AA-6	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-3 C 4.000% 11/01/48		06/01/2024	Paydown		5,419	5,419	5,364	5,337		82		82		5,419				91	11/01/2048	1.A
887389-AJ-3	TIMKEN COMPANY SR NT 3.875% 09/01/24		06/24/2024	Call 100.0000		14,790,000	14,790,000	14,647,340	14,776,477		9,857		9,857		14,786,334		3,666	3,666	466,450	09/01/2024	2.B FE
891940-AB-4	Toyota Auto Receivables Owner SERIES 2023A CLASS A2 5.050% 01/15/26		06/15/2024	Paydown		400,699	400,699	400,033	400,328		371		371		400,699				8,423	01/15/2026	1.A FE
89255#-AA-9	Trademark Royal SR SEC NTS D 4.920% 07/01/48		06/01/2024	Redemption 100.0000		20,294	20,294	20,294	20,294						20,294				416	07/01/2048	1.F PL
89609M-AA-7	TRIBUTE RAIL 2022-1 CL A 144A 4.760% 05/17/52		06/17/2024	Paydown		219,923	219,923	219,879	219,894		29		29		219,923				4,317	05/17/2052	1.F FE
89656G-AC-8	Trinity Rail Leasing L.P. SERIES 20241A CLASS A 5.780% 05/19/54		06/19/2024	Paydown		70,833	70,833	70,820			14		14		70,833				216	05/19/2054	1.C FE
89656R-AA-8	Trinity Rail Leasing L.P. SERIES 20221 CLASS A 144A 4.550% 05/20/52		06/21/2024	Paydown		116,547	116,547	116,542	116,543		4		4		116,547				2,211	05/20/2052	1.F FE
89656Y-AA-3	Trinity Rail Leasing L.P. 2020-2A C 1.830% 11/19/50		06/19/2024	Paydown		229,521	229,521	229,500	229,508		12		12		229,521				1,733	11/19/2050	1.F FE
89657A-AC-0	Trinity Rail Leasing L.P. 2020-1A 1.960% 10/17/50		06/17/2024	Paydown		558,800	558,800	558,666	558,718		82		82		558,800				4,565	10/17/2050	1.F FE
89657B-AA-2	Trinity Rail Leasing L.P. 2019-1A C 3.820% 04/17/49		06/17/2024	Paydown		346,337	267,191	262,732	168,203		4,433		4,433		346,337				5,299	04/17/2049	1.F FE
89680H-AA-0	Triton Container Finance VIII 2020-1A C 2.110% 09/20/45		06/20/2024	Paydown		1,062,500	1,062,500	1,062,302	1,062,367		133		133		1,062,500				9,341	09/20/2045	1.F FE
90228#-AA-1	SHORT HILLS CTL PTC 3.747% 04/10/56		06/10/2024	Redemption 100.0000		2,887	2,887	2,887	2,887						2,887				45	04/10/2056	1.D PL
90346W-AA-1	US AIRWAYS GROUP INC 2013-1A PTT PTC 3.950% 11/15/25		05/15/2024	Redemption 100.0000		15,419	15,419	15,419	15,419						15,419				305	11/15/2025	2.A FE
90352W-AD-6	USQ Rail I LLC 2021-1A CL A 14 2.250% 02/28/51		06/28/2024	Paydown		78,503	78,503	76,678	77,086		1,417		1,417		78,503				734	02/28/2051	1.F FE
90355R-AY-8	UNITED WHOLSALE MORTGAGE LLC 2021-INV3-A15-144A 2.500% 11/01/51		06/01/2024	Paydown		332,212	332,212	331,433	331,574		638		638		332,212				3,489	11/01/2051	1.A
90363@-AB-6	USTA NTNL TENNIS SR 4.080% 09/08/39		06/01/2024	Various																09/08/2039	1.G FE
90932M-AA-3	United Airlines Pass Through T 2019-2 A PTT PTC SE 2.900% 05/01/28		05/01/2024	Redemption 100.0000		2,560	2,560	2,560	2,560						2,560				37	05/01/2028	2.B FE
91752*-AA-7	UTAH SOLAR HLDG SEC 3.590% 12/31/36		06/30/2024	Redemption 100.0000		620,609	620,609	620,609	620,609						620,609				22,768	12/31/2036	2.C PL
91824N-BL-5	UNITED WHOLSALE MORTGAGE LLC MTG 2021-1 CL 2.500% 06/01/51		06/01/2024	Paydown		59,060	59,060	59,383	59,334		(274)		(274)		59,060				597	06/01/2051	1.A
91835C-AA-1	VR FUNDING LLC 2020-1A CL A 144A 2.790% 11/15/50		05/15/2024	Paydown		617,197	617,198	579,937	588,550		28,647		28,647		617,197				8,610	11/15/2050	1.F FE
92212K-AA-4	VANTAGE DATA CTR ISSUER LLC 2019-1A CL A2 3.188% 07/15/44		06/20/2024	Paydown		9,117,356	9,117,356	9,117,356	9,117,356						9,117,356				146,675	07/15/2044	1.G FE
92838@-AA-1	VSTA RDGE LLC & CRL TX WTR SUP VISTA RIDGE CENTRAL TX WTR SUP 2.570% 10/14/49		06/30/2024	Redemption 100.0000		159,975	159,975	159,975	159,975						159,975				3,091	10/14/2049	1.F PL
929227-B6-2	WAMU Mortgage Pass-Through Cer CL 1A6 5.750% 01/01/33		06/01/2024	Paydown		147,492	151,933	155,732	155,785		(3,852)		(3,852)		147,492				4,368	01/01/2033	1.A FM
929227-B6-2	WAMU Mortgage Pass-Through Cer CL 1A6 5.750% 01/01/33		05/01/2024	Paydown		27,486	23,045	23,621	23,629		(584)		(584)		27,486				497	01/01/2033	1.A FM
92922F-BV-9	WAMU Mortgage Pass-Through Cer PASS-THRU CER 2003-AR 5.679% 09/01/33		06/01/2024	Paydown		(171,029)	6,805	6,483	6,671		134		134		(171,029)				193	09/01/2033	1.A FM
92922F-BV-9	WAMU Mortgage Pass-Through Cer PASS-THRU CER 2003-AR 5.679% 09/01/33		05/01/2024	Paydown		179,943	2,109	2,009	2,067		42		42		179,943				45	09/01/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
92922F-GU-6	WAMU Mortgage Pass-Through Cer 2003-S11 CL 5.500% 11/01/33		06/01/2024	Paydown		(78,443)	8,431	8,118	8,278		153		153		(78,443)				232	11/01/2033	1.A FM
92922F-GU-6	WAMU Mortgage Pass-Through Cer 2003-S11 CL 5.500% 11/01/33		05/01/2024	Paydown		137,838	50,964	49,069	50,037		927		927		137,838				1,129	11/01/2033	1.A FM
92922F-J2-5	WAMU Mortgage Pass-Through Cer PT CER 2005-AR6 CL 2A 5.920% 04/25/45		06/25/2024	Paydown		(4,966)	2,672	2,184	2,378		294		294		(4,966)				69	04/25/2045	1.A FM
92922F-J2-5	WAMU Mortgage Pass-Through Cer PT CER 2005-AR6 CL 2A 5.920% 04/25/45		05/28/2024	Paydown		11,980	4,342	3,549	3,864		478		478		11,980				98	04/25/2045	1.A FM
92922F-ZE-1	WAMU Mortgage Pass-Through Cer PASS-THROUGH CER 2004 6.260% 10/25/44		06/25/2024	Paydown		90,083	6,747	6,106	6,304		444		444		90,083				200	10/25/2044	1.A FM
92922F-ZE-1	WAMU Mortgage Pass-Through Cer PASS-THROUGH CER 2004 6.260% 10/25/44		05/28/2024	Paydown		(35,375)	47,960	43,404	44,805		3,155		3,155		(35,375)				1,154	10/25/2044	1.A FM
92922F-ZF-8	WAMU Mortgage Pass-Through Cer PASS-THRGH CER 2004-A 6.240% 10/25/44		06/25/2024	Paydown		87,577	12,651	11,829	12,113		538		538		87,577				374	10/25/2044	1.A FM
92922F-ZF-8	WAMU Mortgage Pass-Through Cer PASS-THRGH CER 2004-A 6.240% 10/25/44		05/28/2024	Paydown		15,000	89,925	84,080	86,100		3,825		3,825		15,000				2,162	10/25/2044	1.A FM
92925G-AH-6	WAMU Mortgage Pass-Through Cer PT 2006-AR16 CL 3A2 4.061% 12/01/36		06/01/2024	Paydown		(1,042)	23,049	18,385	9,642						(40,404)		39,362	39,362	468	12/01/2036	1.A FM
92925G-AH-6	WAMU Mortgage Pass-Through Cer PT 2006-AR16 CL 3A2 4.061% 12/01/36		05/01/2024	Paydown		53,539	40,976	32,685	17,141						32,222		21,317	21,317	618	12/01/2036	1.A FM
92925V-AD-2	WAMU Mortgage Pass-Through Cer CL 2A2A 4.240% 02/01/37		06/01/2024	Paydown		40,841	16,385	14,472	9,098						(12,463)		53,304	53,304	343	02/01/2037	1.A FM
92925V-AD-2	WAMU Mortgage Pass-Through Cer CL 2A2A 4.240% 02/01/37		05/01/2024	Paydown		78,834	104,926	92,673	58,260						25,722		53,112	53,112	2,068	02/01/2037	1.A FM
92926U-AF-8	WAMU Mortgage Pass-Through Cer PASS-THROUGH CERTS 20 4.164% 09/01/36		06/01/2024	Paydown		(39,110)	9,650	8,171	7,525						(30,307)		(8,803)	(8,803)	174	09/01/2036	1.A FM
92926U-AF-8	WAMU Mortgage Pass-Through Cer PASS-THROUGH CERTS 20 4.164% 09/01/36		05/01/2024	Paydown		38,681	18,557	15,713	14,471						53,152		(14,471)	(14,471)	294	09/01/2036	1.A FM
92984*-AA-5	WEC INFRA WIND HOLDING I LLC WEC INFRASTRUCTURE WIND HOLDIN 2.750% 12/31/32		06/30/2024	Redemption 100.0000		1,518,330	1,518,330	1,518,330	1,518,330						1,518,330				43,024	12/31/2032	2.B PL
92988@-AA-9	WSFSSH NYC CTL SEC 4.000% 03/15/52		06/15/2024	Redemption 100.0000		88,525	88,525	88,525	88,525						88,525				1,476	03/15/2052	1.C
93362F-AG-8	WAMU Mortgage Pass-Through Cer PT CER 2006-AR8 CL 2A 4.854% 08/01/36		06/01/2024	Paydown		192,200	232,587	197,684	118,921						85,060		107,140	107,140	5,208	08/01/2036	1.A FM
93362F-AG-8	WAMU Mortgage Pass-Through Cer PT CER 2006-AR8 CL 2A 4.854% 08/01/36		05/01/2024	Paydown		69,479	49,603	42,159	25,362						36,571		32,908	32,908	1,311	08/01/2036	1.A FM
933636-AE-2	WAMU Mortgage Pass-Through Cer CL 2A3 3.963% 04/01/37		06/01/2024	Paydown		142,934	132,203	107,258	102,653						45,563		97,371	97,371	2,479	04/01/2037	1.A FM
933636-AE-2	WAMU Mortgage Pass-Through Cer CL 2A3 3.963% 04/01/37		05/01/2024	Paydown		11,584	25,453	20,650	19,763						5,895		5,689	5,689	352	04/01/2037	1.A FM
933637-AJ-9	WAMU Mortgage Pass-Through Cer 2006-AR18 CL 3.462% 01/01/37		06/01/2024	Paydown		74,390	26,727	19,750	8,294		4,572		4,572		7,830		66,560	66,560	281	01/01/2037	1.A FM
933637-AJ-9	WAMU Mortgage Pass-Through Cer 2006-AR18 CL 3.462% 01/01/37		05/31/2024	Security Withdraw		(51,494)	4,363,831	3,709,447	2,386,762						3,544		(55,038)	(55,038)	75,156	01/01/2037	1.A FM
939336-Z3-0	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 5.143% 03/01/35		06/01/2024	Paydown		16,273	13,170	13,070	13,121		49		49		16,273				321	03/01/2035	2.C FM
939336-Z3-0	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 5.143% 03/01/35		05/01/2024	Paydown		5,038	8,141	8,079	8,110		30		30		5,038				147	03/01/2035	2.C FM
939336-Z4-8	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 5.143% 03/01/35		06/01/2024	Paydown		2,463	16,906	14,364	15,607		1,299		1,299		2,463				412	03/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
939336-Z4-8	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 5.143% 03/01/35		05/01/2024	Paydown		24,893	10,450	8,878	9,647		803		803		24,893				189	03/01/2035	1.A FM
94107@-AA-1	WASTE MGMT SEATTLE CTL PT TST CTL PASS TH 4.418% 04/15/25		06/15/2024	Redemption 100.0000		515,432	515,432	520,586	516,048		(616)		(616)		515,432				9,509	04/15/2025	1.G
94980G-AJ-0	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 5.000% 10/01/34		06/01/2024	Paydown		268,662	52,822	46,178	51,040		1,781		1,781		268,662				1,274	10/01/2034	1.A FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 5.000% 10/01/34		05/01/2024	Paydown		6,667	222,507	194,522	215,003		7,504		7,504		6,667				4,034	10/01/2034	1.A FM
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 4.980% 04/01/34		06/01/2024	Paydown		(7,817)	228	226	227		1		1		(7,817)				5	04/01/2034	1.A FM
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 4.980% 04/01/34		05/01/2024	Paydown		9,056	1,011	1,003	1,007		4		4		9,056				18	04/01/2034	1.A FM
94981V-AA-5	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 0.000% 07/01/34		06/01/2024	Paydown		5,319	688	672	686		2		2		5,319				20	07/01/2034	1.A FM
94981V-AA-5	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 0.000% 07/01/34		05/01/2024	Paydown		(3,113)	1,519	1,484	1,515		4		4		(3,113)				32	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 0.000% 07/01/34		06/01/2024	Paydown		(9,403)	209	201	208		1		1		(9,403)				6	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 0.000% 07/01/34		05/01/2024	Paydown		10,076	463	446	462		1		1		10,076				10	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 0.000% 07/01/34		06/01/2024	Paydown		(6,438)	2,935	2,697	2,909		26		26		(6,438)				88	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 0.000% 07/01/34		05/01/2024	Paydown		15,883	6,510	5,981	6,453		57		57		15,883				140	07/01/2034	1.A FM
94982D-AA-4	WELLS FARGO MTG BACKED SECS MTG SECS TR 2005-A 0.000% 08/01/35		06/01/2024	Paydown		14,395	1,560	1,541	1,558		2		2		14,395				48	08/01/2035	1.A FM
94982D-AA-4	WELLS FARGO MTG BACKED SECS MTG SECS TR 2005-A 0.000% 08/01/35		05/01/2024	Paydown		3,984	16,819	16,615	16,794		25		25		3,984				396	08/01/2035	1.A FM
949831-AA-9	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49		06/01/2024	Paydown		35,862	35,862	36,367	36,331		(469)		(469)		35,862				532	07/01/2049	1.A
949831-AS-0	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49		06/01/2024	Paydown		15,993	15,993	16,148	16,103		(110)		(110)		15,993				237	07/01/2049	1.A
94985F-AG-3	WELLS FARGO ALT LOAN TRUST ALT LN TR 2007-PA2 5.890% 06/25/37		06/25/2024	Paydown		(39,799)	85,983	65,962	75,346						68		(39,867)	(39,867)	2,525	06/25/2037	1.A FM
94985F-AG-3	WELLS FARGO ALT LOAN TRUST ALT LN TR 2007-PA2 5.890% 06/25/37		05/25/2024	Paydown		180,314	55,125	42,289	48,305						117,315		62,999	62,999	2,180	06/25/2037	1.A FM
94985K-AA-5	WELLS FARGO ALT LOAN TRUST ALT LOAN T 2007-PA 5.804% 12/04/37		06/01/2024	Paydown		4,586	1,462	962							4,776		(191)	(191)	35	12/04/2037	1.A FM
94985K-AA-5	WELLS FARGO ALT LOAN TRUST ALT LOAN T 2007-PA 5.804% 12/04/37		05/01/2024	Paydown		(1,978)	3,023	1,987							(4,776)		2,798	2,798	83	12/04/2037	1.A FM
94989U-AA-9	WELLS FARGO MTG BACKED SECS MTG BCKD 2018-1 CL 3.500% 07/01/47		06/01/2024	Paydown		69,787	69,787	67,116	65,689		4,098		4,098		69,787				1,004	07/01/2047	1.A
95001T-AA-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.933% 11/01/48		06/01/2024	Paydown		26,280	26,280	26,260	26,266		14		14		26,280				492	11/01/2048	1.A
95001T-AS-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.933% 11/01/48		06/01/2024	Paydown		26,280	26,280	26,030	26,111		169		169		26,280				492	11/01/2048	1.A
95002F-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-4 CL 3.500% 09/01/49		06/01/2024	Paydown		129,091	129,091	130,745	130,676		(1,585)		(1,585)		129,091				2,028	09/01/2049	1.A
95002J-AA-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49		06/01/2024	Paydown		38,343	38,343	39,026	38,899		(556)		(556)		38,343				639	04/01/2049	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					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
95002J-AS-5	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49		06/01/2024	Paydown		18,197	18,197	18,407	18,369		(172)		(172)		18,197				303	04/01/2049	1.A
95002K-AA-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49		06/01/2024	Paydown		125,700	125,700	127,192	127,689		(1,990)		(1,990)		125,700				1,485	12/01/2049	1.A
95002K-AS-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49		06/01/2024	Paydown		84,932	84,932	85,675	85,456		(524)		(524)		84,932				1,004	12/01/2049	1.A
95002Q-AS-9	WELLS FARGO MTG BACKED SECS MTG SE 2020-2 CL A 3.000% 12/01/49		06/01/2024	Paydown		132,165	132,165	135,407	135,180		(3,015)		(3,015)		132,165				1,739	12/01/2049	1.A
95002T-AA-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50		06/01/2024	Paydown		336,963	336,963	348,019	347,228		(10,265)		(10,265)		336,963				3,914	06/01/2050	1.A
95002T-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50		06/01/2024	Paydown		162,464	162,464	166,780	166,473		(4,009)		(4,009)		162,464				1,887	06/01/2050	1.A
95003A-AS-3	WELLS FARGO MTG BACKED SECS MTG SE 2021-1 CL A 2.500% 12/01/50		06/01/2024	Paydown		337,000	337,000	342,002	341,240		(4,240)		(4,240)		337,000				3,694	12/01/2050	1.A
95003B-AS-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-5 CL 2.500% 09/01/50		06/01/2024	Paydown		129,371	129,371	131,530	131,350		(1,979)		(1,979)		129,371				1,420	09/01/2050	1.A
95058X-AE-8	Wendy's Funding LLC 2018-1A CL 3.884% 03/15/48		06/15/2024	Paydown		45,549	45,549	45,260	45,336		213		213		45,549				885	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC 2019-1A CL 3.783% 06/15/49		06/15/2024	Paydown		15,097	15,097	15,097	15,097						15,097				286	06/15/2049	2.B FE
95058X-AL-2	Wendy's Funding LLC 2021-1A CL 2.775% 06/15/51		06/15/2024	Paydown		62,522	62,522	62,522	62,522						62,522				868	06/15/2051	2.B FE
960386-AR-1	Westinghouse Air Brake Technol CO GUARNT 5.611% 03/11/34		05/24/2024	MORGAN STANEY & CAPITAL SVCS		200,428	200,000	200,000							200,000		428	428	2,431	03/11/2034	2.C FE
96188#-AA-6	WETT HOLDINGS LLC SR NT 4.310% 12/18/24		06/30/2024	Various		31,654	31,654	31,654	31,652		2		2		31,654				1,738	12/18/2024	2.B PL
962166-CC-6	WEYERHAEUSER CO SR NT 4.750% 05/15/26		06/24/2024	J P MORGAN SECURITIES INC		1,137,476	1,150,000	1,146,228	1,146,969		588		588		1,147,557		(10,081)	(10,081)	33,382	05/15/2026	2.B FE
96930#-AA-7	CVS HEALTH CTL TX CTL PA 4.340% 01/15/40		06/15/2024	Redemption 100.0000		79,416	79,416	79,416	79,416						79,416				1,437	01/15/2040	2.B
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST LOAN TR 2015-3 C 3.500% 03/01/45		06/01/2024	Paydown		13,787	13,787	14,115	13,957		(170)		(170)		13,787				201	03/01/2045	1.A
97655J-AE-2	WINWATER MORTGAGE LOAN TRUST LOAN TR 2016-1 CL 3.500% 01/01/46		06/01/2024	Paydown		15,767	15,767	15,993	15,944		(178)		(178)		15,767				230	01/01/2046	1.A
983919-AJ-0	XILINX INC SR NT 2.950% 06/01/24		06/01/2024	Various		28,278,000	28,278,000	27,153,473	28,185,567		92,433		92,433		28,278,000				417,101	06/01/2024	1.G FE
98665#-AA-4	Wellspan Health OBLIGATED SEC 3.350% 06/01/50		06/01/2024	Redemption 100.0000		515,833	515,833	515,833	515,833						515,833				8,640	06/01/2050	1.E
98665#-AB-2	Wellspan Health OBLIGATED GRP 2.880% 06/01/44		06/01/2024	Redemption 100.0000		92,571	92,571	92,571	92,571						92,571				1,333	06/01/2044	1.E
98726#-AA-1	YORKTOWN JAZ LLC LOWE'S CTL CTL 4.020% 04/15/39		06/15/2024	Redemption 100.0000		176,352	176,352	176,352	176,352						176,352				2,955	04/15/2039	1.E PL
98956P-AU-6	ZIMMER BIOMET HOLDINGS SR NT 1.450% 11/22/24		05/16/2024	MARKETAXESS		342,345	350,000	350,000	350,000						350,000		(7,655)	(7,655)	2,509	11/22/2024	2.B FE
G1265@-AA-7	VIVINT SOLAR INC SEC SER B1 8.000% 06/28/26		05/31/2024	Various		38,565	38,565	37,794	38,565						38,565				116,520	06/28/2026	3.B PL
G1266#-AF-3	Vivint Solar Inc SEC 8.000% 06/28/26		05/31/2024	Redemption 100.0000		352,076	352,076	352,076	352,076						352,076				14,084	06/28/2026	3.A FE
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29		04/01/2024	Redemption 100.0000		21,056	21,056	21,056	18,186						21,056				231	03/06/2029	4.C PL
G8436*-AA-8	STAR NOTES ISSUER 2022-1 LTD 6.720% 08/20/37		05/15/2024	Paydown		3,244,291	3,244,291	3,243,219	3,243,484		807		807		3,244,291				109,008	08/20/2037	2.B PL

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
Q3974@-AA-4	GIP TITANIUM SEC 2.800% 03/31/36		06/30/2024	Various		811,407	811,407	811,407	811,407						811,407				17,162	03/31/2036	2.B PL
22576C-F#-3	CRESCENT POINT ENERGY CORP SER R SR GTD NT 3.750% 06/20/24	A	06/20/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				375,000	06/20/2024	2.C
286181-AF-9	ELEMENT FLEET MANAGEMENT SR NT 144A 1.600% 04/06/24	A	04/06/2024	Maturity		1,000,000	1,000,000	963,230	994,615		5,385		5,385		1,000,000				8,000	04/06/2024	2.A FE
29103D-AS-5	EMERA US FINANCE LP CO SR NT 0.833% 06/15/24		06/15/2024	Maturity		1,250,000	1,250,000	1,193,440	1,236,998		13,002		13,002		1,250,000				5,206	06/15/2024	2.C FE
29250N-AH-8	ENBRIDGE INC SR NT 3.500% 06/10/24	A	06/10/2024	Maturity		7,500,000	7,500,000	7,474,200	7,498,662		1,338		1,338		7,500,000				131,250	06/10/2024	2.B FE
496902-AR-8	KINROSS GOLD CORPORATION SR NT 144A 6.250% 07/15/33	A	05/07/2024	Tax Free Exchange		7,409,973	7,500,000	7,403,850	7,407,261		2,712		2,712		7,409,973				393,229	07/15/2033	2.C FE
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CORP SEC 4.560% 06/30/51		03/30/2024	Redemption 100.0000		124,410	124,410	132,722	127,200					5,522	132,722	(8,312)		(8,312)	2,873	06/30/2051	2.B PL
00141U-AC-7	AIG CLO LTD SERIES 20181A CLASS A1R 144A 6.706% 04/20/32	D	04/22/2024	Paydown		575,000	575,000	566,162	567,341		7,659		7,659		575,000				19,943	04/20/2032	1.A FE
00166F-AG-1	ALM LOAN FUNDING 2020-1A CL A2 144A 7.440% 10/15/29	D	06/20/2024	Paydown		5,250,000	5,250,000	5,205,610	5,239,936		10,064		10,064		5,250,000				269,771	10/15/2029	1.C FE
00289L-AA-3	ABENGOA TRANSMISSION SR SEC 6.875% 04/30/43	D	04/30/2024	Redemption 100.0000		126,000	126,000	125,994	125,995		5		5		126,000				4,331	04/30/2043	2.C FE
005117-AA-4	ACWA POWER MGMT INVST SR SEC 144 5.950% 12/15/39	D	06/15/2024	Redemption 100.0000		505,783	505,783	498,316	364,844		7,533		7,533		505,783				12,753	12/15/2039	2.C FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC SR SEC 5.750% 03/22/35	D	05/11/2024	Various																03/22/2035	2.A FE
00901A-AJ-6	AIMCO CLO 2019-10A CL AR 144A 6.646% 07/22/32	D	06/22/2024	Paydown		40,626,000	40,626,000	40,503,078	40,552,610		73,390		73,390		40,626,000				1,755,824	07/22/2032	1.A FE
00901A-AL-1	AIMCO CLO SERIES 201910A CLASS BR 7.186% 07/22/32	D	06/22/2024	Paydown		2,375,000	2,375,000	2,367,875	2,367,932		7,068		7,068		2,375,000				110,946	07/22/2032	1.C FE
01750H-AA-0	ALLEGRO CLO LTD SERIES 20192A CLASS A1A 144A 6.978% 01/19/33	D	04/19/2024	Paydown		4,910,000	4,910,000	4,843,069	4,851,752		58,248		58,248		4,910,000				165,346	01/19/2033	1.A FE
01750N-AA-7	ALLEGHENY LUDLUM CORPORATION SERIES 20183A CLASS A 144A 6.754% 10/16/31	D	04/16/2024	Paydown		4,853,547	4,853,547	4,709,154	4,752,307		101,240		101,240		4,853,547				168,890	10/16/2031	1.A FE
03330N-AJ-3	ANCHORAGE CAPITAL CLO LTD SERIES 201911A CLASS AR 6.726% 07/22/32	D	06/24/2024	Paydown		2,850,000	2,850,000	2,853,135			(3,135)		(3,135)		2,850,000				81,954	07/22/2032	1.A FE
035240-AQ-3	ANHEUSER-BUSCH COMPANIES INC GU 4.750% 01/23/29	C	05/31/2024	JANE STREET EXECUTION SERVICES		595,464	600,000	621,585	612,161		(1,263)		(1,263)		610,898		(15,434)	(15,434)	24,542	01/23/2029	1.G FE
036011-AG-9	Annisa CLO Ltd SERIES 20162A CLASS AR 144A 6.686% 07/20/31	D	04/22/2024	Paydown		140,759	140,759	137,162	137,785		2,974		2,974		140,759				4,868	07/20/2031	1.A FE
03764D-AH-4	Apidos CLO SERIES 201312A CLASS AR 6.670% 04/15/31	D	04/15/2024	Paydown		1,132,473	1,132,473	1,133,365	58,278		(1,370)		(1,370)		1,132,473				19,856	04/15/2031	1.A FE
03765L-AP-7	APIDOS CLO SERIES 201520A CLASS A1RA 144A 6.689% 07/16/31	D	04/16/2024	Paydown		316,454	316,454	308,030	309,241		7,213		7,213		316,454				10,803	07/16/2031	1.A FE
03768R-AC-0	APIDOS CLO SERIES 201932A CLASS A1 144A 6.906% 01/20/33	D	06/25/2024	Paydown		4,250,000	4,250,000	4,226,638	4,233,629		16,371		16,371		4,250,000				203,976	01/20/2033	1.A FE
04015N-AG-9	ARES CLO LTD 2015-4A-CL-A1R-144A 6.760% 10/15/30	D	06/18/2024	Paydown		5,679,704	5,679,704	5,679,704	5,679,704						5,679,704				249,661	10/15/2030	1.A FE
04015W-BE-3	ARES CLO LTD SERIES 201639A CLASS BR2 7.189% 04/18/31	D	06/21/2024	Paydown		5,000,000	5,000,000	4,936,400	4,939,023		60,977		60,977		5,000,000				247,110	04/18/2031	1.C FE
04016U-AE-7	ARES CLO LTD 2017-46A CL A2 144A 6.820% 01/15/30	D	05/20/2024	Paydown		18,300,000	18,300,000	18,097,895	18,192,125		107,875		107,875		18,300,000				754,709	01/15/2030	1.A FE
04018L-AJ-4	ARES CLO LTD 2018-50A CL AR 144A 6.640% 01/15/32	D	04/15/2024	Paydown		404,694	404,694	403,418	404,566		128		128		404,694				13,638	01/15/2032	1.A 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 11	12	13	14	15	16	17	18	19	20	21	22
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
04019D-AC-6	ARES CLO LTD 2021-61A-CL-B-144A 7.236% 10/20/34	D	04/20/2024	Paydown		1,775,000	1,775,000	1,775,000	1,775,000						1,775,000				63,902	10/20/2034	1.C FE
04941Y-AC-3	Atlas Senior Loan Fund CLO LTD SERIES 201811A CLASS A1L 144A 6.686% 07/26/31	D	04/26/2024	Paydown		1,931,837	1,931,837	1,877,677	1,890,156		41,681		41,681		1,931,837				65,928	07/26/2031	1.A FE
04965F-AC-5	MADISON PARK XLIV CLO 15A-CL-A1-144A 6.758% 01/23/31	D	04/23/2024	Paydown		27,702	27,702	27,452	27,537		165		165		27,702				957	01/23/2031	1.A FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 6.750% 06/30/35	D	06/30/2024	Redemption 100.0000		450,000	450,000	450,281	337,500		(281)		(281)		450,000				20,954	06/30/2035	2.C FE
05533U-AD-0	BANCO BILBAO VIZCAYA ARGENTARI SR NT 1 4.375% 04/10/24	D	04/10/2024	Maturity		10,000,000	10,000,000	9,899,400	9,996,610		3,390		3,390		10,000,000				218,750	04/10/2024	2.B FE
05565A-5R-0	BNP Paribas SA PERP JR SUB 144A 8.500% 12/31/99	D	06/05/2024	CITIGROUP GLOBAL MKT INC		417,000	400,000	400,000	400,000						400,000		17,000	17,000	27,578	12/31/2099	2.C FE
056162-AN-0	BABSON CLO LTD SERIES 2015IA CLASS AR 6.576% 01/20/31	D	04/22/2024	Paydown		146,275	146,275	146,494			(219)		(219)		146,275				2,429	01/20/2031	1.A FE
05682Q-AQ-9	Bain Capital Credit CLO Limit SERIES 20171A CLASS A1R 6.556% 07/20/30	D	05/10/2024	Paydown		4,135,971	4,135,971	4,135,971							4,135,971				150,168	07/20/2030	1.A FE
05766B-AJ-7	Balboa Bay Loan FDG CLO Ltd SERIES 20201A CLASS AR 144A 6.706% 01/20/32	D	04/20/2024	Paydown		17,073	17,073	17,038	17,044		29		29		17,073				592	01/20/2032	1.A FE
064255-AW-2	BANK OF TOKYO-MITSUB UFJ LTD NT 144 3.750% 03/10/24	D	05/11/2024	Various																03/10/2024	1.E FE
06738E-BH-7	BARCLAYS BANK PLC SR NT 7.199% 05/07/25	D	05/07/2024	Call 100.0000		6,216,000	6,216,000	5,902,589	6,041,088		169,915		169,915		6,211,003		4,997	4,997	122,207	05/07/2025	2.A FE
06739F-HV-6	BARCLAYS BANK PLC SR NT SER BK 3.750% 05/15/24	D	05/15/2024	Maturity		25,000,000	25,000,000	25,016,100	25,000,711		(711)		(711)		25,000,000				468,750	05/15/2024	1.E FE
06759F-AB-2	BABSON CLO LTD SERIES 20152A CLASS AR 6.776% 10/20/30	D	04/22/2024	Paydown		398,439	398,439	399,216			(777)		(777)		398,439				6,818	10/20/2030	1.A FE
06759M-AE-1	BABSON CLO LTD SERIES 20161A CLASS A2R 144A 7.038% 07/23/30	D	04/23/2024	Paydown		1,800,000	1,800,000	1,734,800	1,746,150		53,850		53,850		1,800,000				64,743	07/23/2030	1.A FE
06761C-AL-3	Barings CLO Ltd. 2016-II SERIES 20162A CLASS AR2 144A 6.656% 01/20/32	D	04/20/2024	Paydown		26,888	26,888	26,032	26,274		613		613		26,888				926	01/20/2032	1.A FE
06761V-AA-5	BABSON CLO LTD SERIES 20194A CLASS A1 144A 6.920% 01/15/33	D	05/23/2024	Paydown		250,000	250,000	248,375	249,265		735		735		250,000				10,605	01/15/2033	1.A FE
08181B-AQ-2	Benefit Street Partners CLO Lt SERIES 20169A CLASS AR 6.696% 07/20/31	D	04/20/2024	Paydown		76,452	76,452	75,124	75,680		773		773		76,452				2,648	07/20/2031	1.A FE
08181V-AN-5	BENEFIT STREET PARTNERS CLO LT SERIES 201816A CLASS A1R 6.609% 01/17/32	D	04/17/2024	Paydown		128,844	128,844	129,161			(317)		(317)		128,844				2,152	01/17/2032	1.A FE
08182R-AA-1	BENEFIT ST PARTNERS CLO LTD CLO LT 2019-19A 6.940% 01/15/33	D	05/23/2024	Paydown		2,000,000	2,000,000	1,989,220	1,997,857		2,143		2,143		2,000,000				85,085	01/15/2033	1.A FE
08763Q-AA-0	Betony CLO 2 Ltd. SERIES 20181A CLASS A1 144A 6.671% 04/30/31	D	04/30/2024	Paydown		271,139	271,139	263,921	266,035		5,103		5,103		271,139				9,228	04/30/2031	1.A FE
09626Y-AN-0	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS A1R 6.766% 10/22/30	D	04/22/2024	Paydown		185,137	185,137	182,576	184,363		774		774		185,137				6,371	10/22/2030	1.A FE
09628V-AN-4	BLUEMOUNTAIN CLO LTD SERIES 20163A CLASS A2R 7.034% 11/15/30	D	04/02/2024	Paydown		450,000	450,000	437,256	441,914		8,086		8,086		450,000				12,278	11/15/2030	1.A FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144 4.625% 06/20/24	C	06/20/2024	Redemption 100.0000		40,618	40,618	40,618	40,618						40,618				939	06/20/2024	1.E FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A 3.350% 06/15/29	C	06/15/2024	Redemption 100.0000		19,592	19,592	19,592	19,592						19,592				328	06/15/2029	2.A FE
124166-AA-7	Buttermilk Park CLO Ltd SERIES 20181A CLASS A1 144A 6.690% 10/15/31	D	06/15/2024	Paydown		1,913,360	1,301,618	1,273,485	1,278,795		22,823		22,823		1,913,360				54,976	10/15/2031	1.A FE
124166-AA-7	Buttermilk Park CLO Ltd SERIES 20181A CLASS A1 144A 6.690% 10/15/31	D	06/06/2024	Redemption 100.0000		13,072	624,815	624,565	624,578		237		237		13,072				27,252	10/15/2031	1.A 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 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
124166-AC-3	Buttermilk Park CLO Ltd SERIES 20181A CLASS A2 144A 6.990% 10/15/31	D	06/15/2024	Paydown		18,750,000	18,750,000	18,032,813	18,188,025		561,976		561,976		18,750,000				854,373	10/15/2031	1.A FE
12528V-AC-3	CFIP CLO LTD SERIES 20181A CLASS A 144A 6.739% 07/18/31	D	04/18/2024	Paydown		1,577,891	1,577,891	1,574,313	1,574,802		3,088		3,088		1,577,891				54,208	07/18/2031	1.A FE
12548J-AC-6	CIFC FUNDING CLO LTD 2017-3A-CL-A1-144A 6.806% 07/20/30	D	04/20/2024	Paydown		6,705,374	6,705,374	6,611,453	6,672,927		32,447		32,447		6,705,374				236,048	07/20/2030	1.A FE
12548R-AB-0	CIFC FUNDING CLO LTD SERIES 20142RA CLASS A1 6.635% 04/24/30	D	04/24/2024	Paydown		836,697	836,697	836,697	836,697						836,697				28,370	04/24/2030	1.A FE
12549Q-BA-2	CIFC FUNDING CLO LTD 2014-3A CL A1 6.786% 10/22/31	D	04/22/2024	Paydown		174,057	174,057	174,038	24,814		(113)		(113)		174,057				3,415	10/22/2031	1.A FE
12550A-AT-3	CIFC FUNDING CLO LTD SERIES 20145A CLASS A1R2 144A 6.779% 10/17/31	D	04/17/2024	Paydown		27,385	27,385	27,121	27,159		226		226		27,385				950	10/17/2031	1.A FE
12550A-AX-4	CIFC FUNDING CLO LTD SERIES 20145A CLASS BR2 144A 7.379% 10/17/31	D	05/08/2024	ARISTOTLE PACIFIC CAPITAL		8,027,120	8,000,000	7,607,840	7,694,329		99,814		99,814		7,794,143		232,977	232,977	339,522	10/17/2031	1.C FE
12550G-AA-1	CIFC FUNDING CLO LTD 2018-5A CL A1 6.780% 01/15/32	D	04/15/2024	Paydown		1,875	1,875	1,875	1,875						1,875				65	01/15/2032	1.A FE
12550M-AJ-9	CIFC FUNDING CLO LTD SERIES 20153A CLASS AR 144A 6.458% 04/19/29	D	04/19/2024	Paydown		117,749	117,749	115,983	116,285		1,464		1,464		117,749				3,882	04/19/2029	1.A FE
12550Y-AN-4	CIFC FUNDING CLO LTD 2017-2A CL AR 6.536% 04/20/30	D	04/22/2024	Paydown		150,929	150,929	150,929	150,929						150,929				5,103	04/20/2030	1.A FE
12551J-AL-0	CIFC FUNDING CLO LTD 2017-4A CL A1R 144A 6.535% 10/24/30	D	04/24/2024	Paydown		140,764	140,764	138,934	139,441		1,323		1,323		140,764				4,696	10/24/2030	1.A FE
12551M-AA-7	CIFC FUNDING LTD SERIES 20175A CLASS A1 144A 6.759% 11/16/30	D	06/27/2024	Paydown		5,313,004	5,313,004	5,218,277	5,236,651		76,353		76,353		5,313,004				245,600	11/16/2030	1.A FE
12551R-AA-6	CIFC FUNDING CLO LTD 2018-1A CL A 144A 6.589% 04/18/31	D	04/18/2024	Paydown		208,084	208,084	206,696	207,890		195		195		208,084				6,990	04/18/2031	1.A FE
12551Y-AA-1	CIFC FUNDING CLO LTD 2018-3A CL A 6.689% 07/18/31	D	04/18/2024	Paydown		628,031	628,031	625,982	46,405		(135)		(135)		628,031				11,379	07/18/2031	1.A FE
12552M-AC-2	CIFC FUNDING LTD 2013-3RA-CL-A1-144A 6.565% 04/24/31	D	04/24/2024	Paydown		116,470	116,470	116,470	116,470						116,470				3,908	04/24/2031	1.A FE
12555X-AA-9	CIFC FUNDING CLO LTD SERIES 20196A CLASS A1 144A 6.919% 01/16/33	D	06/16/2024	Paydown		8,500,000	8,500,000	8,433,870	8,443,040		56,960		56,960		8,500,000				391,602	01/16/2033	1.A FE
12555X-AC-5	CIFC FUNDING CLO LTD SERIES 20196A CLASS A2 144A 7.339% 01/16/33	D	06/16/2024	Paydown		500,000	500,000	482,500	485,604		14,396		14,396		500,000				24,430	01/16/2033	1.A FE
12563E-AA-1	CIFC FUNDING CLO LTD SERIES 20211A CLASS A1 144A 6.695% 04/25/33	D	06/25/2024	Paydown		250,000	250,000	247,875	248,192		1,808		1,808		250,000				11,194	04/25/2033	1.A FE
13877B-AA-6	CANYON CAPITAL CLO LTD SERIES 20181A CLASS A 6.660% 07/15/31	D	04/15/2024	Paydown		7,672	7,672	7,680			(8)		(8)		7,672				127	07/15/2031	1.A FE
14311N-AL-8	CARLYLE GLBL MKT STRAT CLO SERIES 20154A CLASS A1R 144A 6.926% 07/20/32	D	04/20/2024	Paydown		3,900,000	3,900,000	3,786,804	3,808,812		91,188		91,188		3,900,000				131,429	07/20/2032	1.A FE
14312J-BA-9	Carlyle Global Mkt CLO Strat SERIES 20155A CLASS A2RR 7.236% 01/20/32	D	06/28/2024	Redemption 100.0000		5,750,000	5,750,000	5,679,045	5,680,345		69,655		69,655		5,750,000				292,528	01/20/2032	1.A FE
14314B-AL-1	Carlyle Global Mkt CLO Strat SERIES 20171A CLASS A1R 6.586% 04/20/31	D	04/22/2024	Paydown		1,121,160	1,121,160	1,123,403			(2,242)		(2,242)		1,121,160				18,646	04/20/2031	1.A FE
14315B-AA-4	CARLYLE GLBL MKT CLO STRAT 2017-4A CL A1 144A 6.770% 01/15/30	D	04/15/2024	Paydown		3,557,271	3,557,271	3,509,913	3,537,745		19,526		19,526		3,557,271				122,219	01/15/2030	1.A FE
14315J-AQ-2	CARLYLE GLBL MKT CLO SERIES 20172A CLASS A1R 6.636% 07/20/31	D	06/21/2024	Paydown		12,652,306	12,652,306	12,650,409	12,230,843		1,897		1,897		12,652,306				532,710	07/20/2031	1.A FE
14315J-AS-8	CARLYLE GLBL MKT CLO 2017-2A CL AJR 144A 6.986% 07/20/31	D	06/21/2024	Paydown		5,900,000	5,900,000	5,821,428	5,878,885		21,115		21,115		5,900,000				273,837	07/20/2031	1.A 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
14315J-AU-3	CARLYLE GLBL MKT CLO SERIES 20172A CLASS A2R 7.186% 07/20/31	D	06/21/2024	Paydown		6,300,000	6,300,000	6,237,000	6,240,236		59,764		59,764		6,300,000				300,732	07/20/2031	1.C FE
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A 6.686% 04/22/30	D	04/22/2024	Paydown		82,363	82,363	81,178	81,427		936		936		82,363				2,801	04/22/2030	1.A FE
14919B-AA-4	CATHEDRAL LAKE CLO LTD 2018-5A CL 6.786% 10/21/30	D	04/20/2024	Paydown		215,555	215,555	215,393	215,555						215,555				7,566	10/21/2030	1.A FE
14986W-AA-6	CE OAXACA IV II SR SEC 144A 7.250% 12/31/31	D	06/30/2024	Redemption 100.0000		245,760	245,760	245,760	245,760						245,760				18,200	12/31/2031	2.C FE
15032A-AN-7	CEDAR FUNDING CLO LTD SERIES 20165A CLASS A1R 144A 6.679% 07/17/31	D	04/17/2024	Paydown		374,749	374,749	365,769	367,934		6,815		6,815		374,749				12,804	07/17/2031	1.A FE
15103J-AA-0	CELEO REDES OPERACION CL SR SE 5.200% 06/22/47	D	06/22/2024	Redemption 100.0000		117,850	117,850	117,840	117,841		9		9		117,850				3,064	06/22/2047	2.B FE
18452L-AG-3	Clear Creek CLO Ltd SERIES 20151A CLASS AR 6.786% 10/20/30	D	04/22/2024	Paydown		838,232	838,232	829,036	835,095		3,137		3,137		838,232				29,417	10/20/2030	1.A FE
22532L-AM-6	CREDIT AGRICOLE SA/LONDON SR NT 1 3.875% 04/15/24	D	04/15/2024	Maturity		20,000,000	20,000,000	19,807,000	19,993,316		6,684		6,684		20,000,000				387,500	04/15/2024	1.D FE
22615M-AW-2	Crestline Denali CLO XIV LTD SERIES 20161A CLASS AR2 6.728% 10/23/31	D	04/25/2024	Paydown		770,705	770,705	771,591			(886)		(886)		770,705				13,087	10/23/2031	1.A FE
22616T-AJ-5	Crestline Denali CLO XVII LLC SERIES 20181A CLASS AR 6.650% 10/15/31	D	06/20/2024	Paydown		24,168,238	24,168,238	24,217,782			(49,545)		(49,545)		24,168,238				667,121	10/15/2031	1.A FE
22823A-AA-4	Crown City CLO SERIES 20235A CLASS A1 144A 7.345% 04/20/34	D	05/09/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				621,486	04/20/2034	1.A FE
25152R-XA-6	DEUTSCHE BANK AG LONDON 3.700% 05/30/24	D	05/30/2024	Maturity		30,000,000	30,000,000	29,885,700	29,994,683		5,317		5,317		30,000,000				555,000	05/30/2024	2.A FE
25211A-AE-9	Dewolf Park clo ltd SERIES 20171A CLASS AR 6.510% 10/15/30	D	04/15/2024	Paydown		142,272	142,272	142,227	142,227		45		45		142,272				4,701	10/15/2030	1.A FE
255125-AA-4	AGL RESOURCES III LLC 4.875% 04/28/39	C	05/31/2024	Call 100.0000		14,449,067	14,169,901	14,169,901	13,990,130		179,771		179,771		14,449,067				407,534	04/28/2039	2.B FE
255125-AA-4	AGL RESOURCES III LLC 4.875% 04/28/39	C	05/07/2024	Paydown		50,898	61,482	61,482	60,702		780		780		50,898				4,776	04/28/2039	2.B Z
255125-AA-4	AGL RESOURCES III LLC 4.875% 04/28/39	C	05/28/2024	Paydown		4,640	273,222	273,222	269,756		3,466		3,466		4,640				7,226	04/28/2039	2.B FE
26243E-AA-9	DRYDEN SENIOR LOAN CLO FUND SERIES 201753A CLASS A 144A 6.710% 01/15/31	D	04/15/2024	Paydown		82,219	82,219	82,063	14,145		96		96		82,219				1,626	01/15/2031	1.A FE
26244G-AE-5	DRYDEN SENIOR LOAN CLO FUND 2015-40A-CL-AR 6.684% 08/15/31	D	05/15/2024	Paydown		972,703	972,703	972,216	972,472		230		230		972,703				32,614	08/15/2031	1.A FE
26244G-AS-4	DRYDEN SENIOR LOAN CLO FUND SERIES 201540A CLASS AR2 6.472% 08/15/31	D	05/15/2024	Paydown		21,690	21,690	21,690							21,690				8	08/15/2031	1.A FE
26244K-AN-6	DRYDEN SR LOAN CLO FUND 2015-41A CL AR 144A 6.560% 04/15/31	D	05/08/2024	ARISTOTLE PACIFIC CAPITAL		11,780,139	11,020,747	10,780,495	10,924,454		14,720		14,720		11,666,825		113,314	113,314	417,151	04/15/2031	1.A FE
26244K-AN-6	DRYDEN SR LOAN CLO FUND 2015-41A CL AR 144A 6.560% 04/15/31	D	04/15/2024	Paydown		16,089	743,740	727,527	737,242		6,498		6,498		16,089				24,763	04/15/2031	1.A FE
26244Q-AN-3	DRYDEN SENIOR CLO LOAN FUND SERIES 201749A CLASS AR 6.539% 07/18/30	D	04/18/2024	Paydown		18,384	18,384	18,406			(22)		(22)		18,384				303	07/18/2030	1.A FE
26245R-AA-8	DRYDEN SENIOR LOAN CLO FUND SERIES 201858A CLASS A1 6.579% 07/17/31	D	04/17/2024	Paydown		199,183	199,183	199,583			(400)		(400)		199,183				3,312	07/17/2031	1.A FE
26251N-AC-4	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS B 144A 7.140% 07/15/31	D	05/08/2024	ARISTOTLE PACIFIC CAPITAL		5,015,400	5,000,000	4,754,550	4,806,312		63,629		63,629		4,857,600		157,800	157,800	205,932	07/15/2031	1.B FE
26253L-AC-6	DRYDEN SR LOAN CLO FUND 2020-78A CL B 144A 7.079% 04/17/33	D	04/17/2024	Paydown		5,000,000	5,000,000	4,995,000	4,997,638		2,362		2,362		5,000,000				181,005	04/17/2033	1.C FE
27830X-AL-0	EATON VANCE CLO LTD SERIES 20191A CLASS AR 144A 6.690% 04/15/31	D	06/15/2024	Paydown		2,921,000	2,921,000	2,896,863	2,900,535		20,465		20,465		2,921,000				126,861	04/15/2031	1.A FE
28622X-AA-4	ELEVATION CLO LTD 2018-9A CL A1 144A 6.710% 07/15/31	D	04/15/2024	Paydown		184,995	184,995	179,843	181,695		3,299		3,299		184,995				6,300	07/15/2031	1.A 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
29002G-AB-7	ELMWOOD CLO IV LTD 2020-1A CL A 144A 6.830% 04/15/33	D	05/20/2024	Paydown		21,750,000	21,750,000	21,467,858	21,588,513		161,487		161,487		21,750,000				898,302	04/15/2033	1.A FE
29002G-AC-5	ELMWOOD CLO IV LTD SERIES 20201A CLASS B 7.290% 04/15/33	D	05/20/2024	Paydown		5,950,000	5,950,000	5,950,000	5,950,000						5,950,000				262,226	04/15/2033	1.C FE
29002V-AC-2	ELMWOOD CLO X LTDLtd 2021-3A-CL-B 7.186% 10/20/34	D	04/22/2024	Paydown		10,000,000	10,000,000	9,984,500	9,994,434		5,566		5,566		10,000,000				371,502	10/20/2034	1.C FE
29246R-AA-1	ENEL GENERACION CHILE SR NT 4.250% 04/15/24	D	04/15/2024	Various		15,000,000	15,000,000	14,823,000	14,991,992		8,008		8,008		15,000,000				318,750	04/15/2024	2.B FE
29248D-AA-0	ENA NORTE TRUST TR NT 144A 4.950% 10/25/27	D	04/30/2024	Various		(717,345)	(717,345)	(717,345)	(717,345)						(717,345)				8,772	10/25/2027	3.B FE
33835N-AA-9	522 FUNDING CLO LTD SERIES 20183A CLASS AR 6.626% 10/20/31	D	04/20/2024	Paydown		343,668	343,668	343,829			(162)		(162)		343,668				5,752	10/20/2031	1.A FE
36248M-AJ-6	GT Loan Financing Ltd SERIES 20131A CLASS AR 144A 6.686% 07/28/31	D	04/29/2024	Paydown		166,661	166,661	162,078	162,962		3,699		3,699		166,661				5,659	07/28/2031	1.A FE
36318W-AL-4	GALAXY CLO LTD SERIES 201315A CLASS BRR 144A 7.040% 10/15/30	D	06/25/2024	ARISTOTLE PACIFIC CAPITAL		14,666,262	14,650,000	14,001,298	14,142,367		229,191		229,191		14,371,558		294,704	294,704	729,611	10/15/2030	1.C FE
36320M-AL-2	GALAXY CLO LTD SERIES 201520A CLASS AR 6.586% 04/20/31	D	04/20/2024	Paydown		640,580	640,580	642,047			(1,467)		(1,467)		640,580				10,657	04/20/2031	1.A FE
36320W-AL-0	GALAXY CLO LTD 2015-21A CL AR 144A 6.606% 04/20/31	D	05/08/2024	ARISTOTLE PACIFIC CAPITAL		7,312,402	5,638,573	5,528,790	5,580,599		15,264		15,264		7,255,257		57,145	57,145	211,292	04/20/2031	1.A FE
36320W-AL-0	GALAXY CLO LTD 2015-21A CL AR 144A 6.606% 04/20/31	D	04/22/2024	Paydown		11,755	1,671,149	1,638,612	1,653,967		17,182		17,182		11,755				57,103	04/20/2031	1.A FE
36321J-AC-8	GALAXY CLO LTD 2018-28A-CL-A1-144A 6.690% 07/15/31	D	04/15/2024	Paydown		168,262	168,262	168,262	168,262						168,262				5,713	07/15/2031	1.A FE
36321J-AE-4	GALAXY CLO LTD SERIES 201828A CLASS A2 6.890% 07/15/31	D	04/15/2024	Paydown		348,699	348,699	348,151	40,895		476		476		348,699				6,729	07/15/2031	1.A FE
36321L-AA-7	GALAXY CLO LTD SERIES 201826A CLASS A 144A 6.788% 11/22/31	D	05/22/2024	Paydown		2,315,296	2,315,296	2,276,149	2,285,255		30,041		30,041		2,315,296				79,717	11/22/2031	1.A FE
36321P-AD-2	GALAXY PIPELINE ASSETS SR SEC 144A 2.160% 03/31/34	D	04/30/2024	Redemption 100.0000		(200)	(200)	(176)	(179)		(21)		(21)		(200)				2,108	03/31/2034	1.C FE
37959P-AA-5	GLOBAL SC FINANCE SRL SRL 2020-1A CL 2.170% 10/17/40	D	06/17/2024	Paydown		1,422,434	1,422,434	1,418,924	1,419,663		2,771		2,771		1,422,434				12,886	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL SRL 2020-2A CL 2.260% 11/19/40	D	06/17/2024	Paydown		767,885	767,885	760,594	762,443		5,443		5,443		767,885				7,244	11/19/2040	1.F FE
37959P-AE-7	GLOBAL SC FINANCE SRL SRL 2021-1A CL 1.860% 04/17/41	D	06/17/2024	Paydown		292,183	292,183	284,566	286,320		5,863		5,863		292,183				2,280	04/17/2041	1.F FE
37959P-AG-2	GLOBAL SC FINANCE SRL SRL 2021-2A CL 1.950% 08/17/41	D	06/17/2024	Paydown		378,965	378,965	367,857	370,069		8,895		8,895		378,965				3,091	08/17/2041	1.F FE
38137H-BW-7	GoldenTree Loan Opportunities SERIES 201511A CLASS BR2 144A 6.939% 01/18/31	D	05/16/2024	Paydown		2,097,000	2,097,000	1,993,702	2,021,487		75,513		75,513		2,097,000				85,491	01/18/2031	1.A FE
38137P-AS-9	GoldenTree Loan Opportunities SERIES 201510A CLASS AJR 7.036% 07/20/31	D	05/24/2024	Paydown		2,200,000	2,200,000	2,192,124	2,192,754		7,246		7,246		2,200,000				93,794	07/20/2031	1.A FE
38138J-AC-7	GOLDENTREE LOAN MGMT CLO SERIES 20219A CLASS A 6.656% 01/20/33	D	04/22/2024	Paydown		4,000,000	4,000,000	3,996,400	3,996,444		3,556		3,556		4,000,000				137,706	01/20/2033	1.A FE
39729R-AB-4	Greenwood Park CLO Ltd SERIES 20181A CLASS A2 6.600% 04/15/31	D	04/15/2024	Paydown		3,754,867	3,754,867	3,762,904			(8,037)		(8,037)		3,754,867				61,820	04/15/2031	1.A FE
39808P-AL-0	Greywolf CLO Ltd SERIES 20151A CLASS A1R 6.745% 01/27/31	D	04/25/2024	Paydown		5,588,341	5,588,341	5,525,554	3,683,904		23,147		23,147		5,588,341				159,777	01/27/2031	1.A FE
39809A-AA-6	GREYWOLF CLO LTD SERIES 20182A CLASS A1 144A 6.765% 10/20/31	D	04/22/2024	Paydown		1,827,386	1,827,386	1,789,547	1,490,840		29,062		29,062		1,827,386				58,442	10/20/2031	1.A FE

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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
39809G-AA-3	Greywolf CLO Ltd SERIES 20181A CLASS A1 6.614% 04/26/31	D	04/26/2024	Paydown		566,327	566,327	566,327							566,327				19,121	04/26/2031	1.A FE
39862E-AA-2	Grippen Park CLO LTD SERIES 20171A CLASS A 144A 6.846% 01/20/30	D	04/20/2024	Paydown		275,518	275,518	271,790	275,343		175		175		275,518				9,756	01/20/2030	1.A FE
40052V-AC-8	GRUPO BIMBO SAB SR NT 14 3.875% 06/27/24	D	06/27/2024	Maturity		1,000,000	1,000,000	985,360	998,611		1,389		1,389		1,000,000				19,375	06/27/2024	2.A FE
404280-EF-2	HSBC BANK USA NA SR NT 5.597% 05/17/28	D	05/16/2024	HSBC SECURITIES USA INC		852,423	850,000	850,000							850,000		2,423	2,423	396	05/17/2028	1.G FE
40436Q-AN-2	Highbridge Loan MGMT CLO LTD SERIES 9A 2016 CLASS A2R 7.288% 07/19/30	D	06/24/2024	Paydown		1,000,000	1,000,000	991,250	998,110		1,890		1,890		1,000,000				50,546	07/19/2030	1.C FE
41154X-AE-5	HARBOR PARK CLO LTD 2018-1A-CL-A2 6.986% 01/20/31	D	05/03/2024	Paydown		5,400,000	5,400,000	5,397,300	5,399,254		746		746		5,400,000				206,588	01/20/2031	1.A FE
41154X-AG-0	HARBOR PARK CLO LTD CLO LTD 2018-1A CL 7.286% 01/20/31	D	05/03/2024	Paydown		1,000,000	1,000,000	987,248	994,474		5,526		5,526		1,000,000				39,890	01/20/2031	1.C FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD SR NT SER 16-3 5.235% 04/15/26	D	04/15/2024	Various		572,267	572,267	572,267	572,267						572,267				14,979	04/15/2026	2.B FE
45662N-A*-4	INFINEON TECHNOLOGIES AG AG SER A SR NT 3.940% 04/05/24	D	04/05/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				98,500	04/05/2024	2.B
47015P-AD-0	JAMAICA DIV PYMT RIGHTS CO JAMAICA DIVERSIFIED PYMT RIGHT 5.250% 09/15/30	D	06/15/2024	Redemption 100.0000		1,890,573	1,890,573	1,890,573	1,890,573						1,890,573				49,628	09/15/2030	2.C FE
47047L-AA-7	JAMESTOWN CLO LTD 2018-6RA CL 6.735% 04/25/30	D	04/25/2024	Paydown		14,945,410	14,945,410	14,647,037	14,899,683		45,727		45,727		14,945,410				518,794	04/25/2030	1.A FE
47050E-AA-7	JAMESTOWN CLO LTD 2020-15A CL 6.930% 04/15/33	D	06/16/2024	Paydown		11,862,000	11,862,000	11,738,006	11,798,771		63,229		63,229		11,862,000				547,302	04/15/2033	1.A FE
47421M-AW-3	JEFFERSON MILL CLO LTD SERIES 20151A CLASS AR 6.761% 10/20/31	D	04/20/2024	Paydown		23,565,015	23,565,015	23,616,858			(51,843)		(51,843)		23,565,015				353,707	10/20/2031	1.A FE
48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 144A 6.880% 04/15/29	D	05/15/2024	Paydown		5,736,382	5,736,382	5,652,745	5,669,592		66,789		66,789		5,736,382				221,260	04/15/2029	1.A FE
48250M-AK-3	KKR FINANCIAL CLO LTD SERIES 11 CLASS AR 144A 6.770% 01/15/31	D	04/15/2024	Paydown		1,344,747	1,344,747	1,339,940	1,340,836		3,912		3,912		1,344,747				46,202	01/15/2031	1.A FE
48250W-AG-0	KKR FINANCIAL CLO LTD SERIES 14 CLASS AR 144A 6.740% 07/15/31	D	04/15/2024	Paydown		39,964	39,964	38,965	39,149		815		815		39,964				1,367	07/15/2031	1.A FE
48251M-AQ-9	KKR FINANCIAL CLO LTD SERIES 15 CLASS A1R 144A 6.809% 01/18/32	D	04/18/2024	Paydown		82,884	82,884	80,800	81,197		1,687		1,687		82,884				2,877	01/18/2032	1.A FE
48270C-AA-3	KST ELECTRIC POWER COMPANY SR SEC NTS 3.300% 12/31/37	D	06/30/2024	Redemption 100.0000		383,334	383,334	383,334	383,334						383,334				12,747	12/31/2037	1.C PL
48661W-AA-6	RAD CLO LTD SERIES 20193A CLASS A 144A 7.070% 04/15/32	D	04/15/2024	Paydown		1,115,048	1,115,048	1,106,596	1,107,844		7,204		7,204		1,115,048				40,001	04/15/2032	1.A FE
50188G-AT-0	LCM LTD PARTNERSHIP CLO 18A- CL A1R 144A 6.606% 04/20/31	D	04/20/2024	Paydown		1,633,221	1,633,221	1,603,382	1,620,118		13,103		13,103		1,633,221				55,807	04/20/2031	1.A FE
50200J-AC-5	LCM CLO LTD PARTNERSHIP SERIES 27A CLASS A1 144A 6.669% 07/16/31	D	04/16/2024	Paydown		1,221,054	1,221,054	1,204,989	1,207,871		13,183		13,183		1,221,054				41,561	07/16/2031	1.A FE
52111P-AF-8	LCM LTD CLO PARTNERSHIP SERIES 23A CLASS A1R 6.656% 10/20/29	D	04/20/2024	Paydown		3,528,414	3,528,414	3,534,553			(6,139)		(6,139)		3,528,414				59,306	10/20/2029	1.A FE
53944Y-BA-0	LLOYDS TSB BANK GROUP PLC SR NT 5.721% 06/05/30	D	06/10/2024	CITIGROUP GLOBAL MKT INC		150,764	150,000	150,000							150,000		764	764	143	06/05/2030	1.G FE
53948K-AA-7	Loanpal Solar Loan Ltd. A 144A 2.750% 07/20/47	C	06/20/2024	Paydown		44,105	15,805	15,798	15,798		6		6		44,105				217	07/20/2047	1.D FE
53948K-AA-7	Loanpal Solar Loan Ltd. A 144A 2.750% 07/20/47	C	05/20/2024	Paydown		14,072	42,373	42,355	42,355		17		17		14,072				439	07/20/2047	1.F FE
53948N-AA-1	Loanpal Solar Loan Ltd. 2020-3GS CL 2.470% 12/20/47	C	06/20/2024	Paydown		191,809	77,577	77,553	77,553		24		24		191,809				958	12/20/2047	1.D 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 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
53948N-AA-1	Loanpal Solar Loan Ltd. 2020-3GS CL 2.470% 12/20/47	C	05/20/2024	Paydown		10,146	124,377	124,338	124,339		38		38		10,146				1,151	12/20/2047	1.F FE
53948P-AA-6	Loanpal Solar Loan Ltd. 2021-1GS CL 2.290% 01/20/48	C	06/20/2024	Paydown		3,750	61,165	61,162	61,162		3		3		3,750				700	01/20/2048	1.D FE
53948P-AA-6	Loanpal Solar Loan Ltd. 2021-1GS CL 2.290% 01/20/48	C	05/20/2024	Paydown		160,358	102,942	102,937	102,937		6		6		160,358				887	01/20/2048	1.F FE
53948Q-AA-4	Loanpal Solar Loan Ltd. 2021-2GS CL 2.220% 03/20/48	C	06/20/2024	Paydown		136,262	45,121	45,117	45,117		4		4		136,262				501	03/20/2048	1.D FE
53948Q-AA-4	Loanpal Solar Loan Ltd. 2021-2GS CL 2.220% 03/20/48	C	05/20/2024	Paydown		399	91,540	91,532	91,532		8		8		399				757	03/20/2048	1.F FE
540543-AA-3	LOGAN CLO I LTD LTD 2021-1A CL A 1 6.746% 07/20/34	D	05/08/2024	Paydown		933,000	933,000	901,763	913,139		19,861		19,861		933,000				35,354	07/20/2034	1.A FE
540543-AC-9	LOGAN CLO I LTD LTD 2021-1A CL B 1 7.336% 07/20/34	D	05/08/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				617,723	07/20/2034	1.C FE
543064-AA-7	LONGITUDINAL DE LA SIERRA TRMO FDG B V S 5.230% 10/31/33	D	04/30/2024	Redemption 100.0000		859,236	859,236	859,236	859,236						859,236				22,469	10/31/2033	2.C PL
553205-AC-9	MP CLO III LTD MP CLO III 6.836% 10/20/30	D	04/20/2024	Paydown		413,598	413,598	410,532	412,537		1,060		1,060		413,598				14,621	10/20/2030	1.A FE
55817E-AN-6	Madison Park Funding CLO Ltd SERIES 201937A CLASS AR 6.660% 07/15/33	D	04/15/2024	Paydown		2,055,000	2,055,000	2,055,000							2,055,000				37,944	07/15/2033	1.A FE
55818M-BC-0	MADISON PARK FUNDING LTD CLO SERIES 201413A CLASS BR2 144A 7.088% 04/19/30	D	05/22/2024	Paydown		7,000,000	7,000,000	6,738,200	6,846,195		153,805		153,805		7,000,000				297,281	04/19/2030	1.B FE
55820C-AE-5	MADISON PARK FUNDING LTD CLO SERIES 201829A CLASS A2 144A 7.039% 10/18/30	D	04/05/2024	Paydown		7,500,000	7,500,000	7,196,325	7,264,224		235,776		235,776		7,500,000				250,115	10/18/2030	1.A FE
55820R-AL-6	MADISON PARK FUNDING LTD CLO SERIES 201725A CLASS A2R 7.235% 04/25/29	D	04/30/2024	Paydown		1,000,000	1,000,000	980,750	995,761		4,239		4,239		1,000,000				37,926	04/25/2029	1.C FE
55820T-AL-2	MADISON PARK FUNDING LTD CLO SERIES 201723A CLASS BR 144A 7.136% 07/27/31	D	05/08/2024	ARISTOTLE PACIFIC CAPITAL		8,530,430	8,500,000	8,196,125	8,296,458		122,843		122,843		8,419,301		111,129	111,129	331,537	07/27/2031	1.C FE
55821U-AA-2	Madison Park Funding CLO Ltd SERIES 202148A CLASS A 144A 6.738% 04/19/33	D	04/19/2024	Paydown		11,930	11,930	11,920	2,861		5		5		11,930				253	04/19/2033	1.A FE
55822E-AA-7	MADISON PARK FNDG LTD CLO 2021-59A CL A 144A 6.729% 01/18/34	D	05/30/2024	Redemption 100.0000		14,160,000	14,160,000	14,013,355	14,046,623		113,377		113,377		14,160,000				596,901	01/18/2034	1.A FE
55953H-BD-4	MAGNETITE CLO LTD SERIES 201512A CLASS AR4 6.479% 10/15/31	D	04/15/2024	Paydown		254,409	254,409	254,409							254,409				914	10/15/2031	1.A FE
55953T-AL-1	MAGNETITE CLO LTD SERIES 201618A CLASS BR 144A 7.084% 11/15/28	D	04/04/2024	Paydown		805,000	805,000	783,732	786,846		18,154		18,154		805,000				22,436	11/15/2028	1.A FE
55953T-AS-6	MAGNETITE CLO LTD SERIES 201618A CLASS AR2 144A 6.464% 11/15/28	D	04/04/2024	Paydown		2,110,186	2,110,186	2,105,252	2,105,954		4,232		4,232		2,110,186				53,689	11/15/2028	1.A FE
55954E-AQ-2	MAGNETITE CLO LTD SERIES 201617A CLASS AR 144A 6.686% 07/20/31	D	04/20/2024	Paydown		5,873,917	5,873,917	5,789,959	3,850,466		68,846		68,846		5,873,917				203,834	07/20/2031	1.A FE
55954L-AE-3	MAGNETITE CLO LTD SERIES 201514RA CLASS B 144A 7.189% 10/18/31	D	06/18/2024	Paydown		1,000,000	1,000,000	980,860	982,994		17,006		17,006		1,000,000				46,227	10/18/2031	1.B FE
55955K-AA-2	MAGNETITE CLO LTD SERIES 202129A CLASS A 6.580% 01/15/34	D	04/15/2024	Paydown		356,453	356,453	356,984			(531)		(531)		356,453				5,851	01/15/2034	1.A FE
55955K-AC-8	MAGNETITE CLO LTD SERIES 202129A CLASS B 144A 6.990% 01/15/34	D	05/08/2024	ARISTOTLE PACIFIC CAPITAL		4,760,735	4,750,000	4,485,805	4,552,029		65,003		65,003		4,617,032		143,703	143,703	191,539	01/15/2034	1.B FE
56607F-AA-3	Marble Point CLO XI Ltd SERIES 20172A CLASS A 144A 6.769% 12/18/30	D	04/18/2024	Paydown		1,841,132	1,841,132	1,802,010	1,811,308		29,824		29,824		1,841,132				63,533	12/18/2030	1.A FE
59801M-AL-2	MIDOCEAN CREDIT CLO 2018-8A CL A1R 144A 6.637% 02/20/31	D	05/20/2024	Paydown		268,130	268,130	265,851	267,910		220		220		268,130				9,021	02/20/2031	1.A FE
60688X-AG-5	MIZUHO FINANCIAL GROUP INC GUARNT 144A 3.750% 04/16/24	D	04/16/2024	Maturity		10,000,000	10,000,000	10,095,900	10,003,318		(3,318)		(3,318)		10,000,000				187,500	04/16/2024	1.F FE

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62954H-AX-6	NXP BV/NXP FUNDING LLC GUARNT 3.150% 05/01/27	D	05/31/2024	GOLDMAN SACHS & CO		282,615	300,000	299,564	299,699		38		38		299,738		(17,123)	(17,123)	5,565	05/01/2027	2.A FE
64129J-BE-9	NEUBERGER BERMAN CLO LTD SERIES 201314A CLASS AR2 6.616% 01/28/30	D	04/29/2024	Paydown		369,550	369,550	369,550	369,550						369,550				12,417	01/28/2030	1.A FE
64129U-BU-8	NEUBERGER BERMAN CLO LTD 2014-17A CL BR2 144A 7.086% 04/22/29	D	06/22/2024	Paydown		3,465,000	3,465,000	3,435,548	3,459,057		5,943		5,943		3,465,000				160,304	04/22/2029	1.C FE
64130X-AC-0	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS B1 144A 7.288% 10/19/31	D	04/19/2024	Paydown		1,790,000	1,790,000	1,731,265	1,740,246		49,754		49,754		1,790,000				66,561	10/19/2031	1.C FE
64131J-AL-0	NEUBERGER BERMAN CLO LTD 2017-25A 6.519% 10/18/29	D	06/27/2024	Paydown		3,457,782	3,457,782	3,434,730	3,438,925		18,857		18,857		3,457,782				154,283	10/18/2029	1.A FE
64132D-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 201932A CLASS AR 6.578% 01/20/32	D	04/19/2024	Paydown		62,041	62,041	62,056	30,985		(15)		(15)		62,041				1,556	01/20/2032	1.A FE
65023T-AJ-1	Newark BSL CLO 1 Ltd. SERIES 20161A CLASS A1R 144A 6.686% 12/21/29	D	04/29/2024	Paydown		1,109,000	1,109,000	1,087,441	1,094,478		14,523		14,523		1,109,000				38,273	12/21/2029	1.A FE
66989H-AG-3	NOVARTIS FINANCE CORPORATION GUARN 3.400% 05/06/24	C	05/06/2024	Maturity		10,000,000	10,000,000	9,928,700	9,997,147		2,853		2,853		10,000,000				170,000	05/06/2024	1.D FE
670859-AB-3	OCP CLO LTD 2020-20A CL A2 144 7.205% 10/09/33	D	04/09/2024	Paydown		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				211,606	10/09/2033	1.A FE
670859-AC-1	OCP CLO LTD 2020-20A CL B1 144 7.455% 10/09/33	D	04/09/2024	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				342,585	10/09/2033	1.C FE
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR NT 5.625% 04/25/24	D	04/25/2024	Various		20,000,000	20,000,000	19,811,800	19,992,302		7,698		7,698		20,000,000				562,500	04/25/2024	3.A FE
67097L-AH-9	OCP CLO LTD 2017-13A-CL-A1AR-144A 6.550% 07/15/30	D	04/15/2024	Paydown		411,497	411,498	411,637	110,454		(141)		(141)		411,497				8,613	07/15/2030	1.A FE
671027-AC-4	OSD CLO 2023-27 Ltd. SERIES 202327A CLASS B 144A 7.728% 04/16/35	D	05/10/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				668,530	04/16/2035	1.C FE
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1 6.836% 10/22/30	D	04/22/2024	Paydown		842,343	842,343	831,407	839,235		3,107		3,107		842,343				29,284	10/22/2030	1.A FE
67108L-AW-3	OZLM CLO LTD SERIES 20146A CLASS A1S 144A 6.659% 04/17/31	D	06/20/2024	Paydown		720,706	720,706	711,108	712,379		8,327		8,327		720,706				32,050	04/17/2031	1.A FE
67108L-AY-9	OZLM CLO LTD SERIES 20146A CLASS A2AS 7.329% 04/17/31	D	06/20/2024	Paydown		3,345,000	3,345,000	3,329,948	3,330,625		14,375		14,375		3,345,000				168,925	04/17/2031	1.A FE
67109U-AS-1	OZLM CLO LTD 2015-11A CL A1R 144A 6.841% 10/30/30	D	04/30/2024	Paydown		2,952,468	2,952,468	2,925,302	2,944,026		8,442		8,442		2,952,468				103,040	10/30/2030	1.A FE
67109Y-AQ-7	OHA Credit Partners CLO Ltd SERIES 201512A CLASS BR 144A 7.188% 07/23/30	D	04/23/2024	Paydown		10,850,000	10,850,000	10,361,750	10,467,978		382,022		382,022		10,850,000				398,529	07/23/2030	1.C FE
67111D-AN-6	OZLM CLO LTD SERIES 201615A CLASS A1AR 144A 6.876% 04/20/33	D	05/23/2024	Paydown		11,000,000	11,000,000	10,857,140	10,875,450		124,550		124,550		11,000,000				456,270	04/20/2033	1.A FE
67111N-AA-2	OZLM CLO LTD 2017-17A-CL-A1-144A 6.836% 07/20/30	D	04/20/2024	Paydown		11,278,569	11,278,569	14,198,356	13,504,287		(2,225,718)		(2,225,718)		11,278,569				398,715	07/20/2030	1.A FE
67111V-AC-0	OZLM CLO LTD 2018-22A-CL-A1-144A 6.649% 01/17/31	D	04/17/2024	Paydown		46,480	46,480	46,411	46,453		27		27		46,480				1,581	01/17/2031	1.A FE
67112G-AA-6	OZLM LTD 2018-18A CL A 144A 6.610% 04/15/31	D	04/15/2024	Paydown		433,629	433,629	432,619	433,095		533		533		433,629				14,548	04/15/2031	1.A FE
67115W-AE-0	OAK HILL CREDIT CLO PARTNERS SERIES 20181A CLASS A2 7.036% 10/20/30	D	04/20/2024	Paydown		2,600,000	2,600,000	2,589,834	2,590,292		9,708		9,708		2,600,000				88,494	10/20/2030	1.A FE
67402C-AQ-9	OAKTREE CLO LTD SERIES 20194A CLASS A1R 6.706% 10/20/32	D	06/18/2024	Paydown		1,100,000	1,100,000	1,071,200	1,080,363		19,637		19,637		1,100,000				49,838	10/20/2032	1.A FE
67402C-AU-0	OAKTREE CLO LTD SERIES 20194A CLASS BR 7.286% 10/20/32	D	06/18/2024	Paydown		2,000,000	2,000,000	1,996,000			4,000		4,000		2,000,000				59,874	10/20/2032	1.C 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 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
67515E-AR-7	OCEAN TRAILS CLO 2014-5A CL ARR 144A 6.870% 10/13/31	D	04/15/2024	Paydown		3,063,242	3,063,242	2,980,458	3,007,386		55,856		55,856		3,063,242				108,563	10/13/2031	1.A FE
675711-AA-3	OCTAGON INVESTMENT PARTNERS 33 33-2017-1A-CL-A1 6.776% 01/20/31	D	04/22/2024	Paydown		507,342	507,342	507,342	507,342						507,342				17,779	01/20/2031	1.A FE
67573L-AE-9	OCTAGON INV PARTNERS CLO 43 2019-1A 7.335% 10/25/32	D	04/25/2024	Paydown		250,000	250,000	249,075	249,830		170		170		250,000				9,357	10/25/2032	1.C FE
67576F-AA-7	OCTAGON INV PARTNERS LTD 2018-18A-CL-A1A-144A 6.549% 04/16/31	D	04/16/2024	Paydown		464,997	464,997	464,954	167,541		(154)		(154)		464,997				10,517	04/16/2031	1.A FE
67576J-AB-7	Odebrecht Oil & Gas Finance Li FIN ZERO CO NT 0.000% 12/31/99	D	06/21/2024	Call 7.0991		182,788	2,574,799										182,788	182,788		12/31/2099	6. *
67590Q-BK-2	Octagon Investment Partners Lt SERIES 20141A CLASS AAR3 6.584% 02/14/31	D	05/14/2024	Paydown		933,577	933,577	935,015			(1,438)		(1,438)		933,577				15,330	02/14/2031	1.A FE
67590R-AY-1	OCTAGON LOAN FUNDING LTD 2014-1A C 6.767% 11/18/31	D	05/20/2024	Paydown		746,981	746,981	739,315	652,782		656		656		746,981				25,623	11/18/2031	1.A FE
67591J-AL-6	Octagon Investment PTRS CLO SERIES 20161A CLASS AR 144A 6.765% 01/24/33	D	06/28/2024	Redemption 100.0000		384,000	384,000	376,696	377,566		6,434		6,434		384,000				17,964	01/24/2033	1.A FE
67591T-AA-8	Octagon Invest Partners CLO SERIES 20181A CLASS A1A 6.646% 01/20/31	D	04/22/2024	Paydown		457,565	457,565	457,565	457,565						457,565				15,729	01/20/2031	1.A FE
69355D-AA-5	PPM CLO LTD SERIES 20181A CLASS A 144A 6.740% 07/15/31	D	04/15/2024	Paydown		4,105,304	4,105,304	4,080,481	2,488,844		18,341		18,341		4,105,304				112,698	07/15/2031	1.A FE
69356J-A*-4	PG RECEIVABLES FINANCE LP PG RECEIVABLES FINANCE LP 3.968% 07/21/25	C	05/11/2024	Call 0.0000																07/21/2025	1.A FE
69688A-AL-5	PALMER SQUARE CLO LTD SERIES 20132A CLASS A1A3 6.579% 10/17/31	D	04/17/2024	Paydown		97,241	97,241	95,102	95,927		1,314		1,314		97,241				3,273	10/17/2031	1.A FE
69688M-AA-3	PALMER SQUARE CLO LTD SERIES 20182A CLASS A1A 144A 6.689% 07/16/31	D	04/12/2024	Paydown		0									2,048		(2,048)	(2,048)	38,285	07/16/2031	1.A FE
69690C-AL-7	Palmer Square Loan Funding Ltd SERIES 20223A CLASS A1AR 6.417% 04/15/31	D	04/15/2024	Paydown		61,530	61,530	61,530							61,530				362	04/15/2031	1.A FE
69701C-AA-8	Palmer Square Loan Funding Ltd SERIES 20221A CLASS A1 6.379% 04/15/30	D	04/15/2024	Paydown		171,986	171,986	171,986							171,986				2,736	04/15/2030	1.A FE
69701Y-AA-0	PALMER SQUARE CLO LTD 2021-1A CL A1 144A 6.486% 04/20/29	D	04/20/2024	Paydown		535,036	535,036	530,756	532,189		2,847		2,847		535,036				17,955	04/20/2029	1.A FE
69702B-AA-9	PALMER SQUARE FDG CLO LTD LTD 2021-3A C 6.386% 07/20/29	D	04/20/2024	Paydown		502,789	502,789	501,532	501,658		1,131		1,131		502,789				16,614	07/20/2029	1.A FE
69702D-AA-5	PALMER SQUARE FDG CLOLTD LTD 2021-2A 6.387% 05/20/29	D	05/20/2024	Paydown		590,230	590,230	588,996	374,405		1,110		1,110		590,230				19,112	05/20/2029	1.A FE
69702H-AA-6	PALMER SQUARE FDG CLO LTD -LTD-2021-4A-CL 6.390% 10/15/29	D	04/15/2024	Paydown		359,439	359,439	359,439	359,439						359,439				11,723	10/15/2029	1.A FE
69915X-AL-0	PARALLEL CLO LTD SERIES 20171A CLASS A1R 144A 6.616% 07/20/29	D	04/20/2024	Paydown		500,767	500,767	497,696	498,439		2,328		2,328		500,767				17,139	07/20/2029	1.A FE
700162-AJ-9	Park Avenue Institutional Advi SERIES 20161A CLASS A1R 6.791% 08/23/31	D	05/23/2024	Paydown		3,506,629	3,506,629	3,468,120	2,110,251		22,396		22,396		3,506,629				120,095	08/23/2031	1.A FE
74988L-AA-2	RR Ltd 2018-3A CL A1R2 144A 6.680% 01/15/30	D	04/15/2024	Paydown		974,548	974,548	972,940	974,376		172		172		974,548				33,040	01/15/2030	1.A FE
75625Q-AD-1	RECKITT BENCKISER GUARN 2.750% 06/26/24	D	06/26/2024	Maturity		10,000,000	10,000,000	9,374,800	9,940,390		59,610		59,610		10,000,000				137,500	06/26/2024	1.G FE
75884B-AC-2	Regatta Funding CLO Ltd. SERIES 20173A CLASS B 144A 7.029% 01/17/31	D	06/17/2024	Paydown		500,000	500,000	482,460	485,901		14,099		14,099		500,000				22,952	01/17/2031	1.B FE
75888K-AA-2	Regatta Funding CLO Ltd. SERIES 20171A CLASS A 144A 6.829% 10/17/30	D	05/17/2024	Paydown		2,847,162	2,847,162	2,830,789	2,833,439		13,724		13,724		2,847,162				111,910	10/17/2030	1.A FE
75888K-AC-8	Regatta Funding CLO Ltd. SERIES 20171A CLASS B 144A 7.279% 10/17/30	D	05/17/2024	Paydown		3,000,000	3,000,000	2,957,460	2,962,592		37,408		37,408		3,000,000				129,850	10/17/2030	1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE PACIFIC LIFE INSURANCE COMPANY

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
75888M-AE-0	Regatta XIV Funding CLO Ltd SERIES 20183A CLASS A 144A 6.775% 10/25/31	D	06/24/2024	Paydown		9,395,841	9,395,841	9,296,679	9,310,204		85,637		85,637		9,395,841				402,107	10/25/2031	1.A FE
75888M-AG-5	Regatta XIV Funding CLO Ltd SERIES 20183A CLASS B 144A 7.435% 10/25/31	D	06/24/2024	Paydown		1,000,000	1,000,000	959,310	965,722		34,278		34,278		1,000,000				48,058	10/25/2031	1.A FE
76138Q-A*-8	Reventazon Finance Trust SR SE 8.000% 11/15/33	D	05/15/2024	Various		847,000	847,000	847,000	847,000						847,000				33,880	11/15/2033	4.A FE
77587A-AC-0	Romark Wm-R Ltd SERIES 20181A CLASS A1 6.616% 04/20/31	D	04/22/2024	Paydown		661,242	661,242	661,017	661,018		223		223		661,242				22,628	04/20/2031	1.A FE
81881C-AA-5	SHACKLETON CLO LTD 2018-12A-CL-A-144A 6.656% 07/20/31	D	04/20/2024	Paydown		359,579	359,579	356,969	358,366		1,214		1,214		359,579				12,381	07/20/2031	1.A FE
81881J-AC-6	SHACKLETON CLO LTD 2014-5RA CL 6.689% 05/07/31	D	05/07/2024	Paydown		4,404,191	4,404,191	4,346,866	2,514,689		7,730		7,730		4,404,191				149,405	05/07/2031	1.A FE
81881Q-AS-5	SHACKLETON CLO LTD SERIES 20133A CLASS AR 144A 6.710% 07/15/30	D	04/15/2024	Paydown		80,595	80,595	79,890	80,010		585		585		80,595				2,745	07/15/2030	1.A FE
81883A-AL-3	SHACKLETON CLO LTD SERIES 20157RA CLASS AR 6.740% 07/15/31	D	04/15/2024	Paydown		519,926	519,926	509,340	513,679		6,248		6,248		519,926				17,784	07/15/2031	1.A FE
81883M-AL-7	SHACKLETON CLO LTD 2019-15A CL AR 144A 6.790% 01/15/32	D	04/15/2024	Paydown		20,121	20,121	19,713	19,890		231		231		20,121				693	01/15/2032	1.A FE
83272G-AA-9	Smurfit Kappa Treasury Unlimit CO GUARNT 144A 5.200% 01/15/30	D	04/09/2024	SUNTRUST CAPITAL MARKETS INC		396,392	400,000	399,520							399,520		(3,128)	(3,128)	462	01/15/2030	2.C FE
83607E-AA-0	SOUND POINT CLO LTD SERIES 20141RA CLASS A 144A 6.739% 07/18/31	D	04/18/2024	Paydown		521,158	521,158	508,827	467,054		9,440		9,440		521,158				17,127	07/18/2031	1.A FE
83608G-AN-6	SOUND POINT CLO LTD SERIES 20131A CLASS A1R 6.656% 01/26/31	D	04/26/2024	Paydown		227,726	227,726	228,006			(280)		(280)		227,726				3,831	01/26/2031	1.A FE
83609T-AA-5	SOUND POINT CLO LTD SERIES 20174A CLASS A1 6.706% 01/21/31	D	04/22/2024	Paydown		1,600,931	1,600,931	1,570,580	1,586,190		14,741		14,741		1,600,931				55,526	01/21/2031	1.A FE
83609Y-AC-0	SOUND POINT CLO LTD SERIES 20133RA CLASS A 144A 6.739% 04/18/31	D	04/18/2024	Paydown		1,370,002	1,370,002	1,335,555	1,342,969		27,033		27,033		1,370,002				47,066	04/18/2031	1.A FE
83613H-AA-5	SOUND POINT CLO LTD 2018-3A CL 6.766% 10/26/31	D	05/15/2024	Paydown		16,650,000	16,650,000	16,180,980	16,405,901		244,099		244,099		16,650,000				637,577	10/26/2031	1.A FE
83615C-AA-4	SOUND POINT CLO LTD SERIES 20203A CLASS A1 144A 6.865% 01/25/32	D	04/25/2024	Paydown		1,600,000	1,600,000	1,577,534	1,580,407		19,593		19,593		1,600,000				56,062	01/25/2032	1.A FE
857004-AC-9	STATE GRID OVERSEAS INVSTMT GUA 4.125% 05/07/24	D	05/07/2024	Maturity		25,000,000	25,000,000	24,727,500	24,988,434		11,566		11,566		25,000,000				515,625	05/07/2024	1.E FE
86315W-AA-6	Stratus CLO SERIES 20213A CLASS A 144A 6.536% 12/29/29	D	05/24/2024	Paydown		2,174,294	2,174,294	2,164,777	560,215		66,802		66,802		2,174,294				125,677	12/29/2029	1.A FE
863162-AA-1	Stratus CLO 2021-1A-CL-A-144A 6.386% 12/29/29	D	04/30/2024	Paydown		1,769,423	1,769,423	1,769,423	1,769,423						1,769,423				60,512	12/29/2029	1.A FE
86317E-AJ-5	STRATUS CLO SERIES 20223A CLASS AR 144A 6.625% 10/20/31	D	04/22/2024	Paydown		394,923	394,923	394,923							394,923				6,606	10/20/2031	1.A FE
86562M-AA-8	Sumitomo Mitsui Financial Grou SUB 1 4.436% 04/02/24	D	04/02/2024	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				332,700	04/02/2024	2.B FE
87122F-AA-4	Sycamore Tree CLO Ltd SERIES 20233A CLASS A1 144A 7.525% 04/20/35	D	04/20/2024	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				972,228	04/20/2035	1.A FE
87122F-AJ-5	Sycamore Tree CLO Ltd SERIES 20233A CLASS A2 144A 7.975% 04/20/35	D	04/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				206,008	04/20/2035	1.A FE
87154E-BE-9	SYMPHONY CLO LTD 2014-15A CL AR3 144A 6.659% 01/17/32	D	04/17/2024	Paydown		1,030,340	1,030,340	1,031,253	162,273		(1,434)		(1,434)		1,030,340				20,145	01/17/2032	1.A FE
87165V-AF-6	SYMPHONY CLO LTD SERIES 201516A CLASS AR 144A 6.740% 10/15/31	D	05/16/2024	Paydown		495,031	495,031	488,769	489,497		5,534		5,534		495,031				19,732	10/15/2031	1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
87166V-AL-2	Symphony CLO Ltd SERIES 201820A CLASS BR 7.239% 01/16/32	D	06/24/2024	Paydown		735,000	735,000	729,179	729,447		5,553		5,553		735,000				37,345	01/16/2032	1.C FE
87232A-AL-8	TCI-Flatiron CLO Ltd SERIES 20181A CLASS ANR 6.646% 01/29/32	D	04/29/2024	Paydown		305,710	305,710	305,618	305,619		91		91		305,710				10,319	01/29/2032	1.A FE
87248K-AJ-3	TICP CLO LTD SERIES 20165A CLASS A1R 144A 6.669% 07/17/31	D	04/17/2024	Paydown		2,429,048	2,429,048	2,366,330	2,380,826		48,222		48,222		2,429,048				82,872	07/17/2031	1.A FE
87249Q-AA-8	TICP CLO LTD SERIES 201811A CLASS A 144A 6.766% 10/20/31	D	04/22/2024	Paydown		221,772	221,772	219,361	219,736		2,035		2,035		221,772				7,760	10/20/2031	1.A FE
87271L-AJ-1	TIAA CLO Ltd 2016-1A C 6.786% 07/20/31	D	04/20/2024	Paydown		4,282,796	4,282,796	4,252,999	4,278,793		4,003		4,003		4,282,796				150,326	07/20/2031	1.A FE
87272H-AA-8	TIAA CLO Ltd SERIES 20172A CLASS A 144A 6.739% 01/16/31	D	04/16/2024	Paydown		203,404	203,404	199,088	199,088		4,316		4,316		203,404				6,997	01/16/2031	1.A FE
87927Y-AA-0	TELECOM ITALIA SPA SPA 144A 5.303% 05/30/24	D	05/30/2024	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				265,150	05/30/2024	4.A FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 1 8.125% 04/01/37	D	04/01/2024	Redemption 100.0000		134,060	134,060	133,089	133,159		901		901		134,060				5,446	04/01/2037	3.A FE
88631Y-AA-5	TIAA CLO Ltd SERIES 20181A CLASS A1A 144A 6.816% 01/20/32	D	04/20/2024	Paydown		105,753	105,753	105,332	26,784		332		332		105,753				3,728	01/20/2032	1.A FE
89388A-AA-0	Transportadora de Gas del Peru SR NT 14 4.250% 04/30/28	D	04/30/2024	Redemption 100.0000		2,950,000	2,950,000	2,940,800	2,947,382		2,618		2,618		2,950,000				62,688	04/30/2028	2.A FE
89640Y-AU-8	TRINTAS CLO LTD 2017-6A CL AR 6.895% 01/25/34	D	06/25/2024	Paydown		18,875,000	18,875,000	18,478,396	18,573,848		301,152		301,152		18,875,000				845,024	01/25/2034	1.A FE
89855A-AC-0	TRYSAIL CLO LTD 2021-1A-CL-A1-144A 6.625% 07/20/32	D	03/21/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,578	07/20/2032	1.A FE
915328-AU-2	UPLAND CLO LTD 2016-1A CL A1AR 144A 6.606% 04/20/31	D	04/20/2024	Paydown		67,792	67,792	67,453	67,728		64		64		67,792				2,317	04/20/2031	1.A FE
92557U-AW-7	VIBRANT CLO LTD SERIES 20153A CLASS A1RR 144A 6.836% 10/20/31	D	04/20/2024	Paydown		3,889,667	3,889,667	3,790,481	3,838,896		50,771		50,771		3,889,667				137,506	10/20/2031	1.A FE
92913U-AN-6	Voya CLO Ltd SERIES 20153A CLASS A1R 144A 6.776% 10/20/31	D	05/20/2024	Paydown		504,675	504,675	495,213	498,826		5,850		5,850		504,675				19,894	10/20/2031	1.A FE
92913U-AQ-9	Voya CLO Ltd SERIES 20153A CLASS A2AR 144A 7.036% 10/20/31	D	05/20/2024	Paydown		5,000,000	5,000,000	4,937,966	4,941,477		58,523		58,523		5,000,000				209,286	10/20/2031	1.A FE
92914N-AL-5	Voya CLO Ltd SERIES 20151A CLASS A2R 6.839% 01/18/29	D	04/18/2024	Paydown		2,543,509	2,543,509	2,480,763	2,499,476		44,033		44,033		2,543,509				88,675	01/18/2029	1.A FE
92915H-AL-7	Voya CLO Ltd SERIES 20163A CLASS A1R 144A 6.779% 10/18/31	D	05/24/2024	Paydown		718,187	718,187	709,835	710,836		7,351		7,351		718,187				29,063	10/18/2031	1.A FE
92915H-AN-3	Voya CLO Ltd SERIES 20163A CLASS A2R 144A 6.989% 10/18/31	D	05/24/2024	Paydown		500,000	500,000	490,625	491,293		8,707		8,707		500,000				21,307	10/18/2031	1.A FE
92916Q-AA-0	Voya CLO Ltd 2017-4A-CL-A1 6.720% 10/15/30	D	05/23/2024	Paydown		1,822,838	1,822,838	1,813,220	1,820,033		2,806		2,806		1,822,838				72,296	10/15/2030	1.A FE
92916Q-AB-8	Voya CLO Ltd SERIES 20174A CLASS A2 144A 6.840% 10/15/30	D	05/23/2024	Paydown		911,000	911,000	893,691	896,304		14,696		14,696		911,000				38,200	10/15/2030	1.A FE
92916X-AJ-6	VOYA CLO LTD 2013-3A-CL-A1RR-144A 6.738% 10/18/31	D	04/18/2024	Paydown		250,334	250,334	250,159	250,265		69		69		250,334				8,600	10/18/2031	1.A FE
92917N-AJ-7	Voya CLO Ltd SERIES 20191A CLASS AR 6.650% 04/15/31	D	04/15/2024	Paydown		266,018	266,018	266,292			(274)		(274)		266,018				4,463	04/15/2031	1.A FE
97342V-AA-2	WindMW GmbH SR SEC 144A 5.020% 06/30/27	D	06/30/2024	Various		1,830,385	1,830,385	1,830,385	1,830,385						1,830,385				94,762	06/30/2027	2.C FE
98625L-AA-0	Generate CLO Ltd. SERIES 5A CLASS A 6.766% 10/22/31	D	05/16/2024	Paydown		245,012	245,012	239,806	241,814		3,198		3,198		245,012				9,417	10/22/2031	1.A FE
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG KG S 5.000% 04/02/24	D	04/02/2024	Various		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				150,000	04/02/2024	2.C PL

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
E5311L-AA-9	Fortini Investments Sa SR SEC Q-EN 2.300% 12/31/38	B	06/28/2024	Redemption 100.0000		319,113	319,113	327,126	328,824					(1,698)	327,126	(8,013)		(8,013)	7,614	12/31/2038	2.C
E5311L-AB-7	FORTINI INVESTMENTS SA SA SR SEC SER . 2.300% 12/31/38	B	06/28/2024	Redemption 100.0000		61,047	61,046	64,135	62,904					1,231	64,135	(3,088)		(3,088)	1,460	12/31/2038	2.C
G1262*-AC-8	OMERS ADMINISTRATIVE CORPORATI SR SEC FRN 5.250% 03/31/26	D	05/23/2024	Redemption 100.0000		12,182,896	12,182,896	11,970,463	11,894,129		288,767		288,767		12,182,896				746,146	03/31/2026	4.B PL
G1265#-AA-5	ANDEAN POWER GENERATION LTD SEC 8.750% 06/05/28	D	06/28/2024	Redemption 100.0000		140,663	128,952	127,021	126,646		2,068		2,068		140,663				11,452	06/05/2028	3.C PL
G1696#-BA-3	BUNZL FINANCE PLC SR NT SER C 3.620% 04/17/24	D	04/17/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					04/17/2024	2.A
G1981*-AA-2	CAYMAN UNIVERSE SR NT 3.800% 09/30/45	D	03/31/2024	Redemption 100.0000		385,828	385,828	382,920	386,595		(767)		(767)		385,828				7,331	09/30/2045	1.D PL
G2616#-AF-8	DCC TREAS 2014 2014 SR NT SER F 4.530% 05/21/24	D	05/21/2024	Various		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				385,050	05/21/2024	2.B
G4339*-AA-5	HAVILA SIRIUS FINANCE DAC SEC 3.128% 12/08/31	D	06/08/2024	Redemption 100.0000		364,861	364,861	364,861	364,861						364,861				8,716	12/08/2031	2.A PL
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR NT 3.790% 03/30/28	D	05/11/2024	Various																03/30/2028	1.G PL
G4863*-AA-9	INTERGRAIN CO SEC 6.500% 01/02/29	D	04/02/2024	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,000	01/02/2029	3.C FE
G6390@-AD-8	NAMPAK INTL LTD SR NT SER D 12.500% 03/31/25	D	05/15/2024	Call 100.0000		97,871	97,871	97,131	97,201		104		104		96,469		1,402	1,402	5,146	03/31/2025	4.C
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR 0.000% 11/01/29	D	06/01/2024	Redemption 100.0000		251,619	251,619	157,891	215,391		36,229		36,229		251,619					11/01/2029	2.B FE
G7178*-AE-4	Porterbrook Rail Finance Limit LTD SER A 2.690% 04/16/28	B	04/19/2024	Redemption 100.0000		932,700	932,700	970,575	954,825					15,750	970,575	(37,875)		(37,875)	12,555	04/16/2028	2.B FE
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 5.875% 10/12/31	D	04/12/2024	Redemption 100.0000		251,796	251,796	251,796	251,796						251,796				7,397	10/12/2031	2.C FE
G9369*-AA-7	VIRIDOR ENERGY SEC 2.900% 03/31/43	B	04/18/2024	Redemption 100.0000		152,714	152,714	164,920	156,337					8,584	164,920	(12,206)		(12,206)	2,248	03/31/2043	2.B FE
K2162@-AB-2	DANISH CROWN A/S A/S SER B GTD SR 5.090% 06/13/24	D	06/13/2024	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				509,000	06/13/2024	2.C
L8038*-AA-4	Sbm Baleia Azul S.A.R.L. SR SEC NT 5.500% 09/15/27	D	06/15/2024	Redemption 100.0000		332,800	332,800	332,800	332,800						332,800				9,152	09/15/2027	3.B
L8954#-AA-0	Tache Securities SARL SARL CL A 7.400% 05/22/30	D	06/22/2024	Paydown		472,119	472,119	472,119	472,119						472,119				20,380	05/22/2030	1.A
N4281@-CG-8	ROYAL VOPAK SUB SER A 3.680% 06/19/24	D	06/19/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				184,000	06/19/2024	2.C
P3753#-AA-0	Ergon Peru S.A.C. SAC SR SEC 4.870% 06/30/34	D	06/30/2024	Redemption 100.0000		256,953	256,953	256,953	256,953						256,953				12,768	06/30/2034	2.C PL
P4000#-AA-9	CONCESIONARIA LINEA DE TRANS DE TRANS S 5.620% 05/28/47	D	06/17/2024	Redemption 100.0000		56,630	56,630	56,630	56,630						56,630				1,591	05/28/2047	2.C PL
P4000@-AA-1	ELETRANS SA SR SEC 4.060% 12/28/37	D	06/28/2024	Redemption 100.0000		455,066	455,066	455,066	455,066						455,066				9,238	12/28/2037	1.G FE
P4001#-AA-8	Eolica Mesa Lapz LA PAZ SR SEC NT D 5.980% 12/20/44	D	06/20/2024	Redemption 100.0000		272,440	272,440	272,440	272,440						272,440				12,229	12/20/2044	2.C PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SR N 7.000% 11/30/33	D	06/30/2024	Redemption 100.0000		120,000	120,000	120,000	120,000						120,000				6,350	11/30/2033	3.C PL

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
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SER 6.340% 03/31/35	D	06/30/2024	Redemption 100.0000		90,000	90,000	90,000	90,000						90,000				4,310	03/31/2035	3.C PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO DEVELOPMENT SER 6.440% 06/30/35	D	06/30/2024	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				2,918	06/30/2035	3.C PL
P8711*-AA-4	OPAIN SA EL DORADO AIRPORT EL DORADO AIRPORT SR 4.090% 12/15/26	D	06/15/2024	Redemption 100.0000		1,895,804	1,895,804	1,895,804	1,895,804						1,895,804				41,411	12/15/2026	3.A FE
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GT 3.780% 06/27/27	D	06/27/2024	Various		215,758	215,758	215,758	215,715		44		44		215,758				9,858	06/27/2027	2.B FE
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GT 4.876% 06/27/27	B	06/27/2024	Redemption 100.0000		165,619	163,997	187,753	168,043					19,710	187,753	(22,134)		(22,134)	3,964	06/27/2027	2.B FE
00900P-AL-9	AIMCO | Flt % Due 1/15/2032 JAJ015		04/01/2024	Trade Adjustment			30,392								38,192		(38,192)	(38,192)			1.A FE
00900P-AM-7	AIMCO | Flt % Due 1/15/2032 JAJ015		04/01/2024	Trade Adjustment			19,608								6,992		(6,992)	(6,992)			1.C FE
04966H-AA-4	ATRIUM CDO CORP | Flt % Due 11/21/2030 JAJ023		04/01/2024	Trade Adjustment		37,950	1,523								139,150		(101,200)	(101,200)			1.A FE
058498-AT-3	BALL CORPORATION | 5 1/4% Due 7/1/2025 JJ1	D	04/01/2024	Trade Adjustment		300,000	1,000,000										300,000	300,000			3.A FE
05875D-AL-6	BALLYROCK CLO LTD | Flt % Due 10/20/2031 JAJ020		04/01/2024	Trade Adjustment			10,000								41,163		(41,163)	(41,163)			1.C FE
08180F-BG-5	BENEFIT STREET PARTNERS CLO LT | Flt % Due 1/20/2032 JAJ020		04/01/2024	Trade Adjustment			1,795,477								3,759		(3,759)	(3,759)			1.A FE
08179C-AQ-4	BENEFIT STREET PARTNERS CLO LT | Flt % Due 4/15/2029 JAJ015		04/01/2024	Trade Adjustment			4,863								19,782		(19,782)	(19,782)			1.A FE
08516*-AA-8	BERLIN STATION LLC | 7% Due 9/30/2031 JAJ031		04/01/2024	Trade Adjustment			6,438								(153,646)		153,646	153,646			6. *
11135F-BQ-3	BROADCOM CORP | 3.187% Due 11/15/2036 MN15		04/01/2024	Trade Adjustment			13,796								37,775		(37,775)	(37,775)			2.C FE
12232K-AJ-9	BURNHAM PARK CLO LTD. | Flt % Due 10/20/2029 JAJ020		04/01/2024	Trade Adjustment			2,465								23,052		(23,052)	(23,052)			1.A FE
143109-AN-6	Carlyle Global Mkt CLO Strat | Flt % Due 10/20/2027 JAJ020		04/01/2024	Trade Adjustment			2,998								45,730		(45,730)	(45,730)			1.A FE
14448C-AY-0	CARRIER GLOBAL CORPORATION | 5.9% Due 3/15/2034 MS15		04/01/2024	Trade Adjustment		(129)	7,387,500								(129)						2.B FE
19737T-AE-6	Cent CLO LP | Flt % Due 7/24/2034 JAJ024		04/01/2024	Trade Adjustment			6,338,292								45,955		(45,955)	(45,955)			1.A FE
12549B-BA-5	CIFC FUNDING CLO LTD | Flt % Due 10/18/2030 JAJ018		04/01/2024	Trade Adjustment			2,809,678								(13,006)		13,006	13,006			1.C FE
12551A-AC-9	CIFC FUNDING CLO LTD | Flt % Due 4/23/2029 JAJ021		04/01/2024	Trade Adjustment			9,973								16,733		(16,733)	(16,733)			1.A FE
26245R-AE-0	DRYDEN SENIOR LOAN CLO FUND | Flt % Due 7/17/2031 JAJ017		04/01/2024	Trade Adjustment			15,000								(568)		568	568			1.B FE
036752-AW-3	ANTHEM INC | 5 1/2% Due 10/15/2032 A015		04/01/2024	Trade Adjustment			29,688								318		(318)	(318)			2.B FE
33883P-AC-1	FLATIRON CLO LTD | Flt % Due 7/19/2034 JAJ019		04/01/2024	Trade Adjustment			15,755								(237)		237	237			1.A FE
36321B-AA-9	GALAXY CLO LTD | Flt % Due 1/15/2031 JAJ015		04/01/2024	Trade Adjustment		0	13,087								8,470		(8,470)	(8,470)			1.A FE
36321B-AB-7	GALAXY CLO LTD | Flt % Due 1/15/2031 JAJ015		04/01/2024	Trade Adjustment		(75,696)	15,755								251,104		(326,801)	(326,801)			1.B FE
38137Y-AN-1	GOLDENTREE LOAN MGMT CLO | Flt % Due 4/24/2031 JAJ024		04/01/2024	Trade Adjustment			980								3,029		(3,029)	(3,029)			1.A FE
38123H-AQ-7	GOLDENTREE CLO LOAN OPP | Flt % Due 10/29/2029 JAJ029		04/01/2024	Trade Adjustment			57,143								3,096		(3,096)	(3,096)			1.A FE
402562-AA-0	GULF STREAM MERIDIAN CLO LTD | Flt % Due 7/15/2034 JAJ015		04/01/2024	Trade Adjustment			18,233								(232)		232	232			1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
402563-AA-8	GULF STREAM LTD | Flt % Due 4/15/2033 JAJ015		04/01/2024	Trade Adjustment			5,897								189,135		(189,135)	(189,135)			1.A FE
47047J-AA-2	JAMESTOWN CLO LTD | Flt % Due 4/20/2032 JAJ020		04/01/2024	Trade Adjustment			7,199								15,041		(15,041)	(15,041)			1.A FE
55818R-BA-3	MADISON PARK FUNDING LTD CLO | Flt % Due 10/22/2030 JAJ022		04/01/2024	Trade Adjustment			1,854,863								(484)		484	484			1.C FE
55818R-AY-2	MADISON PARK FUNDING LTD CLO | Flt % Due 10/22/2030 JAJ022		04/01/2024	Trade Adjustment											5,390		(5,390)	(5,390)			1.A FE
55951P-BC-0	MAGNETITE CLO LTD | Flt % Due 1/15/2028 JAJ015		04/01/2024	Trade Adjustment			3,820,096								(16,966)		16,966	16,966			1.B FE
55952Y-AP-2	MAGNETITE CLO LTD | Flt % Due 4/15/2031 JAJ015		04/01/2024	Trade Adjustment			1,415								6,507		(6,507)	(6,507)			1.A FE
55953H-AS-2	MAGNETITE CLO LTD | Flt % Due 10/15/2031 JAJ015		04/01/2024	Trade Adjustment			14,863								16,271		(16,271)	(16,271)			1.A FE
56608K-AN-3	MARBLE POINT CLO LTD | Flt % Due 1/20/2032 JAJ020		04/01/2024	Trade Adjustment			11,689								19,728		(19,728)	(19,728)			1.A FE
594918-CD-4	MICROSOFT CORPORATION | 2.675% Due 6/1/2060 JD1		04/01/2024	Trade Adjustment			818								(244)		244	244			1.A FE
67110D-AS-6	OCP CLO LTD | Flt % Due 10/26/2030 JAJ026		04/01/2024	Trade Adjustment			51,316								10,469		(10,469)	(10,469)			1.C FE
67117T-AA-3	OCP CLO LTD | Flt % Due 12/2/2034 JAJ020		04/01/2024	Trade Adjustment			16,054								(7,610)		7,610	7,610			1.A FE
67109K-BC-7	OZLM LTD | Flt % Due 10/20/2031 JAJ020		04/01/2024	Trade Adjustment			9,298								(28,303)		28,303	28,303			1.A FE
67109K-BA-1	OZLM LTD | Flt % Due 10/20/2031 JAJ020		04/01/2024	Trade Adjustment			38,489								87,418		(87,418)	(87,418)			1.A FE
67112A-AA-9	OZLM CLO LTD | Flt % Due 1/20/2031 JAJ020		04/01/2024	Trade Adjustment			2,327								(1,848)		1,848	1,848			1.A FE
69688M-AC-9	PALMER SQUARE CLO LTD | Flt % Due 7/16/2031 JAJ016		04/01/2024	Trade Adjustment			12,500								91,218		(91,218)	(91,218)			1.A FE
72133F-AC-9	PIKES PEAK CLO | Flt % Due 2/25/2034 FMAN25		04/01/2024	Trade Adjustment			4,801								26,608		(26,608)	(26,608)			1.C FE
48661C-AA-0	RAD CLO LTD | Flt % Due 4/17/2033 JAJ017		04/01/2024	Trade Adjustment			183,123								(4,601)		4,601	4,601			1.A FE
87122C-AA-1	Sycamore Tree CLO Ltd | Flt % Due 4/20/2035 JAJ020		04/01/2024	Trade Adjustment			4,802,475								(57,054)		57,054	57,054			1.A FE
875127-BK-7	TAMPA ELECTRIC | 3 7/8% Due 7/12/2024 JJ12	A	04/01/2024	Trade Adjustment			30,038								(144)		144	144			1.G FE
87248T-AJ-4	TICP CLO LTD | Flt % Due 4/15/2033 JAJ015	D	04/01/2024	Trade Adjustment			11,667								26,126		(26,126)	(26,126)			1.A FE
91324P-EN-8	UNITEDHEALTH GROUP INC | 5.15% Due 10/15/2025 A015	D	04/01/2024	Trade Adjustment			1,169,901								253		(253)	(253)			1.F FE
92558K-AA-6	VIBRANT CLO LTD | Flt % Due 10/20/2031 JAJ020	D	04/01/2024	Trade Adjustment			1,076								(39,393)		39,393	39,393			1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,043,835,001	2,080,551,134	2,032,046,243	1,922,993,802	1,018,758	4,614,315		5,633,073	49,099	2,042,002,230	(91,628)	1,665,640	1,574,012	58,997,749	XXX	XXX
060505-FP-4	BANK OF AMERICA CORPORATION PERP JR SUB 8.897% Perpet.		06/20/2024	Call 100.0000		580,000	580,000	607,289	607,289						607,289		(27,289)	(27,289)	14,863	01/01/9999	2.B FE
46625H-JQ-4	JP MORGAN CHASE BANK NA PERPETUAL 9.348% Perpet.		05/01/2024	Call 100.0000		1,935,000	1,935,000	2,111,143	2,111,143						2,111,143		(176,143)	(176,143)	110,527	01/01/9999	2.B FE
46625H-JW-1	JP MORGAN CHASE BANK NA PERPETUAL 8.920% Perpet.		04/30/2024	Call 100.0000		3,540,000	3,540,000	3,792,048	3,792,048						3,792,048		(252,048)	(252,048)	108,413	01/01/9999	2.B FE
949746-RG-8	Wells Fargo & Company PERPETUAL 8.711% Perpet.		06/17/2024	Call 100.0000		2,000,000	2,000,000	2,125,280	2,125,280						2,125,280		(125,280)	(125,280)	59,968	01/01/9999	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						8,055,000	8,055,000	8,635,760	8,635,760						8,635,760		(580,760)	(580,760)	293,771	XXX	XXX
18883U-AH-0	Clipper Acquisitions Corp. TL 12/27/24		06/24/2024	Conversion		2,324,067	2,342,510	2,307,372	2,333,517		(9,450)		(9,450)		2,324,067				85,678	12/27/2024	3.A FE
BLA0BX-BV-7	SPECIALIST RESOURCES GLOBAL IN MML 09/23/27		06/28/2024	Redemption 100.0000		2,612	2,612	2,586			26		26		2,612				79	09/23/2027	2.B Z

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
BLA0C0-5Y-9	CP TURF PARENT LLC CP TURF PARENT 4th Amend MML 10/25/27		06/28/2024	Redemption 100.0000		2,856	2,856	2,827			29		29		2,856				95	10/25/2027	3.B Z
BLA0B4-AF-7	SNOWBALL HOLDINGS LP DDTL 11/30/27		06/28/2024	Redemption 100.0000		281	281	278			3		3		281				8	11/30/2027	3.A Z
BLA0B4-AD-2	SNOWBALL HOLDINGS LP MML 11/30/27		06/28/2024	Redemption 100.0000		16,958	16,958	16,788	16,794		164		164		16,958				1,134	11/30/2027	3.A Z
BLA0AR-JG-6	ROYAL HOLDCO CORPORATION DDTL 12/30/27		06/28/2024	Redemption 100.0000			13,730	13,558	3,481		170		170						721	12/30/2027	2.C Z
BLA0B2-T6-1	REFRESH INTERMEDIATE II LLC MML 12/23/28		06/28/2024	Redemption 100.0000		10,866	10,866	10,758	10,760		106		106		10,866				586	12/23/2028	3.B Z
BLA0CD-ZW-2	Ra Parent Holdigs LP 2ND AMND MML 03/01/29		06/28/2024	Redemption 100.0000		14,979	14,979	14,829			150		150		14,979					03/01/2029	3.A Z
BLA0B9-4Z-9	YI, LLC MML 12/01/29		06/28/2024	Redemption 100.0000		41,379	41,379	40,966	40,969		410		410		41,379				3,158	12/01/2029	3.C Z
BLA0BX-YS-9	RENAISSANCE BUYER LLC Term A 03/18/30		03/18/2024	Conversion		1,946,626	1,966,289	1,946,626							1,946,626					03/18/2030	3.B PL
BLA0BY-9T-3	W50 HOLDINGS LLC W50 TL 03/22/30		06/28/2024	Redemption 100.0000		50,000	50,000	49,507			493		493		50,000				1,218	03/22/2030	3.B Z
BLA0C2-FE-8	In Zone Brands Inc. 2024 TL 04/15/30		06/28/2024	Redemption 100.0000		17,093	17,093	16,922			171		171		17,093				296	04/15/2030	3.A Z
03852J-AT-8	ARAMARK SERVICES INC TL B 06/13/30		04/16/2024	Conversion		246,467									246,467				4,891	06/13/2030	3.B FE
00110H-AE-9	ACP TARA HOLDINGS MML 09/10/27		06/13/2024	Redemption 100.0000		1,545,455	1,545,455	1,524,849	1,527,127		18,327		18,327		1,545,455				103,149	09/10/2027	3.A PL
00117@-AA-6	AFC-DELL HOLDING CORP MML 04/09/27		06/28/2024	Redemption 100.0000		28,736	28,741	28,459	23,251		261		261		28,736				1,540	04/09/2027	3.B PL
00117@-AB-4	AFC-DELL HOLDING CORP DDTL 04/09/27		06/28/2024	Redemption 100.0000		9,189	9,189	9,189	9,189						9,189				503	04/09/2027	3.B PL
00117@-AD-0	AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL 04/09/27		06/28/2024	Redemption 100.0000		17,280	17,280	17,280	17,280						17,280				855	04/09/2027	3.B PL
00117@-AL-2	AFC-DELL HOLDING CORP 5TH AMND DDTL 04/09/27		06/28/2024	Redemption 100.0000		4,328	4,328	4,285			43		43		4,328				169	04/09/2027	3.B Z
00186U-AB-5	A PLACE FOR MOM INC MML TL B 08/10/24		06/28/2024	Redemption 100.0000			5,895	5,870	5,892		3		3						296	08/10/2024	3.A PL
00186X-AL-7	APi Group Corporation CO ASSETS TL B 01/03/29		05/10/2024	Redemption 100.0000		4,000,000	4,000,000	4,007,500			(7,500)		(7,500)		4,000,000				68,438	01/03/2029	3.B FE
00243@-AA-3	ASF PARSNIP LP SR SECURED TL SR SECURED TL 12/21/28		03/28/2024	Redemption 100.0000		241,763	241,763	241,763							241,763				742	12/21/2028	1.G PL
00437H-AC-9	ACCLAIM MIDCO LLC MML 06/13/29		06/28/2024	Redemption 100.0000		13,919	13,919	13,640	13,658		261		261		13,919				924	06/13/2029	3.A PL
00439#-AD-9	ACCUPAC INC MML 01/17/26		06/28/2024	Redemption 100.0000		6,029	6,029	5,969	5,991		38		38		6,029				350	01/17/2026	3.B PL
00488P-AL-9	ACRISURE LLC TL 02/15/27		05/09/2024	J P MORGAN SECURITIES INC		1,941,964	1,934,509	1,923,346	1,927,393		506		506		1,932,936		9,028	9,028	81,735	02/15/2027	4.B FE
01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC MML 05/01/30		06/28/2024	Redemption 100.0000		40,000	40,000	39,600			400		400		40,000					05/01/2030	3.B Z
01881U-AL-9	A-S CO-ISS SUB INC / MER TL B6 11/06/30		04/10/2024	Various		5,343	1,423,456	1,423,456	(819,433)								5,343	5,343	65,481	11/06/2030	4.B 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 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
01881U-AL-9	A-S CO-ISS SUB INC / MER TL B6 11/06/30		04/10/2024	Redemption 100.0000		1,429,091	5,635	5,635	(5,635)						1,429,091				210	11/06/2030	4.B FE
01957T-AH-0	ALLIED UNIVERSAL 05/15/28		05/28/2024	UBS SECURITIES LLC		2,002,500	2,000,000	2,001,250							2,001,250		1,250	1,250		05/15/2028	4.C Z
02124X-AB-0	ALTA BUYER LLC MML 12/21/27		06/28/2024	Redemption 100.0000		19,681	19,681	19,484	19,536		145		145		19,681				1,080	12/21/2027	2.B PL
02124X-AC-8	ALTA BUYER LLC DDTL 12/21/27		06/28/2024	Redemption 100.0000		5,319	5,319	5,319	5,319						5,319				292	12/21/2027	2.B PL
03680*-AA-9	ANTERIAD LLC MML INCR MML INCR 05/23/26		06/28/2024	Redemption 100.0000		41,446	41,446	40,617	41,134		312		312		41,446				2,251	05/23/2026	2.C PL
03852J-AV-3	ARAMARK SERVICES INC TL B8 06/24/30		06/28/2024	Redemption 100.0000		1,250	1,250	1,239			11		11		1,250				12	06/24/2030	3.B FE
03945E-AC-5	ARCHER ACQUISITION LLC MML 10/06/29		06/28/2024	Redemption 100.0000		17,535	17,535	17,272	17,280		256		256		17,535				1,035	10/06/2029	3.B PL
04010#-AB-2	ARGANO LLC DDTL 06/10/26		04/01/2024	Redemption 100.0000		11,883	11,883	11,800	11,835		48		48		11,883				470	06/10/2026	3.A PL
04010#-AC-0	ARGANO LLC DDTL 06/10/26		04/01/2024	Redemption 100.0000		5,235	5,235	5,235	5,235						5,235				207	06/10/2026	3.A PL
04010@-AA-6	ARGANO LLC 1ST AMNDMNT INCR DDTL 06/10/26		04/01/2024	Redemption 100.0000		7,942	7,942	7,942	7,942						7,942				314	06/10/2026	3.A PL
04010@-AB-4	ARGANO LLC 5TH AMND MML 06/10/26		04/01/2024	Redemption 100.0000		3,984	3,984	3,924	3,935		48		48		3,984				161	06/10/2026	3.A PL
04041E-AC-6	ARISE HOLDINGS INC MML 12/09/25		06/28/2024	Redemption 100.0000		(15,000)	15,000	14,850	14,943		57		57		(15,000)				739	12/09/2025	2.B PL
04268B-AB-0	AROTECH CORPORATION DDTL 10/22/26		06/28/2024	Redemption 100.0000		487	1,014	961	524		51		51		487				37	10/22/2026	3.C PL
04268B-AC-8	AROTECH CORPORATION MML 10/22/26		06/28/2024	Redemption 100.0000		21,059	21,059	19,888	10,855		1,102		1,102		21,059				784	10/22/2026	3.C PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		04/26/2024	Redemption 100.0000		110,175,124	47,209,821	46,104,475			1,105,346		1,105,346		110,175,124				509,947	05/24/2063	1.G PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		06/03/2024	Redemption 100.0000			62,946,429	61,786,798			1,159,631		1,159,631						445,893	05/24/2063	1.G PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		05/07/2024	Conversion			18,874	18,874											116	05/24/2063	1.G PL
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU CL A2 05/24/63		04/26/2024	Redemption 100.0000		53,906,250	23,102,679	22,886,743			215,935		215,935		53,906,250				263,619	05/24/2063	1.G PL
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU CL A2 05/24/63		06/03/2024	Redemption 100.0000			30,803,571	30,577,078			226,494		226,494						234,847	05/24/2063	1.G PL
05350N-AL-8	AVATAR HOLDINGS INC TL B5 11/06/27		04/02/2024	Redemption 100.0000		1,110,557	1,110,557	1,110,557	1,110,557						1,110,557				22,533	11/06/2027	3.A FE
05516H-AC-2	B2B/AMW ACQUISITION COMPANY MML TL A 10/07/26		06/28/2024	Redemption 100.0000		26,945	26,945	26,854	26,896		49		49		26,945				1,669	10/07/2026	2.C PL
05516H-AK-4	B2B/AMW ACQUISITION COMPANY MML 10/07/26		06/28/2024	Redemption 100.0000		10,610	10,610	10,347	10,406		203		203		10,610				661	10/07/2026	2.C PL
05554K-AD-6	BCTS FREEZE CORP LLC MML 12/26/29		06/28/2024	Redemption 100.0000		21,121	21,121	20,910	20,910		211		211		21,121				781	12/26/2029	3.A PL
05710N-AB-5	BAKEOVATIONS INTERMEDIATE LLC MML 09/25/29		06/28/2024	Redemption 100.0000			(10,536,552)	(10,325,820)	(10,332,348)		(204,203)		(204,203)						3,934	09/25/2029	3.B PL

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
07014Q-AN-1	Great American Outdoors Group TL B2 03/05/28		06/28/2024	Redemption 100.0000		638	638	635	635		2		2		638				30	03/05/2028	4.A FE
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML 07/19/25		06/28/2024	Redemption 100.0000			22,736	22,690	22,717		20		20						893	07/19/2025	3.A PL
07367#-AD-0	BEACON ORTHOPEDIC PARTNERS MSO DDTL 2ND AMNDT 07/21/25		06/28/2024	Redemption 100.0000			7,869	7,869	7,869										309	07/21/2025	3.A PL
08579J-BG-6	BERRY PLASTICS CORPORATION TL 07/01/26		06/10/2024	Redemption 100.0000		1,098,751	1,098,751	1,099,165	1,099,143		(393)		(393)		1,098,751				37,945	07/01/2026	2.C FE
09661C-AC-8	BOARDWALK BUYER LLC MML 09/28/27		06/28/2024	Redemption 100.0000		25,000	25,000	24,750	24,826		174		174		25,000				1,297	09/28/2027	3.A PL
10153K-AC-3	BOULDER SCIENTIFIC COMPANY MML 12/28/25		04/01/2024	Redemption 100.0000		5,522	5,522	5,467	5,499		23		23		5,522				562	12/28/2025	2.B PL
10170*-AA-1	BOUNTEOUS INC MML 08/02/27		06/28/2024	Redemption 100.0000			4,943	4,895	4,910		33		33						269	08/02/2027	2.B PL
10170*-AB-9	BOUNTEOUS INC DDTL 08/02/27		06/28/2024	Redemption 100.0000			2,557	2,532	2,539		17		17						139	08/02/2027	2.B PL
10463*-AB-5	BRADSHAW INTL INC MML 10/21/27		06/28/2024	Redemption 100.0000		25,000	25,000	24,375	24,548		452		452		25,000				1,413	10/21/2027	3.B PL
10947U-AC-2	BRIGHTSIGN MERGER SUB LLC MML 10/14/27		06/28/2024	Redemption 100.0000		25,000	25,000	24,750	24,824		176		176		25,000				1,419	10/14/2027	3.A PL
11132V-AR-0	BROADSTREET PARTNERS INC TL B 01/27/27		06/14/2024	Conversion		729,218	731,250	727,594	728,927		291		291		729,218				29,677	01/27/2027	4.B FE
11823L-AM-7	Buckeye Energy Holdings LLC Buckeye Partners LP 11/02/26		06/28/2024	Redemption 100.0000		210,542	210,542	210,016			526		526		210,542				5,271	11/02/2026	3.A FE
12505M-AF-3	CBS OUTDOOR AMERICAS INC TL 11/18/26		06/28/2024	Redemption 100.0000		1,138,162	1,138,162	1,148,121	1,142,644		(4,483)		(4,483)		1,138,162				37,845	11/18/2026	3.B FE
12570N-AC-8	CLS MANAGEMENT SERVICES, LLC TL A 03/27/30		06/28/2024	Redemption 100.0000		12,535	12,535	12,410			125		125		12,535				337	03/27/2030	3.B PL
12751*-AA-4	CP TURF PARENT LLC MML 10/25/27		06/28/2024	Redemption 100.0000		24,997	24,997	24,751	24,819		178		178		24,997				1,298	10/25/2027	3.B PL
12757*-AA-8	CMG HOLDCO LLC MML 08/19/28		06/28/2024	Redemption 100.0000		8,160	8,160	8,079	8,095		66		66		8,160				511	08/19/2028	3.A PL
12757*-AB-6	CMG HOLDCO LLC DDTL 1 08/19/28		06/28/2024	Redemption 100.0000		5,278	5,278	5,230	5,235		43		43		5,278				276	08/19/2028	3.A PL
12757*-AC-4	CMG HOLDCO LLC DDTL 2 08/19/28		06/28/2024	Redemption 100.0000		24,917	24,913	24,675	22,123		205		205		24,917				1,374	08/19/2028	3.A PL
12768E-AH-9	CAESARS ENTERTAIN INC CO CAESARS ENTERTAIN 02/06/31		05/03/2024	J P MORGAN SECURITIES INC		5,012,500	5,000,000	5,009,375			(94)		(94)		5,009,281		3,219	3,219	58,144	02/06/2031	3.C FE
13134M-BW-2	CALPINE CORP CO Calpine Corporation Term B10 01/20/31		06/28/2024	Redemption 100.0000		10,000	10,000	9,950			50		50		10,000				163	01/20/2031	3.A FE
15060H-AB-3	PINE SERVICES GROUP LLC DDTL 10/04/30		05/10/2024	No Broker		19,288	2,292,692	2,278,846							19,288					10/04/2030	3.B PL
15060H-AB-3	PINE SERVICES GROUP LLC DDTL 10/04/30		06/28/2024	Redemption 100.0000			19,288	19,046	19,048		239		239						1,135	10/04/2030	3.B PL
15060H-AD-9	PINE SERVICES GROUP LLC MML 10/04/30		06/28/2024	Redemption 100.0000		27,692	27,692	27,277	27,286		406		406		27,692				1,575	10/04/2030	3.B PL
15963C-AC-0	CHARIOT BUYER LLC TL B 10/22/28		06/28/2024	Redemption 100.0000		9,902	9,902	9,867			34		34		12,803		(2,901)	(2,901)	220	10/22/2028	4.C FE

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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
16117L-BX-6	CHARTER COMM INC TL B2 02/01/27		04/05/2024	BANK OF AMERICA NA		3,232,264	3,223,825	3,149,115	3,185,216		(30,033)		(30,033)		3,163,622		68,642	68,642	104,391	02/01/2027	2.C FE
16117L-BX-6	CHARTER COMM INC TL B2 02/01/27		03/29/2024	Redemption 100.0000			8,439	8,244	8,338		101		101						255	02/01/2027	2.C FE
17110@-AC-3	CHROMA COLOR HOLDINGS MML 04/21/29		06/28/2024	Redemption 100.0000		10,956	10,956	10,737	10,755		201		201		10,956				633	04/21/2029	2.C PL
18449E-AG-5	CLEAN HARBORS INC TL B 10/08/28		06/28/2024	Redemption 100.0000		10,224	10,224	10,288			(64)		(64)		10,224				67	10/08/2028	3.A FE
21870F-BA-6	CORELOGIC INC/UNITED STATES TL B 06/02/28		05/03/2024	J P MORGAN SECURITIES INC		1,464,370	1,496,164	1,466,240			322		322		1,466,563		(2,193)	(2,193)	7,799	06/02/2028	4.C FE
21925E-AC-1	CORNERSTONE ADVISORS LLC MML 09/24/26		06/28/2024	Redemption 100.0000		3,514	3,514	3,479	3,496		19		19		3,514				194	09/24/2026	2.C PL
21925E-AD-9	CORNERSTONE ADVISORS LLC DDTL 09/24/26		06/28/2024	Redemption 100.0000		319	319	318	319		1		1		319				18	09/24/2026	2.C PL
21925E-AF-4	CORNERSTONE ADVISORS LLC MML 09/24/26		06/28/2024	Redemption 100.0000		466	466	462	463		3		3		466				26	09/24/2026	2.C PL
21925E-AG-2	CORNERSTONE ADVISORS OF AZ AMND 4 MML 09/24/26		06/28/2024	Redemption 100.0000		5,716	5,716	5,658			57		57		5,716				157	09/24/2026	2.C Z
233254-AA-9	DG-CS MASTER BORROWER LLC 09/30/40		04/01/2024	Redemption 100.0000		396,334	396,334	396,334	396,334						396,334				361,815	09/30/2040	2.C PL
23340D-AP-7	DTZ US BORROWER LLC TL B 08/21/25		06/17/2024	Redemption 100.0000		44,687	44,687	43,792	42,407		2,280		2,280		44,687				1,740	08/21/2025	3.C FE
23345Q-AB-4	D&H UNITED FUELING SOLUTIONS DDTL 09/16/28		06/28/2024	Redemption 100.0000		3,018	3,018	2,988	2,992		26		26		3,018				171	09/16/2028	3.B PL
23345Q-AD-0	D&H UNITED FUELING SOLUTIONS MML 09/16/28		06/28/2024	Redemption 100.0000		9,482	9,482	9,292	9,322		160		160		9,482				529	09/16/2028	3.B PL
23345Q-AE-8	D&H UNITED FUELING SOLUTIONS INCREMENTAL MML 09/16/28		06/28/2024	Redemption 100.0000		12,500	12,500	12,250	12,283		217		217		12,500				707	09/16/2028	3.B PL
23345Q-AF-5	D&H UNITED FUELING SOLUTIONS 2ND DDTL 09/16/28		06/28/2024	Redemption 100.0000		3,894	3,894	3,855			39		39		3,894				17	09/16/2028	3.B Z
23345Q-AG-3	D&H UNITED FUELING SOLUTIONS 2ND AMNDMNT MML 09/16/28		06/28/2024	Redemption 100.0000		8,653	8,653	8,480	8,492		161		161		8,653				501	09/16/2028	3.B PL
23368#-AB-0	DMC Power Closing MML 07/13/29		03/29/2024	Redemption 100.0000		7,679	7,679	7,679	7,679						7,679				448	07/13/2029	3.B PL
23918V-AY-0	DAVITA INC TL B 08/12/26		05/09/2024	Redemption 100.0000		2,846,908	1,169,325	1,150,324	1,160,148		9,178		9,178		2,846,908				33,853	08/12/2026	3.A FE
23918V-AY-0	DAVITA INC TL B 08/12/26		05/09/2024	Conversion			1,689,451	1,661,998	1,676,191		1,392		1,392						48,959	08/12/2026	3.A FE
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES TL B 05/04/30		06/28/2024	Redemption 100.0000		6,642	6,642	6,638	389		4		4		6,642				129	05/04/2030	3.C FE
26924@-AB-2	E-TECHNOLOGIES GROUP TL 04/15/24		04/10/2024	Redemption 100.0000		3,563,867	3,563,867	3,528,228	3,561,648		2,219		2,219		3,563,867				108,980	04/15/2024	3.B PL
26924@-AD-8	E-TECHNOLOGIES GROUP TL 04/15/24		04/10/2024	Redemption 100.0000		1,905,804	1,905,804	1,867,688	1,892,005		13,800		13,800		1,905,804				65,095	04/15/2024	3.B PL
26926@-AA-2	EVDR Purchaser LLC 02/14/31		06/28/2024	Redemption 100.0000		19,558	19,558	19,362			196		196		19,558				794	02/14/2031	3.B Z
27880@-AB-2	ECKHART BIDCO LLC MML 01/10/29		03/29/2024	Redemption 100.0000		7,109	7,109	7,038	7,053		56		56		7,109				265	01/10/2029	3.A PL

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
27880@-AC-0	ECKHART BIDCO LLC DDTL 01/10/29		03/29/2024	Redemption 100.0000		2,734	2,734	2,707	2,711		23		23		2,734				102	01/10/2029	3.A PL
27880@-AD-8	ECKHART BIDCO LLC INCREMENTAL MML 01/11/28		03/29/2024	Redemption 100.0000		27,674	27,674	27,328	27,396		278		278		27,674				1,033	01/11/2028	3.A PL
28262#-AD-2	80/20 LLC MMML 03/01/27		04/01/2024	Redemption 100.0000		4,034	4,034	3,994			40		40		4,034				107	03/01/2027	2.C Z
28414B-AF-3	ELANCO ANIMAL HEALTH INC CO TL B 1L 08/01/27		06/28/2024	Redemption 100.0000		10,587	5,294	5,095	5,140		153		153		10,587				196	08/01/2027	3.B FE
28619E-AB-9	ELEMENT 78 PARTNERS LLC DDTL 12/01/27		06/28/2024	Redemption 100.0000		10,714	10,714	10,714	10,714						10,714				597	12/01/2027	3.B PL
28619E-AC-7	ELEMENT 78 PARTNERS LLC MML 12/01/27		06/28/2024	Redemption 100.0000		28,571	28,571	28,286	28,364		208		208		28,571				1,344	12/01/2027	3.B PL
28619E-AE-3	ELEMENT 78 PARTNERS LLC INCTL MML 12/01/27		06/28/2024	Redemption 100.0000		3,649	3,649	3,613	3,621		29		29		3,649				203	12/01/2027	3.B PL
28619E-AF-0	ELEMENT 78 PARTNERS LLC DDTL 12/01/27		06/28/2024	Redemption 100.0000		1,127	1,127	1,116	417		12		12		1,127				33	12/01/2027	3.B PL
29503B-AB-2	ERIE CONSTRUCTION MID-WEST MML 07/30/27		06/28/2024	Redemption 100.0000		216,350	216,350	214,736	214,875		1,476		1,476		216,350				13,141	07/30/2027	2.A PL
29503B-AD-8	ERIE CONSTRUCTION MID-WEST MML B 07/30/27		06/28/2024	Redemption 100.0000		31,851	31,851	31,532	31,617		234		234		31,851				1,102	07/30/2027	2.A PL
31774B-AF-1	FINCO I LLC 2023 Initial Refinancing Term 06/27/29		06/28/2024	Redemption 100.0000		3,993	3,993	3,996	3,996		(3)		(3)		3,993				181	06/27/2029	3.B FE
34484K-AB-5	FOODSCIENCE CORP MML 03/01/27		06/28/2024	Redemption 100.0000		48,271	48,271	47,800	47,973		298		298		48,271				2,789	03/01/2027	3.B PL
34965#-AB-4	FORTUNE INTERNATIONAL LLC MML 01/17/26		06/28/2024	Redemption 100.0000		22,573	22,573	22,361	22,481		92		92		22,573				1,115	01/17/2026	2.C PL
34965#-AC-2	FORTUNE INTERNATIONAL LLC DDTL 01/17/26		06/28/2024	Redemption 100.0000		11,126	11,126	11,126	11,126						11,126				550	01/17/2026	2.C PL
34965#-AE-8	FORTUNE INTERNATIONAL LLC TRANCHE 3 DDTL 01/17/26		06/28/2024	Redemption 100.0000		20,900	20,900	20,691	20,777		123		123		20,900				1,035	01/17/2026	2.C PL
35632U-AD-7	DONLEN LLC TL B -FKA FREEDOM ACQUIRER- 03/30/28		06/28/2024	Redemption 100.0000		41,752	41,752	41,752	41,752						41,752				1,832	03/30/2028	2.C FE
36175K-AB-4	GHR HEALTHCARE LLC DDTL 12/09/27		06/28/2024	Redemption 100.0000		3,842	3,842	3,805	3,813		30		30		3,842				204	12/09/2027	2.C PL
36175K-AD-0	GHR HEALTHCARE LLC MML 12/09/27		06/28/2024	Redemption 100.0000		12,325	12,325	12,201	12,236		89		89		12,325				653	12/09/2027	2.C PL
36175K-AE-8	GHR HEALTHCARE LLC INCREMENTAL MML 12/09/27		06/28/2024	Redemption 100.0000		6,219	6,219	6,095	6,119		100		100		6,219				329	12/09/2027	2.C PL
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML 09/21/26		06/28/2024	Redemption 100.0000		8,394	8,394	8,310	8,344		50		50		8,394				576	09/21/2026	2.C PL
36740U-AT-9	Gates Industrial Corp plc TL B3 03/31/27		06/04/2024	Redemption 100.0000		2,991,643	2,991,643	3,002,861			(11,219)		(11,219)		2,991,643				21,712	03/31/2027	3.C FE
36740U-AX-0	Gates Industrial Corp plc Gates Global 11/16/29		06/04/2024	Redemption 100.0000		1,994,937	1,994,937	2,002,418			(7,481)		(7,481)		1,994,937				13,367	11/16/2029	3.C FE
37173N-AC-6	GENESEE SCIENTIFIC LLC MML 09/30/26		06/28/2024	Redemption 100.0000		11,981	11,981	11,869	11,908		73		73		11,981				670	09/30/2026	3.B PL
37173N-AD-4	GENESEE SCIENTIFIC LLC DDTL 09/30/26		06/28/2024	Redemption 100.0000		3,095	3,095	3,064	3,070		25		25		3,095				173	09/30/2026	3.B PL

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
37244#-AA-2	GENSERVE LLC MML 06/30/25		03/29/2024	Various		(6,410,256)	(6,413,929)	16,165	16,214		24		24		(6,410,256)				555	06/30/2025	3.A PL
37244#-AF-1	GENSERVE LLC DDTL 6TH AMND 06/30/25		03/29/2024	Redemption 100.0000		2,936	2,936	2,892			44		44		2,936				130	06/30/2025	3.A PL
38216K-AD-7	In Zone Brands Inc. MML 12/01/27		06/28/2024	Redemption 100.0000		9,770	9,770	9,623	9,628		142		142		9,770				547	12/01/2027	3.A Z
41024J-AB-0	HANDGARDS LLC MML 10/14/26		04/10/2024	Redemption 100.0000		5,805,000	5,805,000	5,688,900	5,741,007		63,993		63,993		5,805,000				266,662	10/14/2026	2.C PL
41024J-AC-8	HANDGARDS LLC 2ND AMNDMNT MML 10/14/26		04/10/2024	Redemption 100.0000		3,968,650	3,968,650	3,928,964	3,942,361		26,289		26,289		3,968,650				182,450	10/14/2026	2.C PL
41151P-AP-0	HARBOR FREIGHT TOOLS TL 10/19/27		04/26/2024	JEFFERIES LLC			(857,203)	(857,203)	(857,203)											10/19/2027	4.B FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL 10/19/27		06/11/2024	Redemption 100.0000			857,203	857,203	857,203										29,334	10/19/2027	4.B FE
42226X-AB-3	HEALTHSPAN BUYER LLC TL 10/16/30		06/28/2024	Redemption 100.0000		16,318	16,318	16,154	16,158		160		160		16,318				914	10/16/2030	3.A PL
42804V-BB-6	HERTZ CORPORATION TL B 06/14/28		04/25/2024	BARCLAYS CAPITAL INC		190,265	204,571	203,548	203,828		42		42		204,396		(14,131)	(14,131)	6,324	06/14/2028	3.B FE
42804V-BB-6	HERTZ CORPORATION TL B 06/14/28		03/29/2024	Redemption 100.0000			526	523	524		2		2						15	06/14/2028	3.B FE
42804V-BC-4	HERTZ CORPORATION TL C 06/14/28		04/25/2024	BARCLAYS CAPITAL INC		36,770	39,644	39,446	39,503		5		5		39,508		(2,738)	(2,738)	1,236	06/14/2028	3.B FE
44989P-AD-9	INS INTERMEDIATE II LLC TL 01/20/29		05/03/2024	Redemption 100.0000		28,103	28,103	27,541	27,603		500		500		28,103				5,669	01/20/2029	3.C PL
45054@-AA-6	ITI INTERMODAL INC MML 12/21/27		06/28/2024	Redemption 100.0000		40,733	40,733	40,325	40,436		297		297		40,733				2,034	12/21/2027	3.A PL
45054@-AB-4	ITI INTERMODAL INC DDTL 12/21/27		06/28/2024	Redemption 100.0000		5,819	5,819	5,761	5,768		51		51		5,819				291	12/21/2027	3.A PL
45063#-AA-3	ITS BUYER INC MML 06/14/26		06/28/2024	Redemption 100.0000		59,035	59,035	58,445	58,698		337		337		59,035				2,185	06/14/2026	2.B PL
45070B-AH-8	ITT HOLDINGS LLC ASSETS TL B 10/05/30		03/29/2024	Redemption 100.0000		2,201,235	5,625	5,513	5,513		112		112		2,201,235				191	10/05/2030	3.B Z
45070B-AH-8	ITT HOLDINGS LLC ASSETS TL B 10/05/30		04/16/2024	Conversion			2,238,750	2,193,975	2,194,299		1,312		1,312						76,093	10/05/2030	3.C FE
45070B-AJ-4	ITT HOLDINGS LLC ASSETS TL B 10/05/30		06/28/2024	Redemption 100.0000		5,597	5,597	5,489			108		108		5,597				97	10/05/2030	3.C FE
45256T-AB-8	IMPACT PARENT CORPORATION DDTL MML 03/23/29		06/28/2024	Redemption 100.0000		13,072	13,072	12,811	12,834		238		238		13,072				746	03/23/2029	3.A PL
45256T-AE-2	IMPACT PARENT CORPORATION DDTL 2ND AMND DDTL 03/23/29		03/28/2024	Redemption 100.0000		8,360	4,180	4,097			84		84		8,360				54	03/23/2029	3.A Z
45256T-AE-2	IMPACT PARENT CORPORATION DDTL 2ND AMND DDTL 03/23/29		06/28/2024	Redemption 100.0000			4,180	4,096			84		84						176	03/23/2029	3.A PL
45256T-AF-9	IMPACT PARENT CORPORATION DDTL INCREMENTAL MML 03/23/29		03/28/2024	Redemption 100.0000		2,666	2,666	2,612	2,615		51		51		2,666				77	03/23/2029	3.A Z
45676#-AA-2	INFOBASE ACQUISITION INC MML 06/14/28		06/28/2024	Redemption 100.0000		13,741	13,741	13,603	13,632		109		109		13,741				568	06/14/2028	3.A PL
46574D-AB-6	ITSAVVY ACQUISITION COMPANY IN TL 08/08/28		06/28/2024	Redemption 100.0000		533,425	533,425	533,425							533,425				14,447	08/08/2028	3.A PL
46574D-AD-2	ITSAVVY ACQUISITION COMPANY IN TL 08/08/28		06/28/2024	Redemption 100.0000		16,647	16,647	16,481	16,510		137		137		16,647				921	08/08/2028	3.A PL

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
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML 12/17/25		06/03/2024	Redemption 100.0000		25,000	25,000	24,750	24,885		115		115		25,000				1,430	12/17/2025	3.A PL
46585#-AE-2	IVEX & INDUSPAC HOLDCO MML 12/17/25		06/03/2024	Redemption 100.0000		6,788	6,788	6,686	6,697		91		91		6,788				414	12/17/2025	3.A PL
46585#-AF-9	IVEX & INDUSPAC HOLDCO MML 12/17/25		06/03/2024	Redemption 100.0000		10,588	10,588	10,429	10,439		149		149		10,588				641	12/17/2025	3.A PL
47630E-AK-4	JENSEN HUGHES INC INCREMENTAL DDTL 03/22/25		04/01/2024	Redemption 100.0000		(3,554,876)	9,311	9,311	9,311						(3,554,876)				417	03/22/2025	3.C PL
48268J-AC-8	KSLB HLDGS LLC TYSON BAKERY MML 07/30/25		04/01/2024	Redemption 100.0000		11,021	11,021	10,949	10,987		34		34		11,021				295	07/30/2025	5.A PL
48279*-AA-1	KL BRONCO ACQ INC dba ELEVATIO MML 06/30/28		06/28/2024	Redemption 100.0000		24,419	24,419	24,175	24,221		198		198		24,419				1,373	06/30/2028	5.A PL
48279*-AB-9	KL BRONCO ACQ INC dba ELEVATIO DDTL 06/30/28		06/28/2024	Redemption 100.0000		1,665	1,665	1,648			17		17		1,665				47	06/30/2028	5.A PL
48855H-AC-1	KENCO PPC BUYER MML 11/15/29		06/28/2024	Redemption 100.0000		37,595	37,595	36,843	36,922		673		673		37,595				1,975	11/15/2029	2.B PL
48889E-AB-0	KENG ACQUISTION INC TL 08/01/29		06/28/2024	Redemption 100.0000		14,808	14,808	14,586	14,597		211		211		14,808				863	08/01/2029	3.B PL
48889E-AC-8	KENG ACQUISTION INC DDTL 08/01/29		06/28/2024	Redemption 100.0000		15,122	15,122	15,106	14,081		16		16		15,122				830	08/01/2029	3.B PL
50024P-AA-9	KOHLBERG INVESTORS IX LP KOHLBERG INVESTORS IX LP 04/13/24		04/10/2024	Various		1,420,569	1,442,583	1,170,263	1,170,263						1,420,569				21,247	04/13/2024	1.G PL
50205C-AC-5	Lhs Acquisition, Llc LHS Acquistion, LLC 11/29/29		03/28/2024	Redemption 100.0000		280,549	15,066	14,840	14,843		224		224		280,549				871	11/29/2029	3.A FE
50205C-AC-5	Lhs Acquisition, Llc LHS Acquistion, LLC 11/29/29		05/13/2024	Redemption 100.0000			265,483	261,501	261,543		3,940		3,940						15,346	11/29/2029	3.A PL
50249@-AA-2	LJ AVALON DDTL 02/01/30		06/28/2024	Redemption 100.0000		1,409	1,409	1,388	1,388		21		21		1,409				99	02/01/2030	3.B PL
50249@-AC-8	LJ AVALON TL 02/01/30		06/28/2024	Redemption 100.0000		8,894	8,894	8,716	8,731		163		163		8,894				542	02/01/2030	3.B PL
51322K-AC-3	LAMARK DEBT MERGER SUB LLC DDTL 10/14/27		06/28/2024	Redemption 100.0000		3,466	3,466	3,431	3,436		30		30		3,466				196	10/14/2027	3.A PL
51322K-AD-1	LAMARK DEBT MERGER SUB LLC MML 10/14/27		06/28/2024	Redemption 100.0000		16,175	16,175	16,013	16,062		113		113		16,175				914	10/14/2027	3.A PL
51322K-AE-9	LAMARK DEBT MERGER SUB LLC MML 10/14/27		06/28/2024	Redemption 100.0000		6,634	6,634	6,502	6,518		116		116		6,634				400	10/14/2027	3.A PL
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DDTL 01/09/29		03/28/2024	Redemption 100.0000		2,825	2,825	2,784	2,786		40		40		2,825				173	01/09/2029	2.C PL
53031#-AA-6	LIBERTY BUYER INC MML 06/15/28		06/28/2024	Redemption 100.0000		6,232	6,232	6,170	6,182		50		50		6,232				358	06/15/2028	3.B PL
53031#-AB-4	LIBERTY BUYER INC DDTL 06/15/28		06/28/2024	Redemption 100.0000		467	467	463	463		4		4		467				26	06/15/2028	3.B PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL 10/17/26		06/28/2024	Redemption 100.0000		4,137	4,137	4,158	4,147		(9)		(9)		4,137				157	10/17/2026	3.B FE
55284B-AB-2	MC GROUP VENTURES CORPORATION MML 06/30/27		06/28/2024	Redemption 100.0000		15,385	15,385	15,231	15,284		101		101		15,385				709	06/30/2027	3.A PL

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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
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL 06/30/27		06/28/2024	Redemption 100.0000		8,091	8,091	8,051	8,062		29		29		8,091				373	06/30/2027	3.A PL
55292S-AF-6	MBS HOLDINGS INC MML 04/16/27		06/28/2024	Redemption 100.0000		21,260	21,260	21,048	21,127		134		134		21,260				1,202	04/16/2027	3.B PL
55292S-AG-4	MBS HOLDINGS INC MML 04/16/27		06/28/2024	Redemption 100.0000		2,019	2,019	1,978	1,981		37		37		2,019				122	04/16/2027	4.A PL
55292S-AH-2	MBS HOLDINGS INC 2ND INCREMENTAL MML 04/16/27		06/28/2024	Redemption 100.0000		2,800	2,800	2,751	2,753		48		48		2,800				165	04/16/2027	3.B Z
55303V-AC-3	MGM Transformer Holdings LLC MML 10/31/29		06/28/2024	Redemption 100.0000		39,353	39,353	38,763	38,775		579		579		39,353				1,911	10/31/2029	3.A PL
55314N-AW-4	MKS INSTRUMENTS INC ASSETS FRN B 08/17/29		05/16/2024	Redemption 100.0000		927,376	927,376	918,103	918,411		8,966		8,966		927,376				32,701	08/17/2029	3.A FE
55316H-AB-1	GENESEE & WYOMING INC TL 12/30/26		04/10/2024	Redemption 100.0000		3,850,000	3,850,000	3,619,000	3,731,014		118,986		118,986		3,850,000				81,959	12/30/2026	3.B FE
55327J-AC-2	MPG PARENT HLDGS MPG PARENT HLDGS LLC TL 01/08/30		06/28/2024	Redemption 100.0000		23,256	23,256	23,023			233		233		23,256				1,895	01/08/2030	3.A Z
55327J-AC-2	MPG PARENT HLDGS MPG PARENT HLDGS LLC TL 01/08/30		05/21/2024	Redemption 0.0000															1,268	01/08/2030	3.B Z
57163K-AH-1	MARRIOTT OWNERSHIP RESORTS TL B 08/29/25		04/01/2024	Redemption 100.0000		3,665,612	3,665,612	3,642,702	3,649,521		16,091		16,091		3,665,612				68,804	08/29/2025	3.A FE
58503U-AC-7	MOZART BORROWER LP TL B 09/30/28		04/06/2024	Redemption 100.0000		732,442	(41,487)	(41,316)	(51,995)		(216)		(216)		732,442				826	09/30/2028	4.A FE
58503U-AC-7	MOZART BORROWER LP TL B 09/30/28		03/27/2024	Conversion			776,159	772,943	665,550		1,819		1,819						15,729	09/30/2028	4.A FE
58503U-AE-3	MOZART BORROWER LP TL B 10/23/28		06/28/2024	Redemption 100.0000		1,940	1,940	1,935			6		6		1,940				40	10/23/2028	3.C FE
59273@-AD-6	METZ CULINARY MANAGEMENT INC MML 12/23/27		06/28/2024	Redemption 100.0000		12,502	12,502	12,377	12,411		91		91		12,502				618	12/23/2027	3.A PL
59832H-AC-6	MIDWEST EYE SERVICES LLC MML 08/20/27		06/28/2024	Redemption 100.0000		25,449	25,449	25,167	25,244		205		205		25,449				1,490	08/20/2027	3.A PL
59832H-AD-4	MIDWEST EYE SERVICES LLC DDTL 08/20/27		06/28/2024	Redemption 100.0000		12,139	12,139	12,019	12,034		104		104		12,139				611	08/20/2027	3.A PL
59909T-AC-8	GAINWELL ACQUISITION CORP TL B 10/01/27		06/28/2024	Redemption 100.0000		2,525	2,525	2,519	2,521		5		5		2,525				120	10/01/2027	4.B FE
61980@-AC-8	MOTION & CONTROL ENTERPRISES MML 06/01/28		04/01/2024	Redemption 100.0000		12,823	12,823	12,662	12,667		156		156		12,823				795	06/01/2028	3.B PL
61980@-AD-6	MOTION & CONTROL ENTERPRISES DDTL 06/01/28		04/01/2024	Redemption 100.0000		34,429	34,429	34,285	21,586		144		144		34,429				1,957	06/01/2028	3.B PL
62890H-AC-9	NS GROUP ACQUISITION COMPANY MML 05/06/25		06/28/2024	Redemption 100.0000		15,000	15,000	14,850	14,959		41		41		15,000				757	05/06/2025	3.A PL
62910X-AB-2	SNOWBALL HOLDINGS LP MML 11/30/28		06/28/2024	Redemption 100.0000		12,428	12,428	12,304	12,332		97		97		12,428				704	11/30/2028	3.A PL
62910X-AC-0	SNOWBALL HOLDINGS LP DDTL 11/30/28		06/28/2024	Redemption 100.0000		12,572	12,572	12,450	12,468		104		104		12,572				717	11/30/2028	3.A PL
62922E-AC-8	NJEYE LLC MML 09/14/24		04/01/2024	Redemption 100.0000		8,427	8,427	8,375	8,415		12		12		8,427				440	09/14/2024	2.C PL
62922E-AE-4	NJEYE LLC MML 09/14/24		04/01/2024	Redemption 100.0000		2,926	2,926	2,926	2,926						2,926				153	09/14/2024	2.C PL

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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
62924U-AE-6	NUTRA-MED PACKAGING INC 07/27/28		06/28/2024	Redemption 100.0000		42,329	42,329	42,329	42,329						42,329				2,435	07/27/2028	3.A PL
62981*-AA-1	JARROW FORMULAS MML 08/30/26		06/28/2024	Redemption 100.0000		150,000	150,000	148,212	148,949		1,051		1,051		150,000				8,793	08/30/2026	3.A PL
63719F-AD-8	NATIONAL POWER LLC TL 10/20/29		06/28/2024	Redemption 100.0000		8,693	8,693	8,562	8,565		127		127		8,693				421	10/20/2029	3.A PL
65344#-AA-2	NEXUS INTERMEDIATE III LLC MML 12/06/27		06/28/2024	Redemption 100.0000		41,289	41,289	40,876	40,963		326		326		41,289				2,364	12/06/2027	3.A PL
65538U-AC-1	NONNI'S FOODS LLC MML 03/01/25		04/01/2024	Redemption 100.0000		3,000	3,000	2,971	2,972		28		28		3,000				191	03/01/2025	3.B Z
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC MML 01/23/25		06/28/2024	Redemption 100.0000		15,000	15,000	14,850	14,962		38		38		15,000				825	01/23/2025	3.A PL
65957E-AC-9	NORTH HAVEN CS ACQUISITION INC INCR MML 01/23/27		06/28/2024	Redemption 100.0000		37,141	37,141	36,770			371		371		37,141				579	01/23/2027	3.B Z
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML 06/06/25		06/28/2024	Redemption 100.0000		19,655	19,655	19,459	19,597		58		58		19,655				1,171	06/06/2025	4.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL 06/06/25		06/28/2024	Redemption 100.0000		848	848	845	847		1		1		848				50	06/06/2025	4.A PL
67103*-AA-3	O'REILLY AUTOMOTIVE INC MML 07/08/25		04/01/2024	Redemption 100.0000		6,292	6,292	6,229	6,272		19		19		6,292				374	07/08/2025	2.B PL
67103*-AC-9	O'REILLY AUTOMOTIVE INC MML 07/08/25		04/01/2024	Redemption 100.0000		2,105	2,105	2,084	2,097		8		8		2,105				125	07/08/2025	2.B PL
67103*-AD-7	O'REILLY AUTOMOTIVE INC 2022-1 INCRMNTL MML 07/08/25		04/01/2024	Redemption 100.0000		8,252	8,252	8,169	8,210		42		42		8,252				491	07/08/2025	2.B PL
67114C-AE-5	ONS MSO LLC MML 07/08/25		04/01/2024	Redemption 100.0000		16,687	16,687	16,520	16,622		66		66		16,687				992	07/08/2025	2.B PL
68163M-AB-7	OLYMPUS US BIDCO LLC MML 08/22/29		04/30/2024	Redemption 100.0000		187,500	187,500	185,625	185,851		1,649		1,649		187,500				7,006	08/22/2029	2.A PL
68248K-AC-8	ONE WORLD FITNESS PFF LLC TL 03/29/25		06/28/2024	Redemption 100.0000		23,511	23,511	23,251	23,275		118		118		23,511				948	03/29/2025	3.B PL
68300*-AA-2	ONLINE LABELS GROUP LLC MML 12/19/29		06/28/2024	Redemption 100.0000		6,119	6,119	6,057	6,058		61		61		6,119				484	12/19/2029	3.B Z
68635P-AB-0	Orion Group Fm Holdings Llc MML 06/30/29		06/28/2024	Redemption 100.0000		42,857	42,857	42,857	42,857						42,857				3,083	06/30/2029	3.C PL
68751B-AB-9	BEACON ORTHOPEDIC PARTNERS MSO INCRTL MML 07/21/25		06/28/2024	Redemption 100.0000		5,686	5,686	5,630	5,656		31		31		5,686				283	07/21/2025	3.A PL
68751B-AF-0	BEACON ORTHOPEDIC PARTNERS MSO DDTL 07/21/25		06/28/2024	Redemption 100.0000		2,891	2,891	2,862	2,871		21		21		2,891				112	07/21/2025	3.A PL
69014G-AB-9	OVATION HOLDINGS INC DDTL 02/03/29		06/28/2024	Redemption 100.0000		1,952	1,952	1,932	1,930		22		22		1,952				145	02/03/2029	3.A PL
69014G-AD-5	OVATION HOLDINGS INC TL 02/03/29		06/28/2024	Redemption 100.0000		20,240	20,240	19,784	19,833		406		406		20,240				1,203	02/03/2029	3.A PL
69315E-AB-0	PAG HOLDING CORP TL 12/21/29		06/28/2024	Redemption 100.0000		37,599	37,599	36,847	36,849		749		749		37,599				2,195	12/21/2029	3.A Z
69705X-AB-6	Palmetto Acquisitionco Inc. DDTL 09/18/29		06/28/2024	Redemption 100.0000		3,485	3,485	3,437	3,292		48		48		3,485				152	09/18/2029	3.B PL

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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
69705X-AD-2	Palmetto Acquisitionco Inc. MML 09/18/29		06/28/2024	Redemption 100.0000		20,395	20,395	20,039	20,051		345		345		20,395				1,142	09/18/2029	3.B PL
70345*-AA-5	PATRIOT MMG BUYER INC MML 10/15/27		06/28/2024	Redemption 100.0000		41,959	41,959	41,539	41,638		322		322		41,959				2,381	10/15/2027	2.C PL
71367A-AB-1	Perennial Services Group LLC MML 09/08/29		06/28/2024	Redemption 100.0000		10,339	10,339	10,184	10,190		149		149		10,339				589	09/08/2029	3.A PL
71367A-AC-9	Perennial Services Group LLC DDTL 09/08/29		06/28/2024	Redemption 100.0000		9,233	9,233	9,118	9,120		113		113		9,233				623	09/08/2029	3.A PL
71429T-AC-4	PERRIGO COMPANY TL B 04/20/29		06/28/2024	Redemption 100.0000		15,000	7,500	7,425	7,435		65		65		15,000				291	04/20/2029	3.A FE
72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC MML 04/03/30		06/28/2024	Redemption 100.0000		14,656	14,656	14,363	14,383		273		273		14,656				1,306	04/03/2030	3.A PL
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DDTL 04/03/30		06/28/2024	Redemption 100.0000		3,210	3,210	3,178			32		32		3,210					04/03/2030	3.A PL
73108R-AB-4	SOLERA HOLDINGS TL 06/04/28		04/09/2024	GOLDMAN SACHS & CO		175	(3,130)	(3,114)	(3,117)		(15)		(15)				175	175	39,744	06/04/2028	4.C FE
73108R-AB-4	SOLERA HOLDINGS TL 06/04/28		03/29/2024	Redemption 100.0000		(121)	3,130	3,114	3,117		12		12		(121)				102	06/04/2028	4.C FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC MML 11/26/26		03/29/2024	Redemption 100.0000		11,364	11,364	11,254	11,309		55		55		11,364				579	11/26/2026	3.B PL
73940B-AC-9	PowerGrid Services LLC MML 09/21/28		06/28/2024	Redemption 100.0000		15,309	15,309	15,156	15,193		116		116		15,309				822	09/21/2028	2.C PL
74174*-AB-1	Prime Buyer LLC MML 12/22/26		06/28/2024	Redemption 100.0000		25,000	25,000	24,625	24,763		237		237		25,000				1,350	12/22/2026	2.B PL
74839X-AJ-8	QUIKRETE HOLDINGS INC Term B 03/18/31		05/03/2024	WELLS FARGO BANK N.A.		758,438	750,000	748,125			7		7		755,632		2,806	2,806	3,910	03/18/2031	3.B FE
74839X-AJ-8	QUIKRETE HOLDINGS INC Term B 03/18/31		06/28/2024	Redemption 100.0000			7,500	7,547			(47)		(47)						18	03/18/2031	3.B Z
74908J-AB-2	QHR HOLDCO INC MML 05/28/27		06/28/2024	Redemption 100.0000		32,481	32,481	32,156	32,272		209		209		32,481				1,881	05/28/2027	3.A PL
74908J-AE-6	QHR HOLDCO INC MML 05/28/27		06/28/2024	Redemption 100.0000		10,000	10,000	9,850	9,866		134		134		10,000				748	05/28/2027	3.A PL
74935N-AB-0	RA PARENT HOLDINGS MML 03/01/29		06/28/2024	Redemption 100.0000		24,492	24,492	24,247	24,294		198		198		24,492				1,268	03/01/2029	4.B PL
74935N-AC-8	RA PARENT HOLDINGS DDTL 03/01/29		06/28/2024	Redemption 100.0000		3,062	3,062	3,032	2,773		27		27		3,062				147	03/01/2029	4.B PL
74935N-AE-4	RA PARENT HOLDINGS INCREMENTAL DDTL 03/01/29		06/28/2024	Redemption 100.0000		1,564	1,564	1,548			16		16		1,564				14	03/01/2029	3.A PL
74935N-AF-1	RA PARENT HOLDINGS INCREMENTAL MML 03/01/29		06/28/2024	Redemption 100.0000		37,533	37,533	37,157	37,215		318		318		37,533				1,961	03/01/2029	3.A PL
75976@-AA-8	RENAISSANCE BUYER LLC MML 07/08/28		06/28/2024	Redemption 100.0000		23,429	23,429	23,058	13,373		322		322		23,429				1,079	07/08/2028	3.A PL
76087@-AB-0	Resa Holding Co. DDTL 12/15/27		03/29/2024	Redemption 100.0000		4,222	4,222	4,180	4,186		36		36		4,222				302	12/15/2027	2.C PL
76087@-AC-8	Resa Holding Co. MML 12/15/27		03/29/2024	Redemption 100.0000		10,613	10,613	10,507	10,537		77		77		10,613				562	12/15/2027	2.C PL
76219L-AB-6	Rhino Intermediate Holding Com DDTL 04/04/29		04/16/2024	Redemption 0.0000					(1,812)		1		1						181	04/04/2029	3.A PL

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
76219L-AD-2	Rhino Intermediate Holding Com MML 04/04/29		04/16/2024	Redemption 100.0000		11,349	11,349	11,124	11,141		208		208		11,349				496	04/04/2029	3.A PL
77542H-AK-1	Rohrer Corporation MML 03/15/27		04/01/2024	Redemption 100.0000		9,521	9,521	9,431	9,465		57		57		9,521				519	03/15/2027	3.A PL
77542H-AL-9	Rohrer Corporation 2ND AMNDMNT MML 03/15/27		04/01/2024	Redemption 100.0000		3,230	3,230	3,198	3,208		22		22		3,230				176	03/15/2027	3.A PL
77542H-AM-7	Rohrer Corporation MML 02/26/27		04/01/2024	Redemption 100.0000		7,296	7,296	7,223	7,249		48		48		7,296				397	02/26/2027	3.A PL
78404X-AJ-4	SBA Tower Trust SBA SENIOR FINANCE II TLB 01/27/31		06/28/2024	TORONTO DOMINION		3,028,484	3,000,000	2,941,494			2,893		2,893		2,969,122		59,362	59,362	94,688	01/27/2031	3.B FE
78404X-AJ-4	SBA Tower Trust SBA SENIOR FINANCE II TLB 01/27/31		06/28/2024	Redemption 100.0000			24,734	24,252			482		482						781	01/27/2031	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL 04/16/25		05/09/2024	Redemption 100.0000		4,506,910	4,506,910	4,485,310	4,500,760		6,150		6,150		4,506,910				118,978	04/16/2025	3.A FE
78466D-BJ-2	SS&C TECHNOLOGIES INC TL 05/09/31		06/28/2024	Redemption 100.0000		53,367	53,367	53,367							53,367				489	05/09/2031	3.A FE
78466Y-AN-8	SRS DISTRIBTION INC TL 05/20/28		06/18/2024	Redemption 100.0000		3,041,000	3,041,000	3,037,217	3,037,350		3,650		3,650		3,041,000				129,893	05/20/2028	4.C FE
78472B-AC-4	SSJA BARIATRIC MANAGEMENT LLC MML 08/26/24		04/30/2024	Redemption 100.0000		(15,000)	(15,000)	(14,850)	(14,976)		(24)		(24)		(15,000)					08/26/2024	2.C PL
78484E-AB-6	Spi Llc 2021 MML 12/21/27		06/28/2024	Redemption 100.0000		25,000	25,000	24,750	24,818		182		182		25,000				1,318	12/21/2027	2.C PL
78488C-AJ-9	SeaWorld Parks & Entertainment TL B2 08/25/28		06/28/2024	Redemption 100.0000		9,987	9,987	10,037			(50)		(50)		9,987				246	08/25/2028	3.A FE
80006H-AD-0	Sandlot Buyer LLC 2023 INCR MML 09/19/28		06/28/2024	Redemption 100.0000		72,437	72,437	70,988	71,071		1,366		1,366		72,437				4,174	09/19/2028	2.B PL
81608@-AE-4	SEKO Global Logistics Network MML 12/30/26		06/28/2024	Redemption 100.0000		25,000	25,000	24,750	24,842		158		158		25,000				1,339	12/30/2026	3.A PL
82865#-AA-6	SIMITREE ACQUISITION MML 05/17/26		06/28/2024	Redemption 100.0000		26,317	17,545	17,327	17,281		151		151		26,317				1,078	05/17/2026	3.A PL
82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26		06/28/2024	Redemption 100.0000		(15,916)	1,424	1,424							(15,916)				72	05/17/2026	3.A PL
82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26		01/01/2024	Security Withdraw			611,098	565,418	563,991		12,711		12,711						6,650	05/17/2026	3.A PL
83204E-AC-3	SMART WAVE TECH HOLDINGS MML 11/05/26		05/22/2024	Redemption 100.0000		176,106	176,106	173,905	174,896		1,210		1,210		176,106				10,610	11/05/2026	3.B PL
84744B-AC-4	Specialist Resources Global In MML 09/23/25		06/28/2024	Redemption 100.0000		11,250	11,250	11,138	11,211		39		39		11,250				590	09/23/2025	2.B PL
84744B-AD-2	Specialist Resources Global In DDTL 09/23/25		06/28/2024	Redemption 100.0000		3,750	3,750	3,732	3,742		8		8		3,750				197	09/23/2025	2.B PL
84744B-AE-0	Specialist Resources Global In DDTL 09/30/25		06/28/2024	Redemption 100.0000		10,146	10,146	10,097	10,120		25		25		10,146				532	09/30/2025	2.B PL
85350E-AB-2	Standard Industries Inc. ASSETS TL B 1L 09/22/28		05/30/2024	Redemption 100.0000		2,905,919	2,905,919	2,826,006	2,839,442		66,477		66,477		2,905,919				99,393	09/22/2028	2.C FE
85473#-AB-1	STANTON CARPET MERGER MML 09/30/27		03/29/2024	Redemption 100.0000		25,000	25,000	24,750	24,824		176		176		25,000				1,322	09/30/2027	2.C PL
86309L-AB-6	Stratix Holding Corporation MML 09/15/28		06/28/2024	Redemption 100.0000		37,500	37,500	36,938	37,026		474		474		37,500				2,004	09/15/2028	3.A PL

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
86602@-AD-1	Summit Buyer LLC DDTL TRANCHE A-2 01/14/26		05/31/2024	Redemption 100.0000		5,724,365	5,724,365	5,678,988	5,692,915		31,450		31,450		5,724,365				384,977	01/14/2026	3.B PL
87250Y-AC-3	Ti Acquisition NC LLC MML 03/19/27		03/28/2024	Redemption 100.0000		30,000	15,000	14,891	15,018		(17)		(17)		30,000				771	03/19/2027	2.A PL
87250Y-AC-3	Ti Acquisition NC LLC MML 03/19/27		06/28/2024	Redemption 100.0000			15,000	14,891	15,018		(17)		(17)						771	03/19/2027	2.B PL
87331#-AA-1	TSS Buyer, LLC DDTL 06/22/29		04/25/2024	No Broker		20,156	70,905	70,905							20,156					06/22/2029	3.B PL
87331#-AA-1	TSS Buyer, LLC DDTL 06/22/29		03/29/2024	Redemption 100.0000			20,156	20,156	19,981										915	06/22/2029	3.B PL
87331#-AC-7	TSS Buyer, LLC MML 06/22/29		06/28/2024	Redemption 100.0000		51,563	51,563	51,563	51,563						51,563				2,874	06/22/2029	3.B PL
87331#-AD-5	TSS Buyer, LLC INCR MML 06/22/29		06/28/2024	Redemption 100.0000		5,804	5,804	5,717	5,722		82		82		5,804				324	06/22/2029	3.B PL
87546H-AC-4	Tangent Technologies Acquisiti MML 11/30/27		04/01/2024	Redemption 100.0000		27,048	15,399	15,247	15,245		154		154		27,048				817	11/30/2027	3.A PL
88023H-AG-5	Tempo Acquisition, LLC Alight Solutions 08/31/28		06/05/2024	Redemption 100.0000		2,992,462	2,992,462	3,001,814			(9,351)		(9,351)		2,992,462				56,377	08/31/2028	3.C FE
88331@-AA-1	Thayer Power & Communication L MML 03/26/27		06/28/2024	Redemption 100.0000		34,746	34,746	34,399	34,494		252		252		34,746				1,857	03/26/2027	2.B PL
88331@-AB-9	Thayer Power & Communication L DDTL 03/26/27		06/28/2024	Redemption 100.0000		2,006	2,006	2,006	2,006						2,006				196	03/26/2027	2.B PL
88585*-AA-6	360 HOLDCO INC LLC MML 08/02/28		06/28/2024	Redemption 100.0000		5,951	5,951	5,892			60		60		5,951				206	08/02/2028	3.A Z
88770Y-AF-5	Tinuiti Inc. DDTL 12/10/26		06/28/2024	Redemption 100.0000		30,392	30,392	30,012	30,178		214		214		30,392				1,638	12/10/2026	2.C PL
88770Y-AG-3	Tinuiti Inc. DDTL 12/10/26		06/28/2024	Redemption 100.0000		19,608	19,608	19,608	19,608						19,608				1,057	12/10/2026	2.C PL
89219E-AB-5	TSS Buyer, LLC INITIAL MML 08/15/29		06/28/2024	Redemption 100.0000		29,688	29,688	29,242	29,261		426		426		29,688				1,738	08/15/2029	3.A PL
89219E-AC-3	TSS Buyer, LLC INITIAL DDTL 08/15/29		06/28/2024	Redemption 100.0000		1,641	1,641	1,628	1,628		12		12		1,641				81	08/15/2029	3.A PL
89334G-BE-3	TransUnion LLC Trans Union LLC TLB 11/18/28		06/28/2024	Redemption 100.0000		1,523	1,523	1,520			3		3		1,523				44	11/18/2028	3.B FE
89364M-CB-8	TransDigm Group Incorporated TransDigm Term 03/22/30		06/28/2024	Redemption 100.0000		10,000	10,000	10,025			(25)		(25)		10,000				128	03/22/2030	4.A FE
89364M-CC-6	TransDigm Group Incorporated TL 08/24/28		06/06/2024	Conversion		1,799,652	1,795,477	1,797,569			(91)		(91)		1,797,479		2,173	2,173	41,032	08/24/2028	4.A FE
89388H-AB-3	Transportation Insight LLC MML 12/18/24		04/01/2024	Redemption 100.0000		(27,775)	4,863	4,822	4,810		53		53		(27,775)				244	12/18/2024	3.B PL
89388H-AE-7	Transportation Insight LLC INCRMNTL DDTL 12/18/24		04/01/2024	Redemption 100.0000		(4,513)	6,438	6,438	6,422		16		16		(4,513)				432	12/18/2024	3.B PL
89388H-AF-4	Transportation Insight LLC INCRMNTL MML 12/18/24		04/01/2024	Redemption 100.0000		13,796	13,796	13,453	13,698		98		98		13,796				584	12/18/2024	3.B PL
89410@-AB-1	TranSystems Corporation MML 03/31/27		04/01/2024	Redemption 100.0000		2,465	2,465	2,440	2,448		17		17		2,465				126	03/31/2027	3.A PL
89410@-AF-2	TranSystems Corporation 6TH AMND MML 03/31/27		04/01/2024	Redemption 100.0000		2,998	2,998	2,968	2,968		30		30		2,998				184	03/31/2027	3.A Z
89620F-AB-5	Trilon Group LLC MML 05/27/29		04/15/2024	Conversion		7,326,928	7,387,500	7,313,625	7,325,643		1,284		1,284		7,326,928				265,105	05/27/2029	3.B PL

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
89620F-AD-1	Trilon Group LLC DDTL 05/27/29		04/15/2024	Conversion		7,341,315	7,406,250	7,332,188	7,341,830		(515)		(515)		7,341,315				452,051	05/27/2029	3.B PL
89620F-AT-6	Trilon Group LLC EXISTING MML 05/27/29		06/28/2024	Redemption 100.0000		36,984	36,984	36,671			314		314		36,984					05/27/2029	3.B FE
90139@-AA-1	Twin Brook Capital Funding XIII 10/18/28		06/27/2024	Redemption 100.0000		6,338,292	6,338,292	6,338,292	1,400,678		11,316		11,316		6,338,292				1,015,511	10/18/2028	1.E PL
90140*-AA-0	Twin Brook Capital Funding XIV 10/18/28		06/27/2024	Redemption 100.0000		2,812,678	2,809,678	2,809,678	1,014,181						2,812,678				722,051	10/18/2028	1.E PL
90347B-AL-2	Axalta Coating Systems Ltd. TL B6 12/20/29		06/28/2024	Redemption 100.0000		9,973	9,973	9,983			(10)		(10)		9,973				92	12/20/2029	3.A FE
90351H-AD-0	US FOODSERVICE TL 1L 09/13/26		06/28/2024	Redemption 100.0000		15,000	15,000	15,053	15,028		(28)		(28)		15,000				473	09/13/2026	3.C FE
90351J-AH-7	UBER TECHNOLOGIES INC TL B 03/03/30		06/28/2024	Redemption 100.0000		31,511	15,755	15,815			(59)		(59)		31,511				574	03/03/2030	2.C FE
90351J-AH-7	UBER TECHNOLOGIES INC TL B 03/03/30		03/29/2024	Redemption 100.0000			15,755	15,815			(59)		(59)						535	03/03/2030	3.B FE
90356B-AC-0	USA WATER INTERMEDIATE HOLDING USA Water Intermediate Holding 02/21/31		06/28/2024	Redemption 100.0000		13,087	13,087	12,956			131		131		13,087				497	02/21/2031	3.B PL
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML 09/30/26		06/04/2024	Redemption 100.0000		57,143	57,143	56,582	56,813		330		330		57,143				3,606	09/30/2026	2.C PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL 07/24/26		03/29/2024	Redemption 100.0000		980	980	980	980						980				33	07/24/2026	4.C PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML 07/25/26		06/28/2024	Redemption 100.0000		11,794	5,897	5,838	5,871		25		25		11,794				336	07/25/2026	3.C PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML 07/25/26		03/29/2024	Redemption 100.0000			5,897	5,838	5,871		25		25						243	07/25/2026	4.C PL
92276A-AK-7	VENSURE EMPLOYER SERVICES DDTL 03/26/27		06/28/2024	Redemption 100.0000		18,233	18,233	18,107	18,151		82		82		18,233				911	03/26/2027	2.C PL
92326N-AD-5	VENTURE BUYER LLC MML 03/01/30		06/28/2024	Redemption 100.0000		10,354	10,354	10,250			104		104		10,354				183	03/01/2030	3.B PL
92535@-AA-7	Vertex Service Partners MML 11/08/28		06/28/2024	Redemption 100.0000		7,199	7,199	7,091	7,093		106		106		7,199				397	11/08/2028	2.C PL
92535@-AB-5	Vertex Service Partners DDTL 11/08/28		06/28/2024	Redemption 100.0000		9,972	9,972	9,831	3,423		141		141		9,972				353	11/08/2028	2.C PL
92943F-AB-9	Wsb Engineering Holdings Inc. TL 08/31/29		06/28/2024	Redemption 100.0000		10,012	10,012	9,862	9,868		144		144		10,012				578	08/31/2029	2.C PL
92943F-AC-7	Wsb Engineering Holdings Inc. DDTL 08/31/29		05/11/2024	No Broker			1,854,863	1,840,952												08/31/2029	2.C PL
92943F-AC-7	Wsb Engineering Holdings Inc. DDTL 08/31/29		06/28/2024	Redemption 0.0000				(35)			35		35						132	08/31/2029	2.C FE
92943J-AB-1	WPGG US Holdco SPV, L.P. TL 12/01/28		05/15/2024	Redemption 100.0000		3,820,096	3,820,096	3,820,096	3,820,096						3,820,096				163,130	12/01/2028	1.G PL
94184#-AA-5	WATERMILL EXPRESS LLC DDTL 04/20/27		06/28/2024	Redemption 100.0000		14,863	14,863	14,714	14,770		93		93		14,863				629	04/20/2027	3.B PL
94184#-AB-3	WATERMILL EXPRESS LLC DDTL 04/20/27		06/28/2024	Redemption 100.0000		1,415	1,415	1,401	1,404		11		11		1,415				60	04/20/2027	3.B PL
94184#-AD-9	WATERMILL EXPRESS LLC WATERRMILL EXPRESS TL 07/05/29		06/28/2024	Redemption 100.0000		11,689	11,689	11,572			117		117		11,689				638	07/05/2029	3.B Z

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
94184#-AE-7	WATERMILL EXPRESS LLC INCREMENTAL DDTL 07/05/29		06/28/2024	Redemption 100.0000		818	818	810			8		8		818				8	07/05/2029	3.B Z
95024T-AB-4	WELLSPRING PHARMACEUTICAL CORP DDTL 08/22/28		06/28/2024	Redemption 100.0000		11,842	11,842	11,694	11,710		133		133		11,842				670	08/22/2028	3.C PL
95024T-AD-0	WELLSPRING PHARMACEUTICAL CORP A 08/22/28		06/28/2024	Redemption 100.0000		51,316	51,316	50,289	50,457		859		859		51,316				3,640	08/22/2028	3.C PL
96667F-AB-4	WHITSONS HOLDING GROUP LLC MML 08/27/27		06/28/2024	Redemption 100.0000		16,054	16,054	15,853	15,917		137		137		16,054				887	08/27/2027	2.C PL
96667F-AC-2	WHITSONS HOLDING GROUP LLC DDTL 08/27/27		06/28/2024	Redemption 100.0000		2,327	2,327	2,327	2,327						2,327				174	08/27/2027	2.C PL
96667F-AE-8	WHITSONS HOLDING GROUP LLC 2022 MML 08/27/27		06/28/2024	Redemption 100.0000		38,489	38,489	37,912	38,037		452		452		38,489				2,518	08/27/2027	2.C PL
96667F-AJ-7	WHITSONS HOLDING GROUP 08/27/27		06/28/2024	Redemption 100.0000		9,298	9,298	9,205			93		93		9,298				416	08/27/2027	3.B Z
98422U-AC-1	XPRESSMYSELF COM LLC MML 09/07/28		06/28/2024	Redemption 100.0000		12,500	12,500	12,375	12,395		105		105		12,500				695	09/07/2028	3.B PL
98422U-AD-9	XPRESSMYSELF.COM LLC 1ST AMND INCR MML 09/07/28		06/28/2024	Redemption 100.0000		9,618	9,618	9,426	9,441		177		177		9,618				547	09/07/2028	3.B PL
98584J-AK-2	YI, LLC MML 12/19/29		06/28/2024	Redemption 100.0000		28,534	28,534	28,249	28,250		284		284		28,534				1,853	12/19/2029	3.C PL
BLA0AR-J6-8	ROYAL HOLDCO CORPORATION AMND 8 MML 12/30/27		06/28/2024	Redemption 100.0000		18,530	4,801	4,729	4,732		69		69		18,530				271	12/30/2027	2.C Z
C0787F-AB-8	BAUSCH + LOMB CORP CO ASSETS TL B 05/10/27		06/28/2024	Redemption 100.0000		13,537	13,537	13,368	13,414		123		123		13,554		(17)	(17)	745	05/10/2027	4.A FE
G0472C-AB-1	APEX GROUP TREASURY LLC TL 07/27/28		06/28/2024	Redemption 100.0000		5,038	5,038	5,025	5,028		10		10		5,038				304	07/27/2028	4.C FE
G4288@-AA-4	HARBOURVEST DOVER STREET X INVMNT TL 01/05/28		06/28/2024	Redemption 100.0000		183,123	183,123	183,123	183,123						183,123				49,137	01/05/2028	1.G PL
G9312#-AA-1	VISTA EQUITY PARTNERS LLC NAV TL 09/12/28		05/20/2024	Redemption 100.0000		148,169	148,169	147,798	147,806		362		362		148,169				7,074	09/12/2028	1.F PL
P2121Y-AS-7	CARNIVAL CORPORATION TL B 10/08/28		04/25/2024	Redemption 100.0000		2,984,733	2,984,733	3,003,387			(18,655)		(18,655)		2,984,733				70,610	10/08/2028	3.B FE
C6901L-AJ-6	1011778 B.C. Unlimited Liabili FRN B5 09/21/30		06/17/2024	Conversion		4,643,162	4,802,475	4,634,389	4,639,410		3,752		3,752		4,643,162				200,344	09/21/2030	3.B FE
C7052B-AK-0	GFL ENVIRONMENTAL INC TL B 05/31/27	A	06/28/2024	Redemption 100.0000		30,038	30,038	30,150			(113)		(113)		30,038				255	05/31/2027	3.C FE
01608U-AE-7	ALI GROUP SRL TL B 10/13/28	D	06/28/2024	Redemption 100.0000		11,667	11,667	11,550	11,554		112		112		11,667				364	10/13/2028	2.C FE
18143E-AK-5	CLARK EQUIP CO ASSETS TL B 1L 04/20/29	C	06/28/2024	Redemption 100.0000		12,761	12,761	12,442	12,458		302		302		16,274		(3,513)	(3,513)	444	04/20/2029	3.B FE
G1266#-AG-1	Floating Infrastructure Holdin TL 08/15/27	D	06/28/2024	Redemption 100.0000		190,263	190,263	190,263	190,263						190,263				9,462	08/15/2027	4.A PL
G2706*-AA-4	CUENCA DPR TL 12/15/26	D	06/17/2024	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				91,251	12/15/2026	4.C FE
G8890#-AA-3	Titularizadora De Centroameric 2019-1 LN 07/25/24	D	04/25/2024	Redemption 100.0000		1,176,470	1,176,470	1,176,470	1,176,470						1,176,470				62,275	07/25/2024	3.C PL

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
L5000D-AE-7	ICON LUXEMBOURG SARL TL B 07/03/28	D	06/28/2024	Redemption 100.0000		1,166,809	1,169,901	1,168,279			1,622		1,622		1,169,901		(3,092)	(3,092)	13,104	07/03/2028	2.C FE
L5000D-AF-4	ICON LUXEMBOURG SARL TL 07/03/28	D	04/02/2024	Redemption 100.0000		99	1,076	1,075			1		1		934		(835)	(835)	4	07/03/2028	2.C Z
L5000D-AF-4	ICON LUXEMBOURG SARL TL 07/03/28	D	06/28/2024	Redemption 100.0000		291,482	290,405	290,002			403		403		291,482				3,256	07/03/2028	2.C FE
P4717#-AA-3	GLOBAL BANKING CORPORATION TL 12/20/27	D	06/20/2024	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,806	12/20/2027	2.A PL
00160@-AA-2	ACP HYPERDRIVE INC | Due 3/8/2028		04/01/2024	Trade Adjustment		(8,242)	2,006								(8,242)						3.B PL
00160@-AB-0	ACP HYPERDRIVE INC | Due 3/8/2028		04/01/2024	Trade Adjustment		(29,258)	5,951								(29,258)						3.B PL
01881U-AJ-4	A-S CO-ISS SUB INC / MER | Due 11/6/2027		04/01/2024	Trade Adjustment			1,641								(1,024)		1,024	1,024			4.B FE
12509N-AH-3	CDI ACQUISITIONCO INC | Due 12/24/2024		04/01/2024	Trade Adjustment		(23,186)	7,406,250								(23,186)						2.A PL
12509N-AC-4	CDI ACQUISITIONCO INC | Due 12/24/2024		04/01/2024	Trade Adjustment		11,797	36,984								11,797						2.A PL
38216K-AB-1	GOOD2GROW LLC | Due 12/1/2027		04/01/2024	Trade Adjustment		17,113	5,897								17,113						3.C PL
45719@-AC-9	INHANCE TECHNOLOGIES LLC | Due 7/6/2024		04/01/2024	Trade Adjustment		(16,441)	10,354								(16,441)						3.C PL
54288@-AB-4	LONG TERM CARE GROUP INC | Due 9/8/2027		04/01/2024	Trade Adjustment		13,480	10,012								13,480						3.A PL
63108E-AB-4	NASCAR HOLDINGS INC | Due 10/18/2026		04/01/2024	Trade Adjustment			11,842								(153)		153	153			3.B FE
70323K-AE-8	PATHWAY VET ALLIANCE LLC | Due 3/31/2027		04/01/2024	Trade Adjustment			9,618								324		(324)	(324)			4.C FE
74376@-AC-3	PROTEIN FOR PETS OPCO LLC | Due 11/30/2025		04/01/2024	Trade Adjustment		8,546	5,038								8,546						2.C PL
74376@-AA-7	PROTEIN FOR PETS OPCO LLC | Due 11/30/2025		04/01/2024	Trade Adjustment		17,367	13,537								17,367						2.C PL
78404X-AH-8	SBA Tower Trust | Due 4/11/2025		04/01/2024	Trade Adjustment		(134,441)	2,984,733								(94,701)		(39,739)	(39,739)			3.B FE
88751E-AC-9	Tinicum Voltage Intermediate H | Due 12/17/2027	C	04/01/2024	Trade Adjustment		25,000	12,761								25,000						3.A PL
89334G-AX-2	TransUnion LLC | Due 11/13/2026	D	04/01/2024	Trade Adjustment			190,263								(339)		339	339			3.B FE
89334G-AZ-7	TransUnion LLC | Due 11/18/2028	D	04/01/2024	Trade Adjustment		(1,212)	1,875,000								423		(1,635)	(1,635)			3.B FE
90251@-AA-3	Tyto Athene LLC | Due 4/1/2028	D	04/01/2024	Trade Adjustment		11,103	1,176,470								11,103						3.A PL
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP | Due 6/4/2024		04/01/2024	Trade Adjustment		10,311,978	10,311,978								10,311,978						1.G
89616N-AA-6	TRIDENT IX LP | Due 7/24/2024		04/01/2024	Trade Adjustment		66,509,721	66,509,721								66,509,721						1.G
47578*-AA-1	JEG'S AUTOMOTIVE INC | Due 12/22/2027		04/01/2024	Trade Adjustment		3,702	9,972								3,702						3.B PL
71677H-AL-9	PETM | Due 2/12/2028		04/01/2024	Trade Adjustment			28,534								(652)		652	652			4.A FE
91860#-AF-1	VPET USA LLC | Due 12/31/2027	D	04/01/2024	Trade Adjustment		25,000	290,405								25,000						3.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						368,219,678	380,512,902	291,904,035	83,636,118		2,873,295		2,873,295		368,136,630		83,048	83,048	8,013,692	XXX	XXX
2509999997. Total - Bonds - Part 4						2,768,257,964	2,848,552,736	2,712,174,176	2,321,265,502	1,018,758	7,384,717		8,403,475	49,099	2,766,559,304	(91,628)	835,268	743,640	73,175,075	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						2,768,257,964	2,848,552,736	2,712,174,176	2,321,265,502	1,018,758	7,384,717		8,403,475	49,099	2,766,559,304	(91,628)	835,268	743,640	73,175,075	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		06/27/2024	Various	17,875.000	1,787,500		1,787,500	275,000						1,787,500						
313786-2#-1	FHLB TOPEKA CLASS B		05/24/2024	FHLB Exchange	16,875.000	1,687,500		1,687,500	1,687,500						1,687,500						
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,475,000	XXX	3,475,000	1,962,500						3,475,000					XXX	XXX
5989999997. Total - Common Stocks - Part 4						3,475,000	XXX	3,475,000	1,962,500						3,475,000					XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
5989999999. Total - Common Stocks						3,475,000	XXX	3,475,000	1,962,500						3,475,000					XXX	XXX
5999999999. Total - Preferred and Common Stocks						3,475,000	XXX	3,475,000	1,962,500						3,475,000					XXX	XXX
6009999999 - Totals						2,771,732,964	XXX	2,715,649,176	2,323,228,002	1,018,758	7,384,717		8,403,475	49,099	2,770,034,304	(91,628)	835,268	743,640	73,175,075	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
08/14/2024 5113.6 CALL DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/15/2022	08/14/2024		69,050,012	4,297/5,114	2,035,957			12,871,698		12,871,698	5,512,229		(1,639,576)				85/85
09/16/2024 4695.75 CALL DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2022	09/16/2024		62,490,001	3,946/4,696	2,121,040			11,682,629		11,682,629	3,251,953		(1,490,461)				85/85
10/14/2024 4192.19 CALL DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/14/2022	10/14/2024		74,400,012	3,583/4,192	2,550,068			12,458,455		12,458,455	2,647,761		(1,617,116)				85/85
11/14/2024 4629.98 CALL DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2022	11/14/2024		67,429,997	3,957/4,630	2,654,969			11,104,316		11,104,316	3,171,009		(1,519,511)				85/85
12/16/2024 4674.52 CALL DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/14/2022	12/16/2024		70,610,010	3,995/4,675	3,051,258			11,501,484		11,501,484	3,405,653		(1,586,654)				85/85
01/14/2025 4669.43 CALL DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/17/2023	01/14/2025		63,410,008	3,991/4,669	3,003,719			10,248,149		10,248,149	3,039,709		(1,442,419)				85/85
02/14/2025 4839.27 CALL DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2025		62,289,994	4,136/4,839	3,315,515			9,847,839		9,847,839	3,262,434		(1,471,765)				85/85
02/14/2028 6411. CALL DUE MAT, NEXT PMT 02/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2028		27,010,004	4,136/6,411	5,109,084			9,972,775		9,972,775	2,820,901		(617,843)				85/85
03/14/2025 4585.57 CALL DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2023	03/14/2025		56,129,994	3,919/4,586	3,090,774			8,988,388		8,988,388	2,542,215		(1,284,294)				85/85
03/14/2028 6074.9 CALL DUE MAT, NEXT PMT 03/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2028		25,340,013	3,919/6,075	4,724,842			9,849,980		9,849,980	2,432,118		(560,575)				85/85
04/14/2025 4841.04 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2023	04/14/2025		64,750,011	4,138/4,841	3,549,413			9,816,144		9,816,144	3,205,654		(1,377,384)				85/85
04/17/2028 6413.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/14/2023	04/17/2028		25,539,997	4,138/6,413	4,111,900			8,539,093		8,539,093	2,448,532		(477,274)				85/85
05/14/2025 4839.45 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/15/2023	05/14/2025		51,010,011	4,136/4,839	3,005,663			7,647,550		7,647,550	2,481,019		(1,096,254)				85/85
05/15/2028 6411.23 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2028		24,399,998	4,136/6,411	3,894,240			8,132,420		8,132,420	2,304,506		(444,080)				85/85
2 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/15/2023	06/16/2025		53,740,006	4,373/5,116				7,643,239		7,643,239	2,908,692		(1,174,324)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2028		17,350,000	4,373/6,778				5,330,681		5,330,681	1,709,395		(327,648)				85/85
1 YR SX5E CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2023	07/15/2024		12,420,014	4,400/4,752				913,253		913,253	677,237		(240,210)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2024		709,700,021	4,505/4,843				53,008,452		53,008,452	30,619,502		(15,890,512)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024		211,750,009	4,505/4,693				8,796,699		8,796,699	4,910,443		(2,839,458)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2024		10,312,093	4,550/4,764				483,050		483,050	276,005		(148,101)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2024		2,880,000	4,505/4,787				179,287		179,287	102,077		(55,344)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		4,882,493	4,536/4,678				152,679		152,679	85,530		(49,174)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2023	07/15/2024		9,259,990	4,505/4,731				461,221		461,221	259,405		(146,398)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		276,159,989	4,505/4,956				27,488,058		27,488,058	16,440,350		(7,717,205)				85/85
1 YR EEM CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/14/2023	07/15/2024		12,420,000	41/44				522,815		522,815	382,696		(256,224)				85/85
2 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/14/2025		60,980,004	4,505/5,271				8,331,553		8,331,553	3,501,171		(1,360,179)				85/85
1 YR EAFE CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		12,420,001	2,189/2,364				704,794		704,794	455,871		(258,688)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		2,720,012	4,505/4,888				230,208		230,208	134,853		(67,441)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		4,989,978	4,505/5,181				742,767		742,767	483,468		(176,563)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		10,700,012	4,505/4,933				1,011,914		1,011,914	601,239		(288,661)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024		2,869,998	4,505/5,046				342,559		342,559	211,519		(90,378)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/14/2028		24,299,983	4,505/6,983				7,084,173		7,084,173	2,410,301		(471,550)				85/85
1 YR SX5E CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024		15,549,986	4,330/4,677				1,125,119		1,125,119	737,123		(298,475)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/14/2023	08/14/2024		755,569,995	4,490/4,826				55,756,146		55,756,146	31,654,367		(16,881,127)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024		221,169,983	4,490/4,677				9,095,505		9,095,505	5,014,172		(2,926,587)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024		10,100,004	4,535/4,748				467,756		467,756	263,165		(144,198)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		3,009,998	4,490/4,770				185,287		185,287	103,928		(57,476)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		3,211,363	4,520/4,662				99,406		99,406	54,936		(31,884)				85/85
1 YR SPX CALL SPREAD	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		5,709,981	4,490/4,714				281,430		281,430	156,311		(89,441)				85/85
1 YR SPX CALL SPREAD	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/14/2023	08/14/2024		324,860,021	4,490/4,939				31,876,038		31,876,038	18,613,341		(9,135,223)				85/85
2 YR SPX CALL SPREAD	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/16/2023	08/14/2025		68,310,012	4,490/5,253				9,266,592		9,266,592	3,782,923		(1,514,469)				85/85
1 YR CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024		3,119,996	4,490/4,871				260,685		260,685	149,702		(77,419)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		2,950,015	4,490/5,163				429,546		429,546	269,217		(107,673)				85/85
1 YR SPX CALL SPREAD	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2023	08/14/2024		18,349,980	4,490/4,916				1,711,604		1,711,604	992,465		(495,341)				85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/16/2023	08/14/2024		999,995	4,490/5,028				117,373		117,373	70,359		(31,982)				85/85
1 YR EEM CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024		15,550,000	39/43				1,026,964		1,026,964	675,053		(330,797)				85/85
1 YR EAFE CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		15,550,005	2,112/2,280				1,074,425		1,074,425	612,354		(338,839)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/16/2023	08/14/2028		24,719,994	4,490/6,959				7,236,404		7,236,404	2,417,248		(485,114)				85/85
09/16/2024 4622.13 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/16/2024		13,989,989	4,280/4,622	376,126			1,002,576		1,002,576	598,845		(264,305)				85/85
09/16/2024 4842.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2023	09/16/2024		783,769,997	4,505/4,843	24,602,285			56,810,425		56,810,425	32,231,479		(17,288,092)				85/85
09/16/2024 4692.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2023	09/16/2024		196,770,019	4,505/4,693	3,663,550			7,968,472		7,968,472	4,417,773		(2,574,387)				85/85
09/16/2024 4764.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		10,459,986	4,550/4,764	212,314			480,995		480,995	271,251		(149,194)				85/85
09/16/2024 4786.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		6,459,998	4,505/4,787	173,634			391,010		391,010	219,905		(122,013)				85/85
09/16/2024 4677.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2023	09/16/2024		2,550,022	4,535/4,678	35,887			78,236		78,236	43,489		(25,218)				85/85
09/16/2024 4730.36 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		17,840,016	4,505/4,730	392,245			865,387		865,387	482,139		(275,632)				85/85
09/16/2024 4955.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2023	09/16/2024		350,680,002	4,505/4,956	13,821,366			33,712,747		33,712,747	19,540,910		(9,712,311)				85/85
09/15/2025 5270.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/15/2025		61,680,000	4,505/5,271	4,693,090			8,254,068		8,254,068	3,365,780		(1,371,015)				85/85
09/16/2024 4888.03 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		1,720,002	4,505/4,888	59,801			141,026		141,026	80,653		(42,022)				85/85
09/16/2024 4888.03 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		1,009,998	4,505/4,888	35,116			82,811		82,811	47,360		(24,676)				85/85
09/16/2024 4933.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		30,969,995	4,505/4,933	1,172,669			2,831,831		2,831,831	1,632,519		(824,038)				85/85
09/16/2024 5045.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/14/2023	09/16/2024		4,349,989	4,505/5,046	194,408			498,965		498,965	294,961		(136,611)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/14/2023	09/14/2028		25,089,983	4,505/6,983				7,284,695		7,284,695	2,426,296		(498,880)				85/85
09/16/2024 42.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		13,990,000	39/42	426,893			896,243		896,243	568,132		(299,979)				85/85
09/16/2024 2267.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2023	09/16/2024		13,989,995	2,100/2,268	429,788			948,142		948,142	513,260		(302,013)				85/85
10/14/2024 3583.07 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/12/2023	10/14/2024		6,081,706	4,192/3,583	(513,091)			(830,286)		(830,286)	(402,129)		324,864				85/85
10/14/2024 4481.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/14/2024		16,060,000	4,150/4,482	477,384			1,167,750		1,167,750	605,088		(302,731)				85/85
10/14/2024 4701.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/16/2023	10/14/2024		861,250,015	4,374/4,702	29,933,075			62,025,329		62,025,329	32,139,454		(18,981,950)				85/85
10/14/2024 4625.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2023	10/14/2024		9,799,993	4,417/4,625	219,136			447,599		447,599	231,061		(138,743)				85/85
10/14/2024 4646.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/14/2024		3,719,991	4,374/4,647	110,430			223,649		223,649	115,606		(70,029)				85/85
10/14/2024 4541.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/17/2023	10/14/2024		7,949,991	4,403/4,541	122,921			242,199		242,199	124,509		(77,826)				85/85
10/14/2024 4592.31 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/14/2024		9,099,993	4,374/4,592	220,703			438,361		438,361	225,878		(139,958)				85/85
10/14/2024 4810.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/17/2023	10/14/2024		310,989,979	4,374/4,811	13,679,912			29,734,835		29,734,835	15,520,133		(8,661,279)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10/14/2025 5117.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/17/2023	10/14/2025		59,540,018	4,374/5,117	4,728,701			8,130,664		8,130,664	2,980,641		(1,315,293)				85/85
10/14/2024 4745.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2023	10/14/2024		4,830,018	4,374/4,745	186,681			393,609		393,609	204,490		(118,195)				85/85
10/14/2024 5029.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/17/2023	10/14/2024		3,200,010	4,374/5,030	185,446			453,021		453,021	242,613		(117,413)				85/85
10/14/2024 4810.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/17/2023	10/14/2024		13,469,993	4,374/4,811	594,752			1,287,913		1,287,913	673,640		(376,561)				85/85
10/14/2024 4898.47 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/17/2023	10/14/2024		10,030,002	4,374/4,898	504,548			1,145,817		1,145,817	603,024		(319,448)				85/85
10/14/2026 5773.19 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/14/2026		779,993	4,374/5,773	103,479			171,018		171,018	57,363		(18,518)				85/85
10/14/2024 41.19 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/17/2023	10/14/2024		16,060,000	38/41	541,393			1,091,987		1,091,987	627,596		(342,777)				85/85
10/14/2024 2174.89 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/17/2023	10/14/2024		16,059,995	2,014/2,175	536,379			1,151,844		1,151,844	538,725		(339,602)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/17/2023	10/16/2028		18,319,999	4,374/6,779				5,558,664		5,558,664	1,716,167		(363,165)				85/85
11/14/2024 4635.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2023	11/14/2024		14,190,014	4,292/4,635	453,708			965,443		965,443	561,479		(258,603)				85/85
11/14/2024 4832.88 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/16/2023	11/14/2024		936,729,986	4,496/4,833	35,729,339			65,688,490		65,688,490	36,622,738		(20,364,908)				85/85
11/14/2024 4683.17069 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/16/2023	11/14/2024		230,140,008	4,496/4,683				9,047,123		9,047,123	5,002,467		(2,980,350)				85/85
11/14/2024 4754.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2023	11/14/2024		12,241,211	4,541/4,754	299,066			539,679		539,679	300,399		(170,461)				85/85
11/14/2024 4776.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2023	11/14/2024		2,439,996	4,496/4,777	79,712			143,069		143,069	79,484		(45,434)				85/85
11/14/2024 4720.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2024		8,710,014	4,496/4,720	233,766			409,815		409,815	227,130		(133,241)				85/85
11/14/2024 4945.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2023	11/14/2024		305,549,981	4,496/4,945	14,574,735			28,339,083		28,339,083	15,917,484		(8,307,267)				85/85
11/14/2025 5259.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2025		67,349,992	4,496/5,260	5,533,850			8,876,045		8,876,045	3,474,923		(1,463,477)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2028		26,970,019	4,496/6,968				7,823,377		7,823,377	2,515,279		(522,185)				85/85
11/14/2024 4877.83 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2024		3,400,008	4,496/4,878	143,569			269,401		269,401	150,684		(81,831)				85/85
11/14/2024 5170.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2023	11/14/2024		2,220,022	4,496/5,170	135,984			301,851		301,851	173,850		(77,508)				85/85
11/14/2024 4945.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2024		29,449,982	4,496/4,945	1,407,068			2,731,420		2,731,420	1,535,496		(801,997)				85/85
11/14/2024 5035.18 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2024		3,210,020	4,496/5,035	173,756			354,431		354,431	200,915		(99,037)				85/85
11/14/2024 42.5088 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/16/2023	11/14/2024		14,190,000	39/43				844,009		844,009	504,035		(279,685)				85/85
11/14/2024 2232.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/16/2023	11/14/2024		14,189,994	2,067/2,233	516,105			950,603		950,603	470,077		(294,168)				85/85
11/14/2024 4667.89 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2023	11/14/2024		7,089,989	4,526/4,668	121,971			211,113		211,113	117,086		(69,521)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10/14/2025 4373.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2023	10/14/2025		3,766,346	5,117/4,374	(341,251)			(491,606)		(491,606)	(195,222)		94,529				85/85
12/16/2024 4902.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024		15,470,002	4,539/4,902	532,622			895,167		895,167	649,019		(274,154)				85/85
12/16/2024 5073.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2023	12/16/2024		938,970,000	4,720/5,074	38,740,167			62,302,103		62,302,103	40,071,095		(19,940,543)				85/85
12/16/2024 4916.36 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2023	12/16/2024		235,920,016	4,720/4,916	5,829,404			8,858,607		8,858,607	5,568,406		(3,000,541)				85/85
12/16/2024 4990.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		12,950,020	4,767/4,991	345,726			547,136		547,136	349,728		(177,954)				85/85
12/16/2024 5014.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		1,840,011	4,720/5,015	65,153			102,471		102,471	65,299		(33,536)				85/85
12/16/2024 4900.31 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/16/2024		13,450,010	4,751/4,900	250,598			382,281		382,281	240,766		(128,989)				85/85
12/16/2024 4955.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		11,669,984	4,720/4,956	339,857			523,326		523,326	330,695		(174,933)				85/85
12/16/2024 5191.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/18/2023	12/16/2024		384,839,989	4,720/5,192	19,801,482			33,485,144		33,485,144	21,970,504		(10,192,323)				85/85
12/15/2025 5521.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/15/2025		64,940,017	4,720/5,522	5,491,215			8,018,402		8,018,402	3,624,656		(1,377,239)				85/85
12/16/2024 5120.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		3,120,000	4,720/5,121	142,108			233,151		233,151	151,065		(73,147)				85/85
12/16/2024 5427.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		2,260,004	4,720/5,427	147,797			281,909		281,909	193,000		(76,075)				85/85
12/16/2024 5120.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		2,080,000	4,720/5,121	94,739			155,434		155,434	100,710		(48,765)				85/85
12/16/2024 5191.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		25,160,015	4,720/5,192	1,292,903			2,189,187		2,189,187	1,435,522		(665,490)				85/85
12/16/2024 5285.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		6,950,009	4,720/5,286	401,891			714,243		714,243	475,815		(206,864)				85/85
12/16/2024 43.44 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/16/2024		15,470,000	40/43	567,022			808,656		808,656	498,179		(291,861)				85/85
12/16/2024 2373.12 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/18/2023	12/16/2024		15,469,994	2,197/2,373	617,959			833,452		833,452	495,841		(318,079)				85/85
12/14/2028 7315.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/18/2023	12/14/2028		39,849,992	4,720/7,315	7,520,577			10,609,910		10,609,910	3,764,157		(741,789)				85/85
10/14/2024 4556.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2023	10/14/2024		208,340,008	4,374/4,556	4,264,399			8,377,863		8,377,863	4,301,060		(2,699,955)				85/85
01/14/2025 4802.23 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/18/2024	01/14/2025		21,419,995	4,447/4,802		753,984		1,302,871		1,302,871	892,554		(343,667)				85/85
01/14/2025 5123.43 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		995,949,986	4,766/5,123		42,975,243		64,265,374		64,265,374	40,878,295		(19,588,163)				85/85
01/14/2025 4964.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/18/2024	01/14/2025		249,969,979	4,766/4,965		6,446,726		9,151,415		9,151,415	5,643,114		(2,938,425)				85/85
01/14/2025 5040.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		12,550,017	4,814/5,040		351,400		515,950		515,950	324,718		(160,169)				85/85
01/14/2025 5063.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/18/2024	01/14/2025		3,510,001	4,766/5,064		130,221		190,279		190,279	119,413		(59,355)				85/85
01/14/2025 4948.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/18/2024	01/14/2025		5,640,013	4,798/4,949		110,262		156,255		156,255	96,251		(50,258)				85/85

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01/14/2025 5004.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/14/2025		33,440,585	4,766/5,004		1,020,318		1,465,077		1,465,077	909,821		(465,062)				85/85
01/14/2025 5242.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/14/2025		400,260,012	4,766/5,243		21,469,946		33,806,425		33,806,425	22,122,504		(9,786,025)				85/85
01/14/2026 5576.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/18/2024	01/14/2026		67,749,978	4,766/5,576		5,819,725		8,191,755		8,191,755	3,692,875		(1,320,845)				85/85
01/14/2025 5171.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		5,130,006	4,766/5,171		244,188		372,536		372,536	239,650		(111,301)				85/85
01/14/2025 5480.88 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		3,590,022	4,766/5,481		245,556		433,093		433,093	299,462		(111,925)				85/85
01/14/2025 5242.578 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2024	01/14/2025		74,319,977	4,766/5,243		3,998,565		6,277,127		6,277,127	4,101,112		(1,822,550)				85/85
01/14/2025 5337.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/18/2024	01/14/2025		11,509,985	4,766/5,338		697,506		1,146,511		1,146,511	766,929		(317,924)				85/85
01/14/2025 41.31 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/18/2024	01/14/2025		21,420,000	38/41		869,652		1,328,040		1,328,040	854,776		(396,388)				85/85
01/14/2025 2368.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/18/2024	01/14/2025		21,419,990	2,193/2,369		858,942		1,156,452		1,156,452	689,017		(391,507)				85/85
01/16/2029 7387.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2029		38,919,994	4,766/7,387		7,445,395		10,171,660		10,171,660	3,399,410		(673,145)				85/85
01/14/2025 5171.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		2,329,992	4,766/5,171		110,908		169,202		169,202	108,846		(50,552)				85/85
07/15/2024 4505.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	07/15/2024		19,041,062	4,693/4,505		(625,498)		(718,740)		(718,740)	(662,963)		569,721				85/85
08/14/2024 4489.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	08/14/2024		16,457,627	4,677/4,490		(530,509)		(612,812)		(612,812)	(487,986)		405,683				85/85
09/16/2024 4505.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	09/16/2024		13,209,737	4,693/4,505		(417,902)		(486,014)		(486,014)	(339,748)		271,636				85/85
02/14/2025 5085.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025		9,019,993	4,709/5,086		319,308		436,188		436,188	236,182		(119,302)				85/85
02/14/2025 5400.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/16/2024	02/14/2025		878,080,018	5,001/5,401		39,645,312		54,667,418		54,667,418	29,834,640		(14,812,534)				85/85
02/14/2025 5209.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/16/2024	02/14/2025		203,250,000	5,001/5,209		5,223,525		6,860,674		6,860,674	3,588,796		(1,951,647)				85/85
02/14/2025 5288.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		14,419,988	5,051/5,288		400,732		541,480		541,480	290,472		(149,724)				85/85
02/14/2025 5313.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025		3,079,982	5,001/5,313		113,652		152,741		152,741	81,552		(42,463)				85/85
02/14/2025 5192.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025		2,100,010	5,034/5,192		40,908		53,586		53,586	27,962		(15,284)				85/85
02/14/2025 5250.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/14/2025		11,539,981	5,001/5,251		350,354		463,512		463,512	244,060		(130,902)				85/85
02/14/2025 5500.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		347,660,004	5,001/5,501		18,589,380		26,369,648		26,369,648	14,725,750		(6,945,483)				85/85
02/17/2026 5850.73 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/17/2026		63,589,984	5,001/5,851		5,490,361		7,042,835		7,042,835	2,572,542		(1,020,067)				85/85
02/14/2025 5425.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025		3,519,986	5,001/5,426		167,200		231,440		231,440	126,711		(62,470)				85/85
02/14/2025 5750.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/16/2024	02/14/2025		2,229,976	5,001/5,751		152,755		232,524		232,524	136,842		(57,073)				85/85

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02/14/2025 5425.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025		1,109,988	5,001/5,426		52,725		72,982		72,982	39,956		(19,699)				85/85
02/14/2025 5500.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		37,039,992	5,001/5,501		1,977,566		2,809,445		2,809,445	1,570,750		(738,871)				85/85
02/14/2025 5600.69 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		13,179,984	5,001/5,601		795,940		1,163,724		1,163,724	665,168		(297,384)				85/85
02/14/2025 42.88 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		9,020,000	40/43		364,408		493,351		493,351	265,095		(136,152)				85/85
02/14/2025 2393.43 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/16/2024	02/14/2025		9,020,000	2,216/2,393		364,408		462,552		462,552	234,296		(136,152)				85/85
02/14/2029 7750.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2029		33,990,014	5,001/7,751		6,621,255		8,077,551		8,077,551	1,949,716		(493,420)				85/85
03/14/2025 5392.57 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/18/2024	03/14/2025		6,859,998	4,993/5,393		246,274		221,921		221,921	47,278		(71,631)				85/85
03/14/2025 5562.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		793,680,006	5,150/5,563		35,382,254		45,517,621		45,517,621	20,426,604		(10,291,237)				85/85
03/14/2025 5365.26 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025		173,649,978	5,150/5,365		4,379,453		5,478,790		5,478,790	2,373,139		(1,273,802)				85/85
03/14/2025 5446.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025		8,350,010	5,202/5,447		228,373		290,642		290,642	128,694		(66,424)				85/85
03/14/2025 5472.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025		1,720,003	5,150/5,472		62,367		79,151		79,151	34,924		(18,140)				85/85
03/14/2025 5347.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025		2,109,997	5,185/5,348		40,280		50,291		50,291	21,727		(11,716)				85/85
03/14/2025 5408. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025		7,549,986	5,150/5,408		225,066		282,679		282,679	123,076		(65,462)				85/85
03/14/2025 5665.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		328,465,012	5,150/5,666		17,375,799		22,714,989		22,714,989	10,393,093		(5,053,903)				85/85
03/16/2026 6026.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2024	03/16/2026		63,799,974	5,150/6,026		5,486,800		6,602,319		6,602,319	1,906,884		(791,365)				85/85
03/14/2025 5588.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		2,049,994	5,150/5,588		95,940		123,868		123,868	55,833		(27,905)				85/85
03/14/2025 5665.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		29,920,014	5,150/5,666		1,582,768		2,069,118		2,069,118	946,712		(460,362)				85/85
03/14/2025 5768.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		25,939,980	5,150/5,769		1,556,400		2,062,884		2,062,884	959,177		(452,693)				85/85
03/14/2025 44.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2024	03/14/2025		6,860,000	41/44		292,922		326,176		326,176	118,453		(85,199)				85/85
03/14/2025 2520.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2024	03/14/2025		6,859,999	2,334/2,521		276,458		260,363		260,363	64,316		(80,410)				85/85
03/14/2029 7983.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2029		26,910,022	5,150/7,983		5,250,147		6,004,402		6,004,402	1,056,815		(302,561)				85/85
04/14/2025 5383.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/14/2025		6,299,984	4,984/5,383		226,170		206,452		206,452	27,140		(46,858)				85/85
04/14/2025 5466.77 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/14/2025		822,024,990	5,062/5,467		37,130,869		48,963,771		48,963,771	19,525,761		(7,692,860)				85/85
04/14/2025 5272.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/14/2025		197,119,976	5,062/5,273		5,008,819		6,369,550		6,369,550	2,398,469		(1,037,739)				85/85
04/14/2025 5352.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/17/2024	04/14/2025		11,309,979	5,112/5,353		312,722		406,377		406,377	158,446		(64,790)				85/85

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
04/14/2025 5378.18 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		2,659,986	5,062/5,378		97,622		126,233		126,233	48,836		(20,226)				85/85
04/14/2025 5255.69 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/17/2024	04/14/2025		3,710,010	5,096/5,256		71,533		90,622		90,622	33,909		(14,820)				85/85
04/14/2025 5314.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/17/2024	04/14/2025		11,930,001	5,062/5,315		358,258		458,651		458,651	174,618		(74,225)				85/85
04/14/2025 5568. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2024	04/14/2025		385,570,016	5,062/5,568		20,820,780		27,975,394		27,975,394	11,468,312		(4,313,698)				85/85
04/14/2025 43.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2024	04/14/2025		6,300,000	40/43		256,410		324,011		324,011	120,725		(53,124)				85/85
04/14/2026 5922.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2026		63,364,976	5,062/5,922		5,546,972		6,806,119		6,806,119	1,831,393		(572,246)				85/85
04/14/2025 2465.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2024	04/14/2025		6,299,998	2,283/2,465		253,890		277,603		277,603	76,314		(52,602)				85/85
04/14/2025 5492.07 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		4,430,004	5,062/5,492		210,868		278,657		278,657	111,477		(43,688)				85/85
04/14/2025 5821.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		2,270,024	5,062/5,821		161,397		226,843		226,843	98,884		(33,439)				85/85
04/14/2025 5568. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/14/2025		39,239,988	5,062/5,568		2,118,567		2,847,094		2,847,094	1,167,457		(438,930)				85/85
04/14/2025 5669.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/17/2024	04/14/2025		13,150,001	5,062/5,669		812,933		1,110,800		1,110,800	466,293		(168,425)				85/85
04/16/2029 7845.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/16/2029		24,340,015	5,062/7,846		4,860,701		5,657,695		5,657,695	996,749		(199,755)				85/85
05/14/2025 5486.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/16/2024	05/14/2025		5,310,021	5,080/5,487		186,912		144,512		144,512	(18,715)		(23,686)				85/85
05/14/2025 5666.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/16/2024	05/14/2025		737,280,001	5,247/5,666		32,794,214		39,606,548		39,606,548	10,968,074		(4,155,741)				85/85
05/14/2025 5465.47 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/16/2024	05/14/2025		150,059,980	5,247/5,465		3,802,520		4,454,971		4,454,971	1,134,313		(481,862)				85/85
05/14/2025 5561.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/16/2024	05/14/2025		10,759,996	5,299/5,561		308,704		368,438		368,438	98,853		(39,120)				85/85
05/14/2025 5574.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/16/2024	05/14/2025		2,919,987	5,247/5,575		106,200		126,143		126,143	33,400		(13,458)				85/85
05/14/2025 5447.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/16/2024	05/14/2025		6,569,998	5,282/5,448		125,553		147,305		147,305	37,662		(15,910)				85/85
05/14/2025 5522.13 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/16/2024	05/14/2025		17,360,005	5,247/5,522		541,979		639,350		639,350	166,051		(68,681)				85/85
05/14/2025 5771.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/16/2024	05/14/2025		342,824,997	5,247/5,771		18,101,160		22,159,261		22,159,261	6,351,912		(2,293,811)				85/85
05/14/2025 46.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2024	05/14/2025		5,310,000	43/46		212,400		194,725		194,725	9,240		(26,916)				85/85
05/14/2026 6138.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/16/2024	05/14/2026		71,285,015	5,247/6,139		6,132,649		7,035,376		7,035,376	1,290,230		(387,503)				85/85
05/14/2025 2545.64 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/16/2024	05/14/2025		5,310,007	2,357/2,546		215,055		190,281		190,281	2,478		(27,252)				85/85
05/14/2025 5692.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		3,989,995	5,247/5,693		186,932		225,700		225,700	62,456		(23,688)				85/85
05/14/2025 5692.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		1,139,999	5,247/5,693		53,409		64,486		64,486	17,845		(6,768)				85/85

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
05/14/2025 6033.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		1,699,977	5,247/6,034		115,770		146,057		146,057	44,957		(14,671)				85/85
05/14/2025 5771.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		29,960,012	5,247/5,771		1,586,382		1,936,532		1,936,532	551,180		(201,029)				85/85
05/14/2025 5876.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		13,329,978	5,247/5,876		799,134		989,448		989,448	291,582		(101,268)				85/85
05/14/2029 8132.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2024	05/14/2029		22,489,999	5,247/8,132		4,408,040		4,835,286		4,835,286	538,414		(111,168)				85/85
07/15/2024 4505.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	07/15/2024		16,571,954	4,843/4,505		(1,041,341)		(1,060,617)		(1,060,617)	(686,803)		667,526				85/85
08/14/2024 4489.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	08/14/2024		7,260,930	4,826/4,490		(445,489)		(457,519)		(457,519)	(173,439)		161,409				85/85
12/16/2024 4719.55 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	12/16/2024		7,130,163	5,074/4,720		(396,512)		(424,649)		(424,649)	(79,499)		51,362				85/85
07/15/2024 4505.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	07/15/2024		6,418,704	4,956/4,505		(533,591)		(547,451)		(547,451)	(355,906)		342,045				85/85
08/14/2024 4489.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	08/14/2024		6,558,251	4,939/4,490		(530,973)		(549,484)		(549,484)	(210,892)		192,382				85/85
12/16/2024 4719.55 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	12/16/2024		13,034,845	5,192/4,720		(939,560)		(1,018,024)		(1,018,024)	(200,168)		121,705				85/85
03/14/2025 5150.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	03/14/2025		11,638,005	5,769/5,150		(704,410)		(906,590)		(906,590)	(264,850)		62,670				85/85
11/14/2024 4495.7 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	11/14/2024		13,449,964	4,683/4,496		(438,697)		(452,079)		(452,079)	(81,503)		68,121				85/85
01/14/2025 4765.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	01/14/2025		5,736,846	4,965/4,766		(179,371)		(190,372)		(190,372)	(31,200)		20,199				85/85
09/16/2024 4505.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	09/16/2024		7,703,023	4,693/4,505		(260,625)		(267,273)		(267,273)	(70,527)		63,879				85/85
06/16/2025 5226.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/18/2024	06/16/2025		12,941,440	4,839/5,226		463,722		486,957		486,957	39,842		(16,607)				85/85
06/14/2029 8418.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/18/2024	06/14/2029		18,930,167	5,432/8,419		3,812,227		3,814,867		3,814,867	29,841		(27,200)				85/85
06/16/2025 5866.13 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/16/2025		785,860,020	5,432/5,866		35,646,609		36,999,241		36,999,241	2,629,232		(1,276,600)				85/85
06/16/2025 5658.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/18/2024	06/16/2025		164,479,983	5,432/5,658		4,251,808		4,388,223		4,388,223	288,684		(152,269)				85/85
06/16/2025 5757.5 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/18/2024	06/16/2025		12,330,004	5,486/5,758		360,529		372,889		372,889	25,272		(12,912)				85/85
06/16/2025 5771.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/18/2024	06/16/2025		3,050,006	5,432/5,771		113,430		116,881		116,881	7,513		(4,062)				85/85
06/16/2025 5639.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/18/2024	06/16/2025		5,509,978	5,468/5,640		107,886		110,847		110,847	6,824		(3,864)				85/85
06/16/2025 5716.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/18/2024	06/16/2025		18,369,997	5,432/5,717		585,085		604,037		604,037	39,906		(20,953)				85/85
06/16/2025 5974.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/18/2024	06/16/2025		448,289,991	5,432/5,975		24,010,412		25,021,722		25,021,722	1,871,187		(859,877)				85/85
06/16/2025 45.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/18/2024	06/16/2025		12,760,000	42/46		515,504		530,947		530,947	33,904		(18,462)				85/85
06/15/2026 6354.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/15/2026		71,449,982	5,432/6,355		6,228,297		6,386,635		6,386,635	269,711		(111,373)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
06/16/2025 2490.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/16/2025		12,760,006	2,306/2,491		507,848		522,038		522,038	32,377		(18,187)				85/85
06/16/2025 5893.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/16/2025		2,979,993	5,432/5,893		141,848		147,201		147,201	10,433		(5,080)				85/85
06/16/2025 6246.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/16/2025		3,089,983	5,432/6,246		211,665		220,927		220,927	16,842		(7,580)				85/85
06/16/2025 5974.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/16/2025		28,609,975	5,432/5,975		1,533,496		1,596,892		1,596,892	118,315		(54,919)				85/85
06/16/2025 6083.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/16/2025		13,579,978	5,432/6,083		822,948		857,181		857,181	63,705		(29,472)				85/85
06/16/2025 5893.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/16/2025		1,000,012	5,432/5,893		47,600		49,397		49,397	3,502		(1,705)				85/85
08/16/2027 4297.14 CALL DUE MAT, NEXT PMT 08/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/15/2022	08/16/2027		54,730,008	4,297	9,630,593			22,657,498		22,657,498	8,661,351		(1,324,843)				85/85
09/14/2027 3946.01 CALL DUE MAT, NEXT PMT 09/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2022	09/14/2027		71,740,001	3,946	14,458,572			37,620,492		37,620,492	13,057,027		(1,946,346)				85/85
10/14/2027 3583.07 CALL DUE MAT, NEXT PMT 10/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2022	10/14/2027		41,219,996	3,583	9,505,778			27,319,497		27,319,497	8,622,419		(1,251,846)				85/85
11/15/2027 3957.25 CALL DUE MAT, NEXT PMT 11/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/14/2022	11/15/2027		47,139,989	3,957	10,562,067			25,003,874		25,003,874	8,666,420		(1,359,474)				85/85
12/14/2027 3995.32 CALL DUE MAT, NEXT PMT 12/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/14/2022	12/14/2027		49,999,991	3,995	10,885,718			26,014,500		26,014,500	9,025,520		(1,372,973)				85/85
01/14/2028 3990.97 CALL DUE MAT, NEXT PMT 01/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/17/2023	01/14/2028		51,859,981	3,991	10,902,260			27,129,518		27,129,518	9,303,048		(1,346,141)				85/85
1 YR BEI CALL OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		8,550,001	126				382,539		382,539	243,083		(114,057)				85/85
1 YR BEI CALL OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		12,370,000	126				553,451		553,451	351,688		(165,016)				85/85
1 YR BEI CALL OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		1,820,000	126				81,429		81,429	51,744		(24,279)				85/85
1 YR BEI CALL OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		3,579,999	126				160,174		160,174	101,782		(47,757)				85/85
1 YR SPX CALL OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/15/2024		70,064,062	5,226				3,388,798		3,388,798	3,108,253		(345,659)				85/85
08/14/2024 126.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		5,570,000	127	92,163			241,415		241,415	148,993		(74,220)				85/85
08/14/2024 126.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		10,690,000	127	176,880			463,326		463,326	285,949		(142,444)				85/85
08/14/2024 126.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		1,750,000	127	28,956			75,849		75,849	46,811		(23,319)				85/85
08/14/2024 126.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/14/2024		2,790,000	127	46,164			120,924		120,924	74,630		(37,177)				85/85
1 YR SPX CALL OPTION	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2023	08/14/2024		55,869,986	5,208				3,831,383		3,831,383	3,399,626		(407,636)				85/85
09/16/2024 126.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		8,361,434	126	158,644			384,706		384,706	224,830		(111,480)				85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
09/16/2024 126.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		16,105,714	126	305,579			741,017		741,017	433,065		(214,731)				85/85
09/16/2024 126.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		6,500,020	126	123,327			299,063		299,063	174,778		(86,662)				85/85
09/16/2024 126.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2023	09/16/2024		4,001,544	126	75,923			184,109		184,109	107,597		(53,351)				85/85
09/16/2024 5225.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2023	09/16/2024		56,380,020	5,226	540,409			4,168,333		4,168,333	3,550,834		(379,747)				85/85
12/16/2024 3191.45 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	12/16/2024		1,782,907	3,191	(417,089)			(845,448)		(845,448)	(408,227)		216,421				85/85
02/14/2025 3380.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	02/14/2025		1,942,359	3,380	(414,606)			(884,496)		(884,496)	(424,701)		183,574				85/85
03/14/2025 2386.13 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	03/14/2025		2,201,212	2,386	(862,526)			(1,500,406)		(1,500,406)	(654,370)		357,428				85/85
04/14/2025 2846.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	04/14/2025		2,153,065	2,846	(680,624)			(1,268,570)		(1,268,570)	(562,886)		263,364				85/85
06/16/2025 3066.59 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	06/16/2025		2,569,138	3,067	(737,915)			(1,412,016)		(1,412,016)	(616,597)		251,651				85/85
08/14/2025 3372.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	08/14/2025		1,557,231	3,373	(379,299)			(761,792)		(761,792)	(334,884)		116,415				85/85
09/15/2025 3383.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	09/15/2025		3,622,101	3,384	(890,992)			(1,774,267)		(1,774,267)	(768,608)		259,393				85/85
10/14/2025 3488.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025		2,258,331	3,489	(525,376)			(1,062,565)		(1,062,565)	(461,672)		146,137				85/85
11/14/2025 3626.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	11/14/2025		2,654,970	3,627	(568,884)			(1,179,434)		(1,179,434)	(517,492)		151,045				85/85
12/15/2025 3647.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	12/15/2025		2,279,997	3,647	(489,984)			(1,010,048)		(1,010,048)	(439,024)		124,438				85/85
01/14/2026 3795.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	01/14/2026		1,499,149	3,796	(293,570)			(622,697)		(622,697)	(275,026)		71,545				85/85
02/17/2026 3932.59 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/13/2023	02/17/2026		1,335,583	3,933	(239,287)			(521,313)		(521,313)	(233,778)		55,763				85/85
10/14/2024 124.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/14/2024		9,330,000	124				587,282		587,282	293,555		(124,305)				85/85
10/14/2024 124.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/14/2024		11,700,000	124				736,463		736,463	368,123		(155,881)				85/85
10/14/2024 124.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/14/2024		3,750,001	124				236,046		236,046	117,988		(49,962)				85/85
10/14/2024 124.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/14/2024		3,529,999	124				222,198		222,198	111,066		(47,031)				85/85
10/14/2024 5073.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2023	10/14/2024		58,429,991	5,073	763,377			6,677,594		6,677,594	5,024,161		(483,323)				85/85
10/14/2024 4810.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/14/2024		900,006	4,811	25,873			152,227		152,227	105,362		(16,407)				85/85
10/16/2028 4373.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2028		919,993	4,374	209,202			372,598		372,598	142,403		(21,757)				85/85
11/14/2024 124.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2024		10,380,000	125	242,049			612,189		612,189	308,324		(137,963)				85/85
11/14/2024 124.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2024		14,680,000	125	342,320			865,793		865,793	436,049		(195,115)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
11/14/2024 124.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2024		27,350,000	125	637,770			1,613,041		1,613,041	812,394		(363,514)				85/85
11/14/2024 124.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2024		6,700,001	125	156,236			395,151		395,151	199,014		(89,051)				85/85
11/14/2024 5215.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2024		66,015,560	5,215	632,914			5,249,146		5,249,146	4,054,021		(360,746)				85/85
11/14/2028 4495.7 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2028		1,459,979	4,496	315,884			551,946		551,946	214,631		(32,161)				85/85
11/14/2024 5215.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/08/2023	11/14/2024		5,394,646	5,215	(75,992)			(488,849)		(488,849)	(387,254)		43,302				85/85
12/16/2024 127.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/16/2024		21,810,000	128	559,794			861,174		861,174	511,478		(288,140)				85/85
12/16/2024 127.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/16/2024		5,640,000	128	144,761			222,697		222,697	132,267		(74,512)				85/85
12/16/2024 127.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/16/2024		4,479,999	128	114,987			176,894		176,894	105,063		(59,187)				85/85
12/16/2024 127.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/16/2024		23,480,000	128	602,658			927,115		927,115	550,642		(310,203)				85/85
12/16/2024 5474.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2023	12/16/2024		53,339,977	5,475	596,596			2,920,014		2,920,014	2,505,689		(307,083)				85/85
12/14/2028 4719.55 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/18/2023	12/14/2028		1,179,982	4,720	251,196			390,685		390,685	159,640		(24,777)				85/85
01/14/2025 128.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/14/2025		24,090,000	129		648,021		876,850		876,850	524,197		(295,369)				85/85
01/14/2025 128.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/14/2025		27,430,001	129		737,867		998,422		998,422	596,876		(336,321)				85/85
01/14/2025 128.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/14/2025		7,729,999	129		207,937		281,364		281,364	168,204		(94,778)				85/85
01/14/2025 128.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/14/2025		6,020,000	129		161,938		219,121		219,121	130,995		(73,812)				85/85
01/14/2025 5528.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/14/2025		53,719,982	5,529		607,036		2,880,219		2,880,219	2,549,871		(276,688)				85/85
01/16/2029 4765.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2029		2,144,248	4,766		457,946		697,752		697,752	281,209		(41,403)				85/85
07/15/2024 5226.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/09/2024	07/15/2024		7,482,542	5,226		(138,149)		(381,446)		(381,446)	(369,127)		125,830				85/85
08/14/2024 5208.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/09/2024	08/14/2024		8,613,106	5,208		(216,899)		(534,806)		(534,806)	(483,771)		165,864				85/85
10/14/2026 4438.26 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2024	10/14/2026		1,913,139	4,438		(377,821)		(536,005)		(536,005)	(212,435)		54,251				85/85
02/14/2025 129.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		27,910,000	129		750,779		933,482		933,482	463,214		(280,511)				85/85
02/14/2025 129.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		29,540,000	129		794,626		987,999		987,999	490,266		(296,893)				85/85
02/14/2025 129.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		40,240,000	129		1,082,456		1,345,873		1,345,873	667,851		(404,434)				85/85
02/14/2025 129.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		5,920,000	129		159,248		198,001		198,001	98,252		(59,499)				85/85
02/14/2025 5800.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025		46,570,024	5,801		597,959		1,309,563		1,309,563	935,017		(223,413)				85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
02/14/2029 5000.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2029		1,919,988	5,001		424,701		543,184		543,184	150,131		(31,649)				85/85
03/14/2025 5974.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025		44,949,990	5,975		686,836		844,556		844,556	357,492		(199,772)				85/85
03/14/2029 5150.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2029		2,379,939	5,150		533,355		619,411		619,411	116,793		(30,737)				85/85
03/14/2025 131.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/18/2024	03/14/2025		28,110,001	131		753,348		729,088		729,088	194,858		(219,118)				85/85
03/14/2025 131.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/18/2024	03/14/2025		20,030,000	131		536,804		519,517		519,517	138,847		(156,134)				85/85
03/14/2025 131.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/18/2024	03/14/2025		18,320,000	131		490,976		475,165		475,165	126,994		(142,805)				85/85
03/14/2025 131.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/18/2024	03/14/2025		7,160,000	131		191,888		185,709		185,709	49,633		(55,812)				85/85
04/14/2025 5871.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		19,730,013	5,872		361,059		619,697		619,697	333,443		(74,805)				85/85
04/14/2025 128.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/14/2025		50,560,001	129		1,353,302		2,053,715		2,053,715	980,793		(280,380)				85/85
04/14/2025 128.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/14/2025		14,280,000	129		382,222		580,044		580,044	277,012		(79,190)				85/85
04/14/2025 128.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/14/2025		7,300,000	129		195,394		296,521		296,521	141,610		(40,482)				85/85
04/14/2025 128.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/14/2025		3,630,000	129		97,162		147,448		147,448	70,417		(20,130)				85/85
04/16/2029 5061.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/16/2029		2,569,987	5,062		610,115		714,565		714,565	129,524		(25,073)				85/85
05/14/2025 131.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/14/2025		53,800,000	131		1,445,532		1,524,893		1,524,893	262,541		(183,180)				85/85
05/14/2025 131.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/14/2025		21,379,999	131		574,451		605,989		605,989	104,333		(72,795)				85/85
05/14/2025 131.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/14/2025		7,990,000	131		214,680		226,466		226,466	38,991		(27,205)				85/85
05/14/2025 131.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/14/2025		224,834,876	131		151,270		159,575		159,575	27,474		(19,169)				85/85
05/14/2025 6086.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/16/2024	05/14/2025		25,244,978	6,086		342,827		498,001		498,001	198,617		(43,444)				85/85
05/14/2029 5246.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2029		1,629,986	5,247		369,521		408,048		408,048	47,846		(9,319)				85/85
08/16/2027 4297.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	08/16/2027		1,468,349	4,297		(411,593)		(460,420)		(460,420)	(57,652)		8,825				85/85
01/14/2025 3283.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	01/14/2025		2,882,699	3,283		(1,054,701)		(1,121,715)		(1,121,715)	(185,786)		118,773				85/85
03/16/2026 3968.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	03/16/2026		1,589,756	3,969		(455,720)		(511,323)		(511,323)	(73,184)		17,582				85/85
02/16/2027 4401.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	02/16/2027		2,159,612	4,402		(537,466)		(607,739)		(607,739)	(83,915)		13,641				85/85
09/16/2024 5225.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	09/16/2024		11,321,105	5,226		(441,604)		(717,142)		(717,142)	(383,775)		108,236				85/85
02/14/2025 5800.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	02/14/2025		10,619,846	5,801		(168,245)		(284,015)		(284,015)	(132,395)		16,625				85/85

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
03/14/2025 131.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	06/10/2024	03/14/2025		6,090,711	131		(139,808)		(158,215)		(158,215)	(29,006)		10,599				85/85
08/14/2025 3372.85 CALL DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/14/2020	08/14/2025		23,430,008	3,373				15,074,123		15,074,123	4,593,132		(365,942)				85/85
06/16/2025 130.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	06/18/2024	06/16/2025		11,420,000	131		306,952		358,549		358,549	62,590		(10,993)				85/85
06/16/2025 130.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	06/18/2024	06/16/2025		18,350,000	131		493,219		576,128		576,128	100,572		(17,664)				85/85
06/16/2025 130.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	06/18/2024	06/16/2025		9,180,000	131		246,744		288,221		288,221	50,313		(8,837)				85/85
06/16/2025 130.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	06/18/2024	06/16/2025		8,470,000	131		227,660		265,929		265,929	46,422		(8,153)				85/85
06/14/2029 5431.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/18/2024	06/14/2029		1,110,002	5,432		246,753		249,789		249,789	4,796		(1,761)				85/85
06/16/2025 6300.66 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	06/18/2024	06/16/2025		48,999,984	6,301		617,400		609,579		609,579	14,289		(22,111)				85/85
07/15/2024 3014.3 CALL DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014	131,639			4,987,952		4,987,952	716,146		(122,236)				85/85
08/14/2024 2840.6 CALL DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841	220,357			9,166,639		9,166,639	1,374,689		(177,455)				85/85
09/16/2024 2997.96 CALL DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998	219,414			6,866,672		6,866,672	1,232,217		(154,183)				85/85
10/14/2024 2966.15 CALL DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966	238,617			7,297,099		7,297,099	1,400,844		(151,318)				85/85
11/14/2024 3096.63 CALL DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097	311,333			7,948,719		7,948,719	1,734,887		(178,184)				85/85
12/16/2024 3191.45 CALL DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191	301,510			6,685,368		6,685,368	1,635,507		(156,785)				85/85
01/14/2025 3283.15 CALL DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283	521,609			10,435,307		10,435,307	2,822,753		(250,482)				85/85
02/14/2025 3380.16 CALL DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380	390,751			7,162,593		7,162,593	2,081,848		(173,455)				85/85
03/14/2025 2386.13 CALL DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2025		13,160,008	2,386	551,443			16,537,930		16,537,930	3,449,984		(229,138)				85/85
04/14/2025 2846.06 CALL DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2025		18,590,009	2,846	754,889			16,962,270		16,962,270	4,227,442		(292,942)				85/85
05/14/2025 2852.5 CALL DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853	752,489			15,401,700		15,401,700	3,913,776		(274,455)				85/85
06/16/2025 3066.59 CALL DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067	678,933			11,485,385		11,485,385	3,143,105		(232,267)				85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
07/14/2025 3197.52 CALL DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2025		11,789,992	3,198	560,445			8,552,240		8,552,240	2,445,997		(182,145)				85/85
09/15/2025 3383.54 CALL DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2020	09/15/2025		23,500,005	3,384	1,268,523			15,106,144		15,106,144	4,608,851		(370,580)	1			85/85
10/14/2025 3488.67 CALL DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2020	10/14/2025		23,809,998	3,489	1,346,671			14,285,193		14,285,193	4,517,070		(375,911)	2			85/85
11/14/2025 3626.91 CALL DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627	840,492			7,848,566		7,848,566	2,600,277		(223,967)	3			85/85
12/15/2025 3647.49 CALL DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647	1,235,395			10,856,132		10,856,132	3,607,910		(314,905)	4			85/85
01/14/2026 3795.54 CALL DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796	1,632,163			12,185,959		12,185,959	4,264,578		(399,266)	5			85/85
02/17/2026 3932.59 CALL DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933	1,581,651			9,689,319		9,689,319	3,565,391		(370,001)	6			85/85
01/14/2026 3796. CALL DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/26/2021	01/14/2026		1,399,965	3,796	108,068			688,634		688,634	243,963		(26,436)	7			85/85
12/15/2025 3647. CALL DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/26/2021	12/15/2025		1,199,863	3,647	103,743			655,282		655,282	223,412		(26,444)	8			85/85
11/14/2025 3627. CALL DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/26/2021	11/14/2025		1,200,174	3,627	102,064			659,970		659,970	225,147		(27,197)	9			85/85
10/14/2025 3489. CALL DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/26/2021	10/14/2025		699,893	3,489	65,640			423,432		423,432	139,545		(18,323)	10			85/85
03/16/2026 3968.94 CALL DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969	1,682,431			9,654,659		9,654,659	3,582,375		(380,376)	11			85/85
04/14/2026 4124.66 CALL DUE MAT, NEXT PMT 04/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2026		18,979,994	4,125	1,419,958			7,471,026		7,471,026	2,912,174		(309,871)	12			85/85
12/16/2024 3191.45 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	12/16/2024		484,967	3,191	(34,433)			(240,762)		(240,762)	(72,527)		17,905	13			85/85
02/14/2025 3380.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	02/14/2025		840,331	3,380	(59,501)			(400,621)		(400,621)	(135,628)		26,412	14			85/85
06/16/2025 3066.59 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	06/16/2025		585,305	3,067	(61,635)			(336,784)		(336,784)	(108,130)		21,086	15			85/85
11/14/2025 3626.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	11/14/2025		438,979	3,627	(38,777)			(204,162)		(204,162)	(73,766)		10,333	16			85/85
05/14/2026 4173.85 CALL DUE MAT, NEXT PMT 05/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/14/2021	05/14/2026		25,840,013	4,174	2,006,384			9,898,912		9,898,912	3,904,204		(422,641)	17			85/85
06/15/2026 4255.15 CALL DUE MAT, NEXT PMT 06/15/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/14/2021	06/15/2026		19,469,992	4,255	1,542,084			7,079,820		7,079,820	2,857,193		(313,236)	18			85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
07/14/2026 4374.3 CALL DUE MAT, NEXT PMT 07/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2026		19,160,003	4,374	1,610,017			6,434,643		6,434,643	2,704,097		(316,782)	19			85/85
08/14/2026 4479.71 CALL DUE MAT, NEXT PMT 08/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2026		25,709,996	4,480	2,205,890			8,044,358		8,044,358	3,489,987		(419,950)	20			85/85
09/14/2026 4443.05 CALL DUE MAT, NEXT PMT 09/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2026		31,290,002	4,443	2,868,453			10,219,636		10,219,636	4,343,645		(528,935)	21			85/85
10/14/2026 4438.26 CALL DUE MAT, NEXT PMT 10/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2026		28,830,005	4,438	2,814,795			9,581,261		9,581,261	4,040,276		(503,729)	22			85/85
11/16/2026 4682.8 CALL DUE MAT, NEXT PMT 11/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2021	11/16/2026		22,060,015	4,683	2,273,194			6,160,334		6,160,334	2,828,672		(394,020)	23			85/85
12/14/2026 4634.09 CALL DUE MAT, NEXT PMT 12/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2026		26,679,985	4,634	2,984,785			7,872,126		7,872,126	3,528,649		(503,925)	24			85/85
01/14/2027 4662.85 CALL DUE MAT, NEXT PMT 01/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/14/2022	01/14/2027		38,149,993	4,663	4,481,071			11,175,028		11,175,028	5,019,269		(735,397)	25			85/85
02/16/2027 4401.67 CALL DUE MAT, NEXT PMT 02/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2022	02/16/2027		24,029,993	4,402	3,113,525			8,654,765		8,654,765	3,531,113		(496,201)	26			85/85
03/15/2027 4173.11 CALL DUE MAT, NEXT PMT 03/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/14/2022	03/15/2027		30,450,015	4,173	4,302,699			13,009,818		13,009,818	4,907,328		(669,881)	27			85/85
04/14/2027 4392.59 CALL DUE MAT, NEXT PMT 04/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2027		23,010,012	4,393	3,595,936			8,594,621		8,594,621	3,482,970		(545,839)	28			85/85
05/14/2027 4008.01 CALL DUE MAT, NEXT PMT 05/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/16/2022	05/14/2027		22,980,005	4,008	3,689,785			11,169,875		11,169,875	3,981,231		(546,412)	29			85/85
06/14/2027 3735.48 CALL DUE MAT, NEXT PMT 06/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2027		39,230,011	3,735	7,173,547			22,962,450		22,962,450	7,584,115		(1,036,179)	30			85/85
07/15/2024 4510.55 CALL DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2022	07/15/2024		50,909,996	3,790/4,511	1,268,969			9,656,341		9,656,341	2,183,478		(1,178,329)	31			85/85
07/14/2027 3790.38 CALL DUE MAT, NEXT PMT 07/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2027		38,190,012	3,790	6,631,633			21,642,345		21,642,345	7,189,099		(935,626)	32			85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										429,547,615	481,059,564		2,105,582,599	XXX	2,105,582,599	910,733,160		(360,396,162)	528		XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										429,547,615	481,059,564		2,105,582,599	XXX	2,105,582,599	910,733,160		(360,396,162)	528		XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/12/2023	07/03/2024		39,674,214	4,439/4,652				1,918,442		1,918,442	1,006,388		(603,983)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2023	07/10/2024		61,101,360	4,448/4,664				2,907,576		2,907,576	1,623,746		(995,055)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/17/2024		55,730,245	4,536/4,758				2,699,495		2,699,495	1,588,599		(888,202)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/24/2024		47,114,557	4,553/4,784				2,359,145		2,359,145	1,416,362		(779,168)				85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/07/2023	07/31/2024		51,763,320	4,554/4,779				2,563,122		2,563,122	1,489,742		(801,697)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/07/2024		52,095,766	4,482/4,713				2,658,220		2,658,220	1,476,975		(849,323)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/14/2024		50,342,975	4,429/4,649				2,494,685		2,494,685	1,296,622		(764,395)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/21/2024		50,347,502	4,393/4,607				2,397,893		2,397,893	1,274,587		(794,522)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2023	08/28/2024		53,694,900	4,469/4,688				2,555,345		2,555,345	1,431,988		(852,042)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/04/2024		53,671,510	4,482/4,690				2,442,818		2,442,818	1,350,641		(791,825)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/11/2024		49,924,553	4,471/4,695				2,409,447		2,409,447	1,324,337		(777,568)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/18/2024		50,224,559	4,405/4,627				2,505,630		2,505,630	1,264,941		(753,610)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	09/25/2024		49,700,568	4,303/4,513				2,385,849		2,385,849	1,144,004		(725,798)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/09/2023	10/02/2024		52,522,967	4,276/4,517				2,860,082		2,860,082	1,403,494		(907,121)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2023	10/09/2024		50,897,427	4,337/4,571				2,634,101		2,634,101	1,358,539		(862,470)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2023	10/16/2024		56,960,717	4,322/4,544				2,877,857		2,877,857	1,389,657		(861,302)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/30/2023	10/23/2024		45,709,569	4,209/4,421				2,257,416		2,257,416	1,027,078		(669,780)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/06/2023	10/30/2024		57,846,802	4,183/4,389				2,645,036		2,645,036	1,350,527		(944,828)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/15/2023	11/06/2024		48,162,741	4,371/4,592				2,304,266		2,304,266	1,223,802		(772,002)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/13/2024		48,243,655	4,469/4,693				2,247,868		2,247,868	1,277,492		(779,382)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/29/2023	11/20/2024		62,044,017	4,539/4,757				2,784,176		2,784,176	1,614,549		(946,296)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2023	11/27/2024		69,007,301	4,560/4,806				3,439,212		3,439,212	2,008,833		(1,150,245)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/13/2023	12/04/2024		58,100,118	4,581/4,829				2,878,142		2,878,142	1,722,462		(988,278)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/11/2024		51,990,952	4,668/4,913				2,440,822		2,440,822	1,570,656		(882,008)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/18/2024		68,975,588	4,734/5,006				3,462,149		3,462,149	2,287,831		(1,214,303)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	12/26/2024		44,265,455	4,770/5,023		1,378,795		2,082,725		2,082,725	1,395,259		(691,329)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/05/2024	12/30/2024		53,033,701	4,722/4,770		355,032		485,752		485,752	306,263		(175,544)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/05/2024	12/31/2024		7,912,875	4,722/4,770		53,493		72,438		72,438	45,321		(26,376)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/05/2024	01/02/2025		91,815,744	4,695/4,743		613,293		838,182		838,182	525,622		(300,733)				85/85

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/08/2024	01/03/2025		129,718,823	4,658/4,705		874,650		1,181,339		1,181,339	730,688		(423,999)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/09/2024	01/03/2025		110,144,560	4,642/4,689		748,205		1,003,916		1,003,916	617,344		(361,632)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/10/2024	01/02/2025		39,208,523	4,727/4,979		1,270,368		1,852,231		1,852,231	1,195,756		(613,893)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/10/2024	01/03/2025		110,757,090	4,650/4,697		753,843		1,002,969		1,002,969	612,399		(363,272)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025		46,881,896	4,650/4,697		320,060		421,529		421,529	253,963		(152,494)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025		10,658,871	4,650/4,697		72,768		95,791		95,791	57,598		(34,575)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025		61,106,420	4,716/4,764		411,108		551,429		551,429	335,117		(194,795)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2024	01/09/2025		127,695,989	4,709/4,757		865,645		1,148,323		1,148,323	690,461		(407,783)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/16/2024	01/10/2025		121,341,851	4,736/4,783		817,775		1,093,219		1,093,219	654,801		(379,357)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/17/2024	01/10/2025		84,624,336	4,732/4,780		572,466		759,379		759,379	451,619		(264,706)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/08/2025		46,150,364	4,751/5,008		1,512,171		2,193,928		2,193,928	1,382,623		(700,866)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/10/2025		28,377,593	4,736/4,784		190,940		256,168		256,168	153,231		(88,003)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/10/2025		47,532,700	4,736/4,784		321,100		429,451		429,451	256,344		(147,993)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/19/2024	01/13/2025		46,454,347	4,736/4,784		306,092		422,008		422,008	255,358		(139,442)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/19/2024	01/14/2025		12,988,709	4,736/4,784		88,036		117,935		117,935	69,893		(39,994)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/19/2024	01/15/2025		20,085,048	4,736/4,784		134,235		182,277		182,277	108,855		(60,814)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/19/2024	01/16/2025		81,119,232	4,718/4,766		535,799		734,869		734,869	441,139		(242,069)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/22/2024	01/17/2025		119,303,513	4,692/4,739		804,828		1,063,931		1,063,931	618,043		(358,940)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/23/2024	01/17/2025		105,656,582	4,733/4,781		728,947		928,836		928,836	523,865		(323,976)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/24/2024	01/17/2025		77,691,107	4,791/4,840		531,738		681,771		681,771	385,538		(235,505)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/24/2024	01/15/2025		48,417,894	4,784/5,042		1,651,501		2,223,922		2,223,922	1,307,964		(735,542)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/25/2024	01/17/2025		45,360,703	4,791/4,840		312,332		400,679		400,679	226,191		(137,845)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/25/2024	01/21/2025		4,032,386	4,791/4,840		27,762		35,561		35,561	19,916		(12,117)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/25/2024	01/22/2025		94,098,710	4,802/4,850		644,982		829,446		829,446	465,200		(280,736)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/26/2024	01/23/2025		125,049,704	4,816/4,865		870,845		1,093,727		1,093,727	599,528		(376,647)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/29/2024	01/24/2025		95,026,354	4,820/4,869		651,621		832,373		832,373	458,728		(277,977)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025		87,805,838	4,845/4,894		595,923		767,426		767,426	424,771		(253,267)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/31/2024	01/22/2025		52,759,022	4,869/5,149		1,845,447		2,540,169		2,540,169	1,480,459		(785,737)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/31/2024	01/24/2025		87,835,834	4,842/4,891		599,321		766,196		766,196	420,627		(253,751)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2024	01/28/2025		9,952,415	4,842/4,891		68,883		86,199		86,199	46,048		(28,733)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2024	01/29/2025		44,231,859	4,879/4,928		302,419		382,646		382,646	206,026		(125,800)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2024	01/27/2025		77,383,593	4,842/4,891		535,674		670,559		670,559	358,948		(224,063)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/02/2024	01/30/2025		137,827,576	4,876/4,925		916,358		1,207,299		1,207,299	669,602		(378,660)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/05/2024	01/31/2025		112,300,113	4,797/4,846		769,538		978,614		978,614	522,434		(313,358)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/06/2024	01/31/2025		103,807,305	4,857/4,906		719,211		888,918		888,918	461,388		(291,680)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/07/2024	01/29/2025		62,003,106	4,908/5,172		2,055,104		2,761,337		2,761,337	1,540,939		(834,706)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/07/2024	01/31/2025		107,394,741	4,909/4,959		727,036		922,995		922,995	489,609		(293,649)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/08/2024	02/03/2025		98,231,751	4,909/4,959		663,813		843,267		843,267	444,243		(264,790)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/08/2024	02/04/2025		11,962,971	4,909/4,959		79,585		102,642		102,642	54,715		(31,658)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/08/2024	02/05/2025		52,599,487	4,893/4,943		350,988		451,354		451,354	239,600		(139,235)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/09/2024	02/06/2025		121,428,285	4,905/4,954		830,813		1,030,648		1,030,648	527,125		(327,290)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/12/2024	02/07/2025		128,447,885	4,945/4,995		870,628		1,086,620		1,086,620	553,631		(337,640)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/13/2024	02/07/2025		108,479,844	4,948/4,998		740,949		913,034		913,034	458,174		(286,088)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/14/2024	02/05/2025		61,755,453	4,975/5,246		2,088,305		2,694,407		2,694,407	1,413,345		(807,244)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/14/2024	02/07/2025		100,589,143	4,976/5,027		687,020		840,963		840,963	418,034		(264,091)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/15/2024	02/10/2025		93,640,922	4,976/5,027		618,732		795,906		795,906	411,984		(234,809)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/15/2024	02/11/2025		15,704,311	4,976/5,027		103,791		133,418		133,418	68,907		(39,280)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/15/2024	02/12/2025		56,392,755	4,972/5,022		373,388		479,031		479,031	246,563		(140,921)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/16/2024	02/13/2025		185,960,662	4,904/4,953		1,269,464		1,577,107		1,577,107	783,255		(475,612)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/20/2024	02/14/2025		142,166,503	4,951/5,001		975,548		1,194,453		1,194,453	576,606		(357,701)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/21/2024	02/14/2025		139,437,387	4,979/5,030		946,516		1,163,531		1,163,531	562,401		(345,386)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/22/2024	02/12/2025		70,571,154	5,007/5,277		2,244,232		3,063,019		3,063,019	1,638,310		(819,523)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/22/2024	02/14/2025		113,835,981	4,956/5,006		756,107		964,724		964,724	483,181		(274,564)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/23/2024	02/14/2025		121,840,691	4,956/5,006		819,284		1,032,977		1,032,977	509,736		(296,044)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/23/2024	02/18/2025		6,709,606	4,956/5,006		45,067		56,805		56,805	27,842		(16,104)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/23/2024	02/19/2025		11,268,762	4,956/5,006		75,708		95,362		95,362	46,633		(26,979)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/23/2024	02/20/2025		80,420,915	4,926/4,976		546,771		681,298		681,298	328,834		(194,307)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/26/2024	02/21/2025		140,260,934	4,932/4,982		982,512		1,159,548		1,159,548	519,962		(342,927)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/27/2024	02/21/2025		175,052,976	5,036/5,087		1,185,280		1,431,442		1,431,442	657,717		(411,556)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/28/2024	02/19/2025		70,603,969	5,021/5,279		2,260,505		2,843,441		2,843,441	1,368,097		(785,162)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/28/2024	02/21/2025		128,057,663	5,038/5,089		861,913		1,050,188		1,050,188	485,982		(297,708)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/24/2025		58,978,527	5,038/5,089		390,775		485,040		485,040	227,411		(133,145)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/25/2025		20,957,094	5,038/5,089		138,856		172,282		172,282	80,607		(47,180)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/26/2025		51,557,489	5,019/5,070		344,355		424,541		424,541	196,869		(116,682)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/01/2024	02/27/2025		149,529,465	5,027/5,078		1,006,761		1,225,892		1,225,892	557,491		(338,361)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2024	02/28/2025		95,183,664	5,019/5,070		640,978		780,789		780,789	351,103		(211,292)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/06/2024	02/26/2025		59,491,092	5,094/5,361		1,909,542		2,381,855		2,381,855	1,098,130		(625,816)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/06/2024	02/28/2025		105,445,166	5,086/5,137		710,407		848,109		848,109	369,227		(231,525)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025		69,064,875	5,086/5,137		450,046		562,308		562,308	258,087		(145,825)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/07/2024	03/03/2025		86,857,464	5,086/5,137		566,158		706,578		706,578	322,343		(181,923)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/07/2024	03/04/2025		74,904,416	5,080/5,131		489,574		609,631		609,631	276,937		(156,880)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025		21,866,570	5,045/5,096		145,032		178,931		178,931	80,893		(46,993)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/08/2024	03/05/2025		63,814,056	5,028/5,079		429,522		518,979		518,979	225,908		(136,450)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/06/2025		160,572,025	5,054/5,105		1,091,376		1,286,765		1,286,765	534,929		(339,539)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/12/2024	03/07/2025		120,437,749	5,106/5,157		793,019		964,500		964,500	415,995		(244,514)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/13/2024	03/04/2025		63,471,292	5,126/5,394		1,945,974		2,510,615		2,510,615	1,165,925		(601,284)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/13/2024	03/07/2025		133,926,779	5,072/5,124		884,456		1,081,189		1,081,189	467,736		(271,003)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/07/2025		56,018,313	5,072/5,124		379,925		448,053		448,053	183,804		(115,675)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/10/2025		59,119,834	5,072/5,124		402,106		472,475		472,475	191,781		(121,411)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/11/2025		78,064,396	5,067/5,118		531,260		624,058		624,058	252,763		(159,965)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/15/2024	03/12/2025		69,919,080	5,124/5,175		464,414		553,397		553,397	227,537		(138,555)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/18/2024	03/13/2025		176,682,544	5,114/5,165		1,166,207		1,407,289		1,407,289	581,226		(340,144)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2024	03/14/2025		220,987,509	5,099/5,150		1,444,857		1,775,504		1,775,504	748,050		(417,403)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/20/2024	03/11/2025		60,113,221	5,139/5,417		1,948,102		2,431,076		2,431,076	1,046,610		(563,636)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/20/2024	03/14/2025		140,819,306	5,066/5,117		955,920		1,125,336		1,125,336	443,678		(274,261)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/21/2024	03/14/2025		53,534,858	5,066/5,117		358,849		426,451		426,451	169,844		(102,242)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/21/2024	03/17/2025		56,638,328	5,066/5,117		379,557		450,819		450,819	178,506		(107,243)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/21/2024	03/18/2025		67,459,093	5,098/5,149		461,082		534,588		534,588	203,424		(129,918)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/22/2024	03/19/2025		99,653,651	5,127/5,179		664,332		785,972		785,972	306,992		(185,352)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/25/2024	03/20/2025		157,670,276	5,172/5,225		1,060,840		1,215,769		1,215,769	443,714		(288,784)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/26/2024	03/21/2025		154,928,664	5,189/5,242		1,033,663		1,192,987		1,192,987	437,839		(278,515)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/27/2024	03/18/2025		56,912,004	5,188/5,475		1,873,596		2,281,810		2,281,810	913,453		(505,239)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/27/2024	03/21/2025		116,906,545	5,182/5,234		784,234		904,078		904,078	329,555		(209,712)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/28/2024	03/21/2025		63,352,141	5,182/5,234		411,944		489,534		489,534	186,904		(109,315)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/28/2024	03/24/2025		83,948,384	5,182/5,234		545,870		648,001		648,001	245,781		(143,650)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/28/2024	03/25/2025		94,066,112	5,166/5,218		643,686		727,838		727,838	253,075		(168,923)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/29/2024	03/26/2025		94,690,271	5,152/5,204		632,737		735,026		735,026	266,591		(164,302)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/01/2024	03/27/2025		152,000,326	5,196/5,248		1,011,483		1,163,247		1,163,247	407,445		(255,680)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/03/2024	03/25/2025		49,534,576	5,234/5,536		1,665,664		2,019,074		2,019,074	769,826		(416,416)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/03/2024	03/28/2025		155,156,696	5,202/5,254		1,061,750		1,189,507		1,189,507	390,976		(263,219)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/04/2024	03/28/2025		76,708,632	5,202/5,254		495,842		592,506		592,506	218,547		(121,883)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/04/2024	03/28/2025		54,723,603	5,202/5,254		353,732		422,692		422,692	155,911		(86,951)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/04/2024	03/31/2025		67,539,545	5,202/5,254		436,704		521,187		521,187	190,937		(106,454)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/04/2024	04/01/2025		143,266,331	5,191/5,244		939,031		1,107,475		1,107,475	396,716		(228,273)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/05/2024	04/02/2025		133,163,076	5,154/5,206		897,362		1,029,680		1,029,680	347,983		(215,664)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/08/2024	04/03/2025		159,712,629	5,159/5,211		1,077,619		1,226,477		1,226,477	400,303		(251,444)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/09/2024	04/04/2025		164,139,325	5,096/5,147		1,117,880		1,280,031		1,280,031	419,884		(257,734)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2024	04/01/2025		71,428,678	5,213/5,523		2,458,337		3,009,477		3,009,477	1,117,386		(566,246)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2024	04/04/2025		150,298,720	5,152/5,204		989,706		1,154,353		1,154,353	390,708		(226,061)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2024	04/04/2025		71,911,622	5,152/5,204		478,968		559,054		559,054	188,456		(108,370)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2024	04/07/2025		13,171,597	5,152/5,204		87,679		102,295		102,295	34,290		(19,673)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2024	04/08/2025		105,601,212	5,150/5,202		703,561		820,029		820,029	273,895		(157,427)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/12/2024	04/09/2025		54,553,600	5,158/5,210		353,484		427,087		427,087	151,720		(78,118)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/16/2024	04/10/2025		143,391,868	5,109/5,161		943,128		1,133,755		1,133,755	390,286		(199,659)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/08/2025		54,986,541	5,182/5,474		1,762,143		2,282,035		2,282,035	891,130		(371,238)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/11/2025		141,902,400	5,147/5,199		909,123		1,117,723		1,117,723	398,528		(189,928)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/11/2025		108,065,709	5,072/5,123		715,494		859,414		859,414	293,396		(149,476)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/18/2024	04/11/2025		70,023,164	5,072/5,123		450,623		563,033		563,033	205,556		(93,146)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/18/2024	04/14/2025		62,416,459	5,072/5,123		402,115		501,331		501,331	181,644		(82,428)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/18/2024	04/15/2025		90,769,645	5,011/5,062		597,182		733,103		733,103	257,996		(122,076)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/19/2024	04/16/2025		87,020,468	5,001/5,051		570,405		706,243		706,243	250,864		(115,026)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/22/2024	04/17/2025		147,288,356	4,972/5,022		967,045		1,201,469		1,201,469	422,461		(188,036)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/23/2024	04/17/2025		149,434,856	4,961/5,011		970,923		1,227,391		1,227,391	443,081		(186,612)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/24/2024	04/15/2025		58,610,517	5,045/5,337		1,923,556		2,628,806		2,628,806	1,072,670		(367,421)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/24/2024	04/17/2025		145,734,258	4,918/4,967		984,941		1,196,876		1,196,876	399,019		(187,084)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/17/2025		75,404,818	4,918/4,967		516,976		610,545		610,545	190,592		(97,023)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/21/2025		37,056,169	4,918/4,967		253,984		299,569		299,569	92,723		(47,138)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/22/2025		115,664,311	4,960/5,011		774,054		932,633		932,633	301,843		(143,264)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/26/2024	04/23/2025		93,319,871	5,020/5,071		611,831		750,951		750,951	250,670		(111,549)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/29/2024	04/24/2025		156,717,554	5,021/5,072		1,020,704		1,265,548		1,265,548	423,467		(178,623)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/30/2024	04/25/2025		120,342,920	4,998/5,048		810,165		958,949		958,949	288,313		(139,528)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/01/2024	04/22/2025		66,069,680	5,043/5,328		2,276,121		2,818,581		2,818,581	932,469		(390,010)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/01/2024	04/25/2025		102,902,363	5,049/5,100		684,398		815,185		815,185	247,078		(116,291)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/02/2024	04/28/2025		36,566,749	5,049/5,100		240,699		292,177		292,177	91,484		(40,005)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/02/2024	04/25/2025		37,848,460	5,049/5,100		249,397		302,726		302,726	95,128		(41,798)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/02/2024	04/29/2025		102,410,201	5,065/5,116		669,662		816,621		816,621	257,953		(110,994)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/03/2024	04/30/2025		89,685,540	4,985/5,036		587,622		725,758		725,758	233,908		(95,773)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/06/2024	05/01/2025		131,200,214	4,968/5,018		866,030		1,059,325		1,059,325	328,011		(134,716)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/07/2024	05/02/2025		96,595,942	5,014/5,064		641,565		764,445		764,445	220,897		(98,017)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2024	04/29/2025		54,974,135	5,077/5,376		1,956,210		2,399,267		2,399,267	739,785		(296,729)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/02/2025		91,437,783	5,077/5,128		616,976		713,941		713,941	189,770		(92,804)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/09/2024	05/02/2025		34,461,308	5,077/5,128		233,403		267,300		267,300	68,451		(34,554)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/09/2024	05/05/2025		24,248,626	5,077/5,128		164,743		187,906		187,906	47,350		(24,187)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/09/2024	05/06/2025		99,742,475	5,129/5,181		660,514		768,011		768,011	204,202		(96,705)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/10/2024	05/07/2025		78,734,897	5,136/5,188		519,433		607,110		607,110	162,291		(74,615)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/13/2024	05/08/2025		169,875,666	5,136/5,188		1,129,067		1,302,836		1,302,836	327,447		(153,679)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2024	05/09/2025		99,681,421	5,162/5,214		665,549		760,154		760,154	183,345		(88,740)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/15/2024	05/06/2025		57,812,319	5,186/5,479		1,959,049		2,336,263		2,336,263	635,853		(258,638)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/15/2024	05/09/2025		130,230,460	5,170/5,223		863,822		990,689		990,689	239,958		(113,091)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/09/2025		59,084,838	5,170/5,223		393,750		449,364		449,364	106,207		(50,594)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/12/2025		49,286,115	5,170/5,223		328,906		374,554		374,554	87,559		(41,910)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2024	05/13/2025		95,689,024	5,169/5,221		636,100		726,978		726,978	171,709		(80,830)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/17/2024	05/14/2025		81,800,027	5,194/5,247		555,948		610,411		610,411	123,572		(69,110)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/20/2024	05/15/2025		100,006,733	5,255/5,308		669,819		735,603		735,603	143,930		(78,146)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/21/2024	05/16/2025		81,300,240	5,244/5,297		543,886		598,145		598,145	116,201		(61,943)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/22/2024	05/13/2025		55,274,811	5,265/5,577		1,994,112		2,226,084		2,226,084	456,030		(224,058)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/22/2024	05/16/2025		117,042,524	5,250/5,303		818,428		859,691		859,691	132,453		(91,190)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/23/2024	05/16/2025		45,361,621	5,250/5,303		303,704		333,955		333,955	63,337		(33,085)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/23/2024	05/19/2025		38,511,979	5,250/5,303		257,772		283,373		283,373	53,450		(27,848)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/23/2024	05/20/2025		100,880,890	5,255/5,308		684,724		741,390		741,390	130,435		(73,769)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/24/2024	05/21/2025		82,498,791	5,268/5,321		558,174		603,272		603,272	103,690		(58,593)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/28/2024	05/22/2025		132,111,977	5,254/5,307		904,072		970,458		970,458	152,008		(85,622)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/29/2024	05/23/2025		170,078,796	5,215/5,268		1,173,272		1,259,007		1,259,007	193,584		(107,850)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/30/2024	05/20/2025		57,388,408	5,301/5,613		2,043,196		2,274,720		2,274,720	415,700		(184,175)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/30/2024	05/23/2025		116,893,472	5,252/5,305		801,854		859,532		859,532	129,353		(71,674)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/31/2024	05/23/2025		116,605,834	5,252/5,305		789,184		862,302		862,302	141,646		(68,529)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/31/2024	05/27/2025		9,916,718	5,252/5,305		67,097		73,287		73,287	11,952		(5,762)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/31/2024	05/28/2025		126,992,014	5,253/5,306		858,515		937,976		937,976	152,981		(73,519)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/03/2024	05/29/2025		82,166,083	5,214/5,267		557,602		613,323		613,323	99,090		(43,369)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/04/2024	05/30/2025		115,947,968	5,183/5,235		788,606		874,595		874,595	145,135		(59,145)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/05/2024	05/27/2025		49,770,688	5,279/5,574		1,636,926		1,915,441		1,915,441	398,066		(119,551)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/05/2024	05/30/2025		150,001,131	5,225/5,278		1,080,101		1,116,061		1,116,061	114,185		(78,225)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025		40,552,894	5,225/5,278		276,512		300,648		300,648	43,446		(19,310)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/06/2024	06/02/2025		45,376,540	5,225/5,278		310,255		337,563		337,563	48,795		(21,486)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/06/2024	06/03/2025		109,345,368	5,231/5,283		740,408		812,279		812,279	123,004		(51,133)				85/85

SCHEDULE DB - PART A - SECTION 1

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

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CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/04/2025		69,473,020	5,238/5,291		479,232		507,419		507,419	59,959		(31,772)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/10/2024	06/05/2025		111,554,982	5,300/5,354		753,716		803,185		803,185	93,436		(43,967)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/11/2024	06/06/2025		102,910,693	5,299/5,353		698,135		737,874		737,874	78,525		(38,785)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2024	06/03/2025		56,435,102	5,321/5,620		1,933,524		2,103,729		2,103,729	273,399		(103,194)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2024	06/06/2025		115,731,884	5,294/5,347		784,321		832,403		832,403	89,591		(41,510)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/13/2024	06/06/2025		69,743,541	5,294/5,347		475,000		501,192		501,192	50,075		(23,883)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/13/2024	06/09/2025		41,638,015	5,294/5,347		283,427		299,115		299,115	29,820		(14,132)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/13/2024	06/10/2025		89,637,319	5,307/5,361		607,314		641,844		641,844	64,728		(30,198)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2024	06/11/2025		89,207,006	5,322/5,375		620,359		628,646		628,646	37,420		(29,133)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/17/2024	06/12/2025		94,066,243	5,367/5,421		642,757		654,254		654,254	36,492		(24,996)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/18/2024	06/13/2025		131,393,457	5,379/5,434		894,150		913,372		913,372	51,511		(32,289)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/20/2024	06/10/2025		58,592,075	5,398/5,725		2,217,805		2,211,269		2,211,269	62,185		(68,721)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/20/2024	06/13/2025		109,614,709	5,377/5,432		760,193		755,128		755,128	18,293		(23,358)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/21/2024	06/13/2025		37,163,892	5,377/5,432		260,284		255,452		255,452	2,459		(7,291)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/21/2024	06/16/2025		42,321,889	5,377/5,432		296,950		290,889		290,889	2,188		(8,249)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/21/2024	06/17/2025		103,138,022	5,419/5,473		714,444		699,496		699,496	4,843		(19,791)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2024	06/18/2025		89,505,395	5,432/5,487		608,525		605,435		605,435	8,775		(11,865)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/25/2024	06/18/2025		25,488,912	5,432/5,487		171,059		172,416		172,416	4,224		(2,867)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/25/2024	06/20/2025		153,841,249	5,418/5,473		1,053,543		1,045,579		1,045,579	9,595		(17,559)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/26/2024	06/17/2025		57,611,430	5,465/5,776		1,988,782		1,977,243		1,977,243	16,393		(27,932)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/26/2024	06/20/2025		135,057,917	5,410/5,465		929,545		919,788		919,788	3,189		(12,946)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/20/2025		51,874,488	5,410/5,465		353,681		354,295		354,295	4,566		(3,952)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/23/2025		56,027,722	5,410/5,465		381,895		382,489		382,489	4,825		(4,232)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/24/2025		128,144,448	5,393/5,448		878,622		879,112		879,112	10,199		(9,709)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/28/2024	06/25/2025		97,450,584	5,415/5,469		660,122		654,933		654,933	281		(5,471)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/01/2024	06/26/2025		122,904,939	5,423/5,478		838,953		(16,772)		(16,772)	(855,726)						85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/02/2024	06/27/2025		108,371,193	5,428/5,483		739,810		(16,126)		(16,126)	(755,936)						85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/15/2022	08/08/2024		1,025,837	130				19,638		19,638	14,635		(11,310)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/22/2022	08/15/2024		1,158,497	131				18,189		18,189	12,625		(10,683)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/29/2022	08/22/2024		2,488,125	130				47,507		47,507	28,676		(20,813)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/06/2022	08/29/2024		1,665,979	128				53,713		53,713	29,914		(15,417)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/12/2022	09/05/2024		1,267,338	128				44,357		44,357	26,439		(14,068)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/19/2022	09/12/2024		1,137,501	128				39,060		39,060	20,488		(9,870)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/26/2022	09/19/2024		1,297,825	126				59,939		59,939	27,797		(10,247)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/03/2022	09/26/2024		2,225,201	124				134,169		134,169	62,198		(22,517)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/10/2022	10/03/2024		2,162,749	125				130,116		130,116	57,674		(19,555)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/17/2022	10/10/2024		2,042,652	124				135,250		135,250	59,475		(20,457)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/24/2022	10/17/2024		1,917,416	124				122,591		122,591	55,203		(20,059)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/31/2022	10/24/2024		2,169,486	125				118,663		118,663	56,092		(22,290)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/07/2022	10/31/2024		2,226,322	127				102,268		102,268	46,856		(18,493)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2022	11/07/2024		1,361,351	125				72,694		72,694	34,843		(14,494)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/21/2022	11/14/2024		2,080,391	127				86,361		86,361	42,380		(19,158)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/28/2022	11/11/2024		2,101,630	127				90,373		90,373	45,241		(20,684)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/06/2022	11/29/2024		12,283,322	127				515,117		515,117	256,069		(119,079)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/12/2022	12/05/2024		2,192,507	128				82,452		82,452	41,877		(20,562)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/19/2022	12/12/2024		5,488,533	128				218,559		218,559	103,663		(46,853)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/27/2022	12/19/2024		1,899,262	127				90,071		90,071	42,572		(18,625)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/04/2023	12/26/2024		1,016,978	127				47,227		47,227	22,272		(9,821)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/09/2023	01/02/2025		1,177,788	126				58,603		58,603	27,933		(12,468)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/17/2023	01/09/2025		1,279,043	127				57,275		57,275	2,528		12,344				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/23/2023	01/16/2025		976,057	127				43,260		43,260	20,364		(9,210)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/30/2023	01/23/2025		3,380,373	127				160,632		160,632	73,693		(32,192)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/06/2023	01/30/2025		1,948,780	127				91,891		91,891	41,779		(18,180)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/13/2023	02/06/2025		1,601,364	127				79,558		79,558	36,124		(15,715)	1			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/21/2023	02/13/2025		2,116,404	126				111,866		111,866	47,747		(19,130)	2			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/27/2023	02/20/2025		2,675,404	125				156,755		156,755	64,511		(24,592)	3			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/06/2023	02/28/2025		1,821,414	125				116,201		116,201	47,445		(18,139)	4			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/13/2023	03/06/2025		1,564,829	124				103,698		103,698	41,745		(15,778)	5			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/20/2023	03/13/2025		1,460,032	124				93,952		93,952	39,280		(15,834)	6			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/27/2023	03/20/2025		1,666,891	125				99,288		99,288	41,718		(16,961)	7			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/03/2023	03/27/2025		1,702,693	126				95,701		95,701	42,504		(18,730)	8			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2023	04/03/2025		945,388	127				46,269		46,269	20,808		(9,394)	9			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2023	04/10/2025		706,001	127				33,685		33,685	15,135		(6,872)	10			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/24/2023	04/17/2025		1,278,658	127				62,900		62,900	28,087		(12,701)	11			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/01/2023	04/24/2025		1,385,461	127				69,366		69,366	30,728		(13,823)	12			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/08/2023	05/01/2025		2,480,579	127				124,824		124,824	54,367		(24,072)	13			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/15/2023	05/08/2025		1,087,159	127				54,804		54,804	23,714		(10,468)	14			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/22/2023	05/15/2025		2,709,966	127				140,904		140,904	58,196		(24,266)	15			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/30/2023	05/22/2025		800,064	126				46,721		46,721	18,009		(6,820)	16			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/05/2023	05/29/2025		3,501,599	125				226,846		226,846	88,974		(35,224)	17			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2023	06/05/2025		689,721	125				42,387		42,387	16,819		(6,781)	18			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/22/2023	06/12/2025		1,657,983	126				99,724		99,724	40,024		(16,481)	19			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/28/2023	06/18/2025		2,251,069	126				129,240		129,240	50,936		(20,465)	20			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/06/2023	06/26/2025		2,636,247	126				153,615		153,615	62,086		(26,061)	21			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/12/2023	07/03/2024		25,684,505	4,637				4,819,776		4,819,776	3,552,951		(704,663)	22			85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/12/2023	07/03/2025		2,182,387	126				122,954		122,954	48,489		(19,729)	23			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/12/2023	07/03/2024		15,793,811	127				601,370		601,370	370,912		(167,092)	24			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2023	07/10/2024		24,064,480	4,626				4,488,155		4,488,155	3,441,246		(832,645)	25			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/19/2023	07/10/2025		2,004,792	126				116,299		116,299	47,215		(20,153)	26			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/19/2023	07/10/2024		22,439,729	127				794,016		794,016	510,194		(254,814)	27			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/17/2024		24,345,821	4,726				4,005,381		4,005,381	3,220,217		(750,841)	28			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2023	07/17/2025		2,124,218	127				114,515		114,515	48,999		(22,393)	29			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2023	07/17/2024		20,695,370	128				591,623		591,623	413,022		(249,114)	30			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/02/2023	07/24/2024		28,724,882	4,744				4,621,600		4,621,600	3,775,911		(917,933)	31			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/02/2023	07/24/2025		1,713,039	128				85,283		85,283	35,441		(15,684)	32			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/02/2023	07/24/2024		32,006,305	128				920,496		920,496	596,466		(347,491)	33			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/07/2023	07/31/2024		24,001,923	4,752				3,909,042		3,909,042	3,081,514		(674,958)	34			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/07/2023	07/31/2025		2,286,251	127				122,167		122,167	49,745		(21,561)	35			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/07/2023	07/31/2024		19,002,610	128				582,539		582,539	361,003		(198,539)	36			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/07/2025		2,187,358	126				124,685		124,685	50,375		(21,775)	37			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2023	08/07/2024		14,530,433	128				467,808		467,808	287,695		(156,633)	38			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/16/2023	08/07/2024		31,091,369	4,682				5,609,068		5,609,068	4,231,661		(963,028)	39			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/23/2023	08/14/2024		26,989,259	4,628				5,341,910		5,341,910	3,769,450		(787,422)	40			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/23/2023	08/14/2025		1,353,122	126				78,471		78,471	29,704		(11,776)	41			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/23/2023	08/14/2024		19,233,553	127				720,563		720,563	396,184		(183,624)	42			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/28/2023	08/21/2024		28,064,052	4,584				5,786,934		5,786,934	4,092,750		(973,160)	43			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/30/2023	08/21/2025		3,242,041	126				201,147		201,147	77,402		(31,831)	44			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/30/2023	08/21/2024		25,422,048	126				1,122,065		1,122,065	646,385		(303,061)	45			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/05/2023	08/28/2024		30,477,553	4,663				5,697,561		5,697,561	4,209,038		(1,005,194)	46			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/05/2023	08/28/2025		2,187,165	126				130,146		130,146	49,735		(20,270)	47			85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/05/2023	08/28/2024		23,160,058	128				839,088		839,088	463,093		(225,180)	48			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/11/2023	09/04/2025		2,131,200	126				128,676		128,676	49,924		(20,928)	49			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/11/2023	09/04/2024		17,671,163	127				695,566		695,566	398,862		(197,737)	50			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/11/2023	09/04/2024		23,607,225	4,686				4,353,029		4,353,029	3,167,366		(703,164)	51			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/18/2023	09/11/2024		27,924,897	4,667				5,255,058		5,255,058	3,748,870		(828,412)	52			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2023	09/11/2025		2,451,540	127				134,792		134,792	51,649		(21,225)	53			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2023	09/11/2024		17,467,034	127				672,589		672,589	373,961		(183,132)	54			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/25/2023	09/18/2024		32,448,062	4,609				6,822,917		6,822,917	4,506,744		(869,100)	55			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2023	09/18/2025		2,816,552	127				154,303		154,303	56,351		(21,629)	56			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2023	09/18/2024		19,491,242	127				811,546		811,546	416,511		(183,810)	57			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/04/2023	09/25/2024		33,544,367	4,502				8,026,917		8,026,917	5,004,802		(1,012,350)	58			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/04/2023	09/25/2025		3,099,573	125				201,348		201,348	67,063		(22,344)	59			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/04/2023	09/25/2024		24,415,913	125				1,322,681		1,322,681	599,432		(208,439)	60			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/09/2023	10/02/2024		23,685,200	4,450				5,916,309		5,916,309	3,718,014		(877,395)	61			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/09/2023	10/02/2025		1,875,866	124				135,944		135,944	47,138		(17,468)	62			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/09/2023	10/02/2024		20,008,414	124				1,253,083		1,253,083	612,393		(245,302)	63			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/16/2023	10/09/2024		28,675,161	4,529				6,589,848		6,589,848	4,297,559		(1,011,449)	64			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/09/2025		2,442,165	125				162,897		162,897	57,669		(21,894)	65			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/09/2024		21,357,269	125				1,169,114		1,169,114	583,396		(244,056)	66			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/23/2023	10/16/2024		29,285,462	4,516				7,051,208		7,051,208	4,314,953		(843,204)	67			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/23/2023	10/16/2025		1,711,327	125				121,786		121,786	39,085		(12,572)	68			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/23/2023	10/16/2024		21,499,768	125				1,315,471		1,315,471	563,146		(184,314)	69			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/30/2023	10/23/2024		33,515,921	4,385				9,309,544		9,309,544	5,322,359		(1,073,530)	70			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/30/2023	10/23/2025		2,138,337	123				169,044		169,044	53,762		(17,669)	71			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/30/2023	10/23/2024		16,238,314	123				1,186,415		1,186,415	508,745		(175,212)	72			85/85

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/06/2023	10/30/2025		1,774,945	124				134,892		134,892	46,733		(17,928)	73			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/06/2023	10/30/2024		12,134,594	124				811,218		811,218	396,018		(167,767)	74			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/06/2023	10/30/2024		32,853,045	4,371				8,833,443		8,833,443	5,399,960		(1,414,936)	75			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/15/2023	11/06/2025		2,748,747	125				185,623		185,623	63,864		(23,692)	76			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/15/2023	11/06/2024		20,729,399	125				1,157,794		1,157,794	549,635		(224,747)	77			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/15/2023	11/06/2024		29,893,640	4,558				6,759,273		6,759,273	4,336,472		(990,599)	78			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/22/2023	11/13/2024		31,707,636	4,655				6,380,868		6,380,868	4,386,188		(1,076,086)	79			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/22/2023	11/13/2025		3,452,183	126				215,197		215,197	76,971		(30,206)	80			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/22/2023	11/13/2024		16,868,416	126				856,793		856,793	428,890		(191,627)	81			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/29/2023	11/20/2024		35,933,409	4,729				6,692,478		6,692,478	4,686,762		(1,091,735)	82			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/29/2023	11/20/2025		2,671,027	126				161,257		161,257	59,107		(24,097)	83			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/29/2023	11/20/2024		16,657,454	127				778,719		778,719	402,402		(190,219)	84			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/06/2023	11/27/2024		33,612,968	4,756				6,102,752		6,102,752	4,312,488		(1,006,024)	85			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/06/2023	11/28/2025		2,465,903	127				140,213		140,213	54,099		(23,654)	86			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/06/2023	11/27/2024		15,286,928	128				626,316		626,316	348,594		(182,646)	87			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/13/2023	12/04/2024		34,291,620	4,768				6,128,898		6,128,898	4,408,423		(1,086,015)	88			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/13/2023	12/04/2025		2,534,393	127				137,522		137,522	53,735		(23,879)	89			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/13/2023	12/04/2024		17,815,459	128				664,003		664,003	374,286		(203,044)	90			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/20/2023	12/11/2024		38,576,446	4,851				6,142,857		6,142,857	4,763,350		(1,299,328)	91			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/20/2023	12/11/2025		2,056,925	128				105,682		105,682	42,488		(19,564)	92			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/20/2023	12/11/2024		14,930,133	129				489,392		489,392	285,709		(164,565)	93			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/28/2023	12/18/2025		742,157	128				39,827		39,827	16,117		(7,521)	94			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/28/2023	12/18/2024		17,948,089	129				600,469		600,469	355,610		(206,560)	95			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/28/2023	12/18/2024		39,867,587	4,949				5,587,433		5,587,433	4,496,471		(1,194,253)	96			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/04/2024	12/26/2024		35,627,721	4,978		1,830,308		4,952,329		4,952,329	4,039,738		(917,718)	97			85/85

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/04/2024	12/26/2025		1,453,714	128		58,977		74,254		74,254	29,898		(14,622)	98			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/04/2024	12/26/2024		18,486,701	130		410,272		553,982		553,982	349,421		(205,710)	99			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/10/2024	01/02/2025		25,230,491	4,951		1,370,071		3,665,882		3,665,882	2,957,884		(662,073)	100			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/10/2024	01/02/2026		517,052	128		20,930		26,358		26,358	10,436		(5,008)	101			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/10/2024	01/02/2025		13,143,000	130		261,919		352,833		352,833	217,484		(126,570)	102			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/08/2026		438,878	129		17,304		21,533		21,533	8,189		(3,960)	103			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/08/2025		17,456,934	130		353,504		472,008		472,008	282,347		(163,843)	104			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/18/2024	01/08/2025		31,772,671	4,974		1,684,788		4,494,003		4,494,003	3,590,085		(780,871)	105			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/24/2024	01/15/2025		32,334,662	4,993		1,980,241		4,395,405		4,395,405	3,297,120		(881,956)	106			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/24/2024	01/15/2026		1,169,634	129		49,093		56,894		56,894	18,613		(10,811)	107			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/24/2024	01/15/2025		21,423,543	131		478,581		570,489		570,489	305,057		(213,150)	108			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/31/2024	01/22/2026		1,929,107	130		79,526		86,596		86,596	23,812		(16,742)	109			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/31/2024	01/22/2025		19,321,102	131		423,513		454,050		454,050	210,857		(180,319)	110			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/31/2024	01/22/2025		34,009,733	5,096		1,854,363		4,055,734		4,055,734	2,990,904		(789,533)	111			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/07/2024	01/29/2025		40,517,826	5,136		2,295,753		4,575,297		4,575,297	3,211,993		(932,449)	112			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/07/2024	01/29/2025		20,338,889	132		395,998		473,626		473,626	238,468		(160,839)	113			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/07/2024	01/29/2026		1,427,872	130		52,733		61,254		61,254	19,112		(10,590)	114			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2024	02/05/2025		43,075,430	5,189		2,679,826		4,470,608		4,470,608	2,826,681		(1,035,899)	115			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2024	02/05/2025		19,768,840	131		412,898		477,149		477,149	223,858		(159,608)	116			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2024	02/05/2026		3,050,812	130		121,562		137,535		137,535	39,207		(23,235)	117			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/22/2024	02/12/2025		40,348,376	5,223		2,101,431		4,087,949		4,087,949	2,753,894		(767,377)	118			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/22/2024	02/12/2025		21,084,222	131		466,588		556,930		556,930	260,725		(170,383)	119			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/22/2024	02/12/2026		1,512,964	130		59,964		68,720		68,720	19,567		(10,812)	120			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/28/2024	02/19/2025		22,526,198	132		512,390		533,611		533,611	199,193		(177,973)	121			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/28/2024	02/19/2026		907,200	130		36,130		38,090		38,090	8,165		(6,205)	122			85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/28/2024	02/19/2025		42,555,469	5,231		2,696,794		4,217,687		4,217,687	2,457,594		(936,702)	123			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/06/2024	02/26/2025		57,574,203	5,306		3,587,520		5,087,974		5,087,974	2,676,196		(1,175,742)	124			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/06/2024	02/26/2025		13,859,595	132		303,501		293,340		293,340	89,305		(99,467)	125			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/06/2024	02/26/2026		1,880,580	131		76,193		76,727		76,727	12,881		(12,347)	126			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/13/2024	03/04/2025		19,878,843	133		460,788		415,616		415,616	97,206		(142,378)	127			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/13/2024	03/04/2026		1,958,305	131		79,922		76,615		76,615	8,886		(12,193)	128			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/13/2024	03/04/2025		53,276,210	5,335		3,122,545		4,565,341		4,565,341	2,407,627		(964,831)	129			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/20/2024	03/11/2025		23,268,330	133		498,050		476,710		476,710	122,759		(144,099)	130			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/20/2024	03/11/2026		1,280,636	132		48,677		48,312		48,312	6,588		(6,954)	131			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/20/2024	03/11/2025		52,152,434	5,355		3,226,685		4,352,174		4,352,174	2,059,052		(933,563)	132			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/27/2024	03/18/2025		23,843,495	133		530,459		481,722		481,722	94,308		(143,045)	133			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/27/2024	03/18/2026		901,223	132		34,420		32,823		32,823	2,986		(4,583)	134			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/27/2024	03/18/2025		59,017,533	5,395		3,784,160		4,617,787		4,617,787	1,854,074		(1,020,448)	135			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/03/2024	03/25/2025		16,513,026	133		391,209		313,703		313,703	20,296		(97,802)	136			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/03/2024	03/25/2026		1,094,648	132		43,277		38,138		38,138	203		(5,342)	137			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/03/2024	03/25/2025		48,634,328	5,441		2,964,148		3,559,215		3,559,215	1,336,104		(741,037)	138			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2024	04/01/2025		42,956,005	5,448		2,469,187		3,152,874		3,152,874	1,252,433		(568,745)	139			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2024	04/01/2025		25,436,976	133		499,942		499,012		499,012	114,225		(115,155)	140			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2024	04/01/2026		2,939,398	132		107,929		108,977		108,977	13,323		(12,275)	141			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/08/2025		18,100,500	131		305,618		489,440		489,440	248,208		(64,386)	142			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/08/2026		3,102,216	130		105,724		142,634		142,634	47,907		(10,998)	143			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2024	04/08/2025		27,853,779	5,411		1,534,252		2,278,400		2,278,400	1,067,376		(323,227)	144			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/24/2024	04/15/2025		19,030,182	130		467,883		646,605		646,605	268,093		(89,371)	145			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/24/2024	04/15/2026		3,498,776	128		146,616		181,347		181,347	48,559		(13,828)	146			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/24/2024	04/15/2025		24,400,644	5,269		1,377,006		2,576,148		2,576,148	1,462,165		(263,024)	147			85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/01/2024	04/22/2025		19,650,881	131		453,155		606,577		606,577	231,069		(77,647)	148			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/01/2024	04/22/2026		2,939,133	129		116,287		140,301		140,301	33,853		(9,838)	149			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/01/2024	04/22/2025		29,472,284	5,273		1,960,348		3,060,048		3,060,048	1,435,602		(335,902)	150			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/08/2024	04/29/2025		17,806,420	130		453,414		579,246		579,246	194,609		(68,776)	151			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/08/2024	04/29/2026		1,746,156	129		74,419		86,945		86,945	18,100		(5,574)	152			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2024	04/29/2025		28,232,751	5,285		1,938,704		2,895,040		2,895,040	1,250,410		(294,073)	153			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/15/2024	05/06/2025		16,983,300	131		451,491		483,509		483,509	91,625		(59,607)	154			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/15/2024	05/06/2026		924,211	131		38,016		39,459		39,459	3,921		(2,478)	155			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/15/2024	05/06/2025		31,817,402	5,392		1,998,625		2,791,988		2,791,988	1,057,227		(263,863)	156			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/22/2024	05/13/2025		30,649,686	5,490		1,894,711		2,292,028		2,292,028	610,206		(212,889)	157			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/22/2024	05/13/2025		21,508,029	133		528,193		485,889		485,889	17,043		(59,348)	158			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/22/2024	05/13/2026		2,571,499	132		105,899		99,327		99,327	(696)		(5,875)	159			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/30/2024	05/20/2025		18,463,098	133		301,976		402,182		402,182	127,426		(27,220)	160			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/30/2024	05/20/2026		1,488,138	132		49,479		57,986		57,986	10,706		(2,199)	161			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/30/2024	05/20/2025		31,643,729	5,515		1,806,679		2,313,495		2,313,495	669,671		(162,856)	162			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/05/2024	05/27/2025		18,995,731	132		419,184		522,073		522,073	133,504		(30,615)	163			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/05/2024	05/27/2026		1,392,933	130		58,168		65,644		65,644	9,574		(2,098)	164			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/05/2024	05/27/2025		24,743,322	5,484		1,350,048		1,950,085		1,950,085	698,636		(98,599)	165			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2024	06/03/2025		21,937,157	132		485,669		568,166		568,166	108,417		(25,921)	166			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2024	06/03/2026		1,125,335	131		44,330		48,108		48,108	4,947		(1,168)	167			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2024	06/03/2025		30,176,247	5,556		1,782,616		2,105,270		2,105,270	417,794		(95,140)	168			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/20/2024	06/10/2025		24,143,731	132		607,263		653,514		653,514	65,068		(18,817)	169			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/20/2024	06/10/2026		1,025,427	131		42,622		43,585		43,585	1,613		(651)	170			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/20/2024	06/10/2025		29,594,112	5,637		1,857,380		1,788,097		1,788,097	(11,730)		(57,553)	171			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/26/2024	06/17/2025		18,101,295	133		473,121		434,317		434,317	(32,159)		(6,645)	172			85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/26/2024	06/17/2026		1,887,449	132		80,042		73,492		73,492	(5,995)		(555)	173			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/26/2024	06/17/2025		31,104,480	5,724		1,731,326		1,623,664		1,623,664	(83,346)		(24,316)	174			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/11/2022	07/05/2024		2,256,350	129				57,987		57,987	37,754		(22,081)	175			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/18/2022	07/11/2024		1,481,401	128				43,490		43,490	26,807		(14,180)	176			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/25/2022	07/18/2024		1,471,370	128				43,395		43,395	27,944		(15,612)	177			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/01/2022	07/25/2024		1,727,150	129				44,229		44,229	30,540		(19,519)	178			85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/08/2022	08/01/2024		1,525,860	130				28,623		28,623	19,796		(15,225)	179			85/85
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											231,083,131		541,142,161	XXX	541,142,161	277,816,510		(109,672,576)	16,110		XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											231,083,131		541,142,161	XXX	541,142,161	277,816,510		(109,672,576)	16,110		XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										429,547,615	712,142,696		2,646,724,760	XXX	2,646,724,760	1,188,549,670		(470,068,738)	16,638		XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										429,547,615	712,142,696		2,646,724,760	XXX	2,646,724,760	1,188,549,670		(470,068,738)	16,638		XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
RCV 2.71 PAY SOFRR 05/04/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2022	05/04/2042		313,000,000	2.71 (SOFRR)			(4,679,291)	(50,301,065)		(50,301,065)	(17,987,254)		1,037,427		6,612,897		0002
RCV 1.86 PAY SOFRR 02/10/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2022	02/10/2042		174,000,000	1.86 (SOFRR)			(3,370,776)	(46,344,216)		(46,344,216)	(9,307,700)		1,107,014		3,652,694		0002
RCV 2.77 PAY SOFRR 05/04/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2022	05/04/2032		336,000,000	2.77 (SOFRR)			(4,921,580)	(27,732,989)		(27,732,989)	(11,839,857)		1,297,345		4,706,794		0002
RCV 2.66 PAY SOFRR 08/30/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	08/30/2022	08/30/2052		10,000,000	2.66 (SOFRR)			(144,489)	(1,883,074)		(1,883,074)	(671,676)				265,454		0002
RCV 3.14 PAY SOFRR 09/20/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/20/2022	09/20/2042		31,000,000	3.14 (SOFRR)			(372,459)	(3,250,448)		(3,250,448)	(1,781,310)				661,899		0002

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 2.92 PAY SOFRR 09/20/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/20/2022	09/20/2052		8,000,000	2.92 (SOFRR)			(105,032)	(1,163,402)		(1,163,402)	(561,650)				212,580		0002
RCV SOFRR PAY 5.75 01/17/2028 USD/USD	73730EAD5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/17/2023	01/17/2028		35,000,000	SOFRR 2.31 (5.75)			(1,683)			989,940					329,757		0002
RCV SOFRR PAY 6.21 01/18/2028 USD/USD	12803RAA2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2023	01/18/2028		30,000,000	SOFRR 2.7 (6.21)			(2,430)			791,140					282,758		0002
RCV 2.01 PAY SOFRR 04/06/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/10/2023	04/06/2052		9,000,000	2.01 (SOFRR)			(167,104)	(2,730,200)		(2,730,200)	(546,794)				237,207		0002
RCV 2.85 PAY SOFRR 08/30/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	03/14/2023	08/30/2032		32,000,000	2.85 (SOFRR)			(431,951)	(2,511,963)		(2,511,963)	(1,036,811)				457,404		0002
RCV SOFRR PAY 5.45 07/28/2026 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/28/2023	07/28/2026		300,000,000	SOFRR 1.05 (5.45)			1,456,652			735,468					2,161,620		0002
RCV 4.51 PAY SOFRR 10/30/2033 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/27/2023	10/30/2033		6,300,000	4.51 (SOFRR)			(25,291)	255,267		255,267	(284,390)				96,267		0002
RCV 3.75 PAY SOFRR 12/05/2053 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/05/2023	12/05/2053		19,900,000	3.75 (SOFRR)			(166,804)	(69,993)		(69,993)	(1,678,084)				539,984		0002
RCV 4.90 PAY SOFRR 01/11/2029 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2024	01/11/2029		400,000,000	4.9 (SOFRR 1.19)			(3,236,965)			(7,732,652)					4,260,041		0002
RCV 5.05 PAY SOFRR 03/31/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2024	03/31/2032		759,583,571	5.05 (SOFRR 1.49)			(6,088,448)			(18,506,682)					10,577,160		0002
RCV 3.31 PAY SOFRR 09/30/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	09/30/2042		4,700,000	3.31 (SOFRR)			(50,861)	(391,675)		(391,675)	(391,675)				100,428		0002
RCV 2.62 PAY SOFRR 04/20/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2024	04/20/2042		1,800,000	2.62 (SOFRR)			(60,206)	(307,773)		(307,773)	(307,773)				37,989		0002
RCV 2.92 PAY SOFRR 08/26/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2024	08/26/2032		1,000,000	2.92 (SOFRR)			(21,527)	(74,129)		(74,129)	(74,129)				14,284		0002
RCV 2.69 PAY SOFRR 06/08/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	06/08/2052		70,000,000	2.69 (SOFRR)			(995,639)	(12,845,713)		(12,845,713)	(12,845,713)				1,850,666		0002
RCV 2.82 PAY SOFRR 06/08/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	06/08/2042		184,000,000	2.82 (SOFRR)			(2,493,512)	(26,391,637)		(26,391,637)	(26,391,637)				3,897,879		0002
RCV 2.77 PAY SOFRR 06/08/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	06/08/2032		290,000,000	2.77 (SOFRR)			(4,002,816)	(23,756,802)		(23,756,802)	(23,756,802)				4,087,150		0002
RCV 2.47 PAY SOFRR 05/26/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/02/2024	05/26/2042		140,000,000	2.47 (SOFRR)			(2,140,771)	(26,295,268)		(26,295,268)	(26,295,268)				2,962,834		0002
RCV 3.67 PAY SOFRR 01/26/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/26/2024	01/26/2054		124,000,000	3.67 (SOFRR)			(923,225)	(2,168,919)		(2,168,919)	(2,168,919)				3,372,852		0002
RCV 2.29 PAY SOFRR 03/29/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2022	03/29/2042		43,000,000	2.29 (SOFRR)			2,099,763	(9,169,136)		(9,169,136)	(4,088,953)		292,799		905,968		0002
RCV 3.50 PAY SOFRR 02/06/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/06/2024	02/06/2054		14,000,000	3.5 (SOFRR)			(106,191)	(653,769)		(653,769)	(653,769)				381,000		0002
RCV 5.14 PAY SOFRR 07/31/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2024	07/31/2030		712,090,416	5.14 (SOFRR 1.27)			(2,453,268)			(4,271,572)					8,784,777		0002
RCV 4.08 PAY SOFRR 04/12/2044 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2024	04/12/2044		11,000,000	4.08 (SOFRR)			(30,994)	192,596		192,596	192,596				244,718		0002
RCV 3.86 PAY SOFRR 04/12/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2024	04/12/2054		15,000,000	SOFRR 0 (SOFRR)			(49,011)	254,902		254,902	254,902				409,439		0002
RCV 4.06 PAY SOFRR 05/09/2034 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/09/2024	05/09/2034		15,000,000	4.06 (SOFRR)			(28,180)	98,796		98,796	98,796				235,541		0002
RCV 3.99 PAY SOFRR 05/31/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/31/2024	05/31/2054		13,500,000	3.99 (SOFRR)			(15,646)	543,616		543,616	543,616				369,324		0002
RCV 3.35 PAY SOFRR 09/23/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/23/2022	09/23/2032		1,000,000	3.35 (SOFRR)			(10,918)	(45,151)		(45,151)	(35,605)				14,351		0002
RCV 1.48 PAY SOFRR 12/20/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2024	12/20/2034		1,500,000	1.48 (SOFRR)						(291,465)					24,279		0002
RCV 1.46 PAY SOFRR 12/20/2054 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2024	12/20/2054		1,500,000	1.46 (SOFRR)						(584,584)					41,415		0002

STATEMENT AS OF JUNE 30, 2024 OF THE PACIFIC LIFE INSURANCE COMPANY

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 1.52 PAY SOFRR 12/22/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/22/2025	12/22/2035		1,500,000	1.52 (SOFRR)						(267,435)					25,417		0002
RCV 1.45 PAY SOFRR 12/22/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/22/2025	12/22/2055		1,500,000	1.45 (SOFRR)						(547,215)					42,093		0002
RCV 1.55 PAY SOFRR 12/21/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/21/2026	12/21/2036		1,000,000	1.55 (SOFRR)						(168,989)					17,667		0002
RCV 1.45 PAY SOFRR 12/21/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/21/2026	12/21/2056		1,500,000	1.45 (SOFRR)						(520,210)					42,756		0002
RCV 1.43 PAY SOFRR 12/20/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/20/2027	12/20/2057		1,500,000	1.43 (SOFRR)				(223)		(498,424)					43,407		0002
RCV 1.42 PAY SOFRR 12/20/2058 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/20/2028	12/20/2058		1,500,000	1.42 (SOFRR)						(484,364)					44,050		0002
RCV 1.39 PAY SOFRR 12/20/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/20/2029	12/20/2059		1,500,000	1.39 (SOFRR)						(458,620)					44,684		0002
RCV 1.37 PAY SOFRR 12/20/2060 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/20/2030	12/20/2060		1,500,000	1.37 (SOFRR)						(438,465)					45,311		0002
RCV 1.34 PAY SOFRR 12/22/2061 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	12/22/2031	12/22/2061		1,000,000	1.34 (SOFRR)						(280,439)					30,620		0002
RCV 1.82 PAY SOFRR 01/13/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/13/2025	01/13/2035		30,000,000	1.82 (SOFRR)						(4,975,975)					487,101		0002
RCV 1.84 PAY SOFRR 01/12/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/12/2026	01/12/2036		40,000,000	1.84 (SOFRR)						(6,115,959)					679,484		0002
RCV 1.85 PAY SOFRR 01/11/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2027	01/11/2037		39,000,000	1.85 (SOFRR)						(5,720,228)					690,599		0002
RCV 1.87 PAY SOFRR 01/11/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2028	01/11/2038		78,000,000	1.87 (SOFRR)						(11,032,508)					1,435,203		0002
RCV 1.88 PAY SOFRR 01/11/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2029	01/11/2039		58,000,000	1.88 (SOFRR)						(7,993,293)					1,105,903		0002
RCV 1.88 PAY SOFRR 01/11/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2030	01/11/2040		14,000,000	1.88 (SOFRR)						(1,875,633)					275,968		0002
RCV 1.89 PAY SOFRR 01/13/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/13/2031	01/13/2041		26,000,000	1.89 (SOFRR)						(3,370,447)					528,873		0002
RCV 1.88 PAY SOFRR 01/12/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/12/2032	01/12/2042		33,000,000	1.88 (SOFRR)						(4,146,275)					691,189		0002
RCV 1.72 PAY SOFRR 01/13/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/13/2025	01/13/2055		29,000,000	1.72 (SOFRR)						(9,919,056)					801,562		0002
RCV 1.71 PAY SOFRR 01/12/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/12/2026	01/12/2056		53,000,000	1.71 (SOFRR)						(16,993,689)					1,488,634		0002
RCV 1.69 PAY SOFRR 01/11/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2027	01/11/2057		57,000,000	1.69 (SOFRR)						(17,458,756)					1,626,153		0002
RCV 1.67 PAY SOFRR 01/11/2058 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2028	01/11/2058		26,000,000	1.67 (SOFRR)						(7,652,559)					753,060		0002
RCV 1.65 PAY SOFRR 01/11/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2029	01/11/2059		22,000,000	1.65 (SOFRR)						(6,230,947)					646,629		0002
RCV 1.62 PAY SOFRR 01/11/2060 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/11/2030	01/11/2060		15,000,000	1.62 (SOFRR)						(4,082,519)					447,217		0002
RCV 1.59 PAY SOFRR 01/13/2061 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/13/2031	01/13/2061		21,000,000	1.59 (SOFRR)						(5,482,928)					634,919		0002
RCV 1.56 PAY SOFRR 01/12/2062 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/12/2032	01/12/2062		18,000,000	1.56 (SOFRR)						(4,506,830)					551,588		0002
RCV 1.98 PAY SOFRR 02/14/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2025	02/14/2035		21,000,000	1.98 (SOFRR)						(3,176,266)					342,385		0002
RCV 1.99 PAY SOFRR 02/17/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/17/2026	02/17/2036		22,000,000	1.99 (SOFRR)						(3,087,257)					375,310		0002
RCV 2.00 PAY SOFRR 02/16/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/16/2027	02/16/2037		18,000,000	2 (SOFRR)						(2,440,106)					319,989		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 2.01 PAY SOFRR 02/14/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2028	02/14/2038		37,000,000	2.01 (SOFRR)						(4,869,400)					683,139		0002
RCV 2.02 PAY SOFRR 02/14/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2029	02/14/2039		24,000,000	2.02 (SOFRR)						(3,077,400)					459,078		0002
RCV 2.02 PAY SOFRR 02/14/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2030	02/14/2040		5,000,000	2.02 (SOFRR)						(624,485)					98,855		0002
RCV 2.01 PAY SOFRR 02/14/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2031	02/14/2041		17,000,000	2.01 (SOFRR)						(2,064,351)					346,716		0002
RCV 2.00 PAY SOFRR 02/17/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/17/2032	02/17/2042		70,000,000	2 (SOFRR)						(8,262,533)					1,470,274		0002
RCV 1.84 PAY SOFRR 02/14/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2025	02/14/2055		22,000,000	1.84 (SOFRR)						(7,024,150)					608,953		0002
RCV 1.82 PAY SOFRR 02/17/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/17/2026	02/17/2056		28,000,000	1.82 (SOFRR)						(8,410,007)					787,676		0002
RCV 1.80 PAY SOFRR 02/16/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/16/2027	02/16/2057		23,000,000	1.8 (SOFRR)						(6,608,721)					657,160		0002
RCV 1.78 PAY SOFRR 02/14/2058 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2028	02/14/2058		21,000,000	1.78 (SOFRR)						(5,813,622)					609,084		0002
RCV 1.75 PAY SOFRR 02/14/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2029	02/14/2059		9,000,000	1.75 (SOFRR)						(2,398,059)					264,887		0002
RCV 1.72 PAY SOFRR 02/14/2060 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2030	02/14/2060		12,000,000	1.72 (SOFRR)						(3,077,760)					358,242		0002
RCV 1.68 PAY SOFRR 02/14/2061 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2031	02/14/2061		17,000,000	1.68 (SOFRR)						(4,195,472)					514,598		0002
RCV 1.65 PAY SOFRR 02/17/2062 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/17/2032	02/17/2062		9,000,000	1.65 (SOFRR)						(2,130,184)					276,156		0002
RCV 1.95 PAY SOFRR 03/03/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/03/2025	03/03/2035		32,000,000	1.95 (SOFRR)						(5,322,612)					522,871		0002
RCV 2.02 PAY SOFRR 03/01/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/01/2030	03/01/2040		31,000,000	2.02 (SOFRR)						(3,864,931)					613,758		0002
RCV 2.02 PAY SOFRR 03/03/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/03/2031	03/03/2041		97,000,000	2.02 (SOFRR)						(11,730,868)					1,981,089		0002
RCV 1.84 PAY SOFRR 03/03/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/03/2025	03/03/2055		22,000,000	1.84 (SOFRR)						(7,002,419)					609,415		0002
RCV 1.73 PAY SOFRR 03/01/2060 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/01/2030	03/01/2060		7,000,000	1.73 (SOFRR)						(1,774,909)					209,103		0002
RCV 2.14 PAY SOFRR 03/24/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2025	03/24/2035		14,000,000	2.14 (SOFRR)						(1,921,129)					229,371		0002
RCV 2.17 PAY SOFRR 03/23/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2026	03/23/2036		21,000,000	2.17 (SOFRR)						(2,660,183)					359,722		0002
RCV 2.20 PAY SOFRR 03/23/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2027	03/23/2037		12,000,000	2.2 (SOFRR)						(1,444,787)					214,133		0002
RCV 2.22 PAY SOFRR 03/23/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2028	03/23/2038		44,000,000	2.22 (SOFRR)						(5,113,484)					815,396		0002
RCV 2.24 PAY SOFRR 03/23/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2029	03/23/2039		24,000,000	2.24 (SOFRR)						(2,705,464)					460,665		0002
RCV 2.25 PAY SOFRR 03/25/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2030	03/25/2040		3,000,000	2.25 (SOFRR)						(328,001)					59,520		0002
RCV 2.25 PAY SOFRR 03/24/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2031	03/24/2041		17,000,000	2.25 (SOFRR)						(1,799,702)					347,799		0002
RCV 2.24 PAY SOFRR 03/23/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2032	03/23/2042		81,000,000	2.24 (SOFRR)						(8,319,251)					1,705,801		0002
RCV 2.01 PAY SOFRR 03/24/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2025	03/24/2055		14,000,000	2.01 (SOFRR)						(4,027,238)					388,173		0002
RCV 1.99 PAY SOFRR 03/23/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2026	03/23/2056		29,000,000	1.99 (SOFRR)						(7,866,589)					817,042		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 1.97 PAY SOFRR 03/23/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2027	03/23/2057		18,000,000	1.97 (SOFRR)						(4,663,083)					515,054		0002
RCV 1.94 PAY SOFRR 03/23/2058 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2028	03/23/2058		11,000,000	1.94 (SOFRR)						(2,749,110)					319,524		0002
RCV 1.91 PAY SOFRR 03/23/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2029	03/23/2059		5,000,000	1.91 (SOFRR)						(1,204,786)					147,374		0002
RCV 1.87 PAY SOFRR 03/25/2060 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2030	03/25/2060		6,000,000	1.87 (SOFRR)						(1,397,811)					179,396		0002
RCV 1.84 PAY SOFRR 03/24/2061 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2031	03/24/2061		9,000,000	1.84 (SOFRR)						(2,016,003)					272,821		0002
RCV 1.79 PAY SOFRR 03/23/2062 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2032	03/23/2062		5,000,000	1.79 (SOFRR)						(1,076,815)					153,610		0002
RCV 2.30 PAY SOFRR 03/31/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/31/2025	03/31/2035		93,000,000	2.3 (SOFRR)						(11,559,284)					1,525,042		0002
RCV 2.29 PAY SOFRR 03/30/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2026	03/30/2036		122,000,000	2.29 (SOFRR)						(14,276,737)					2,091,523		0002
RCV 2.28 PAY SOFRR 03/29/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2027	03/29/2037		108,000,000	2.28 (SOFRR)						(12,331,312)					1,928,445		0002
RCV 2.28 PAY SOFRR 03/29/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2028	03/29/2038		163,000,000	2.28 (SOFRR)						(18,210,659)					3,022,477		0002
RCV 2.08 PAY SOFRR 03/31/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/31/2025	03/31/2055		30,000,000	2.08 (SOFRR)						(8,239,634)					832,059		0002
RCV 2.04 PAY SOFRR 03/30/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2026	03/30/2056		40,000,000	2.04 (SOFRR)						(10,482,196)					1,127,295		0002
RCV 2.02 PAY SOFRR 03/29/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2027	03/29/2057		35,000,000	2.02 (SOFRR)						(8,808,593)					1,001,745		0002
RCV 1.99 PAY SOFRR 03/29/2058 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2028	03/29/2058		38,000,000	1.99 (SOFRR)						(9,224,738)					1,104,080		0002
RCV 2.17 PAY SOFRR 03/29/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2022	03/29/2052		51,000,000	2.17 (SOFRR)			(901,263)	(14,075,323)		(14,075,323)	(3,193,979)				1,343,644		0002
RCV 2.56 PAY SOFRR 07/15/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/15/2024	07/15/2034		22,000,000	2.56 (SOFRR)						(2,531,408)					348,660		0002
RCV 2.56 PAY SOFRR 07/14/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/14/2025	07/14/2035		32,000,000	2.56 (SOFRR)						(3,223,778)					531,716		0002
RCV 2.58 PAY SOFRR 07/13/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2026	07/13/2036		38,000,000	2.58 (SOFRR)						(3,576,452)					659,380		0002
RCV 2.59 PAY SOFRR 07/13/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2027	07/13/2037		35,000,000	2.59 (SOFRR)						(3,184,205)					632,034		0002
RCV 2.59 PAY SOFRR 07/13/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2028	07/13/2038		54,000,000	2.59 (SOFRR)						(4,849,812)					1,011,828		0002
RCV 2.58 PAY SOFRR 07/13/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2029	07/13/2039		24,000,000	2.58 (SOFRR)						(2,133,028)					465,437		0002
RCV 2.32 PAY SOFRR 07/15/2054 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/15/2024	07/15/2054		7,000,000	2.32 (SOFRR)						(1,765,607)					191,895		0002
RCV 2.29 PAY SOFRR 07/14/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/14/2025	07/14/2055		10,000,000	2.29 (SOFRR)						(2,334,453)					278,646		0002
RCV 2.26 PAY SOFRR 07/13/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2026	07/13/2056		12,000,000	2.26 (SOFRR)						(2,664,913)					339,716		0002
RCV 2.23 PAY SOFRR 07/13/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2027	07/13/2057		11,000,000	2.23 (SOFRR)						(2,359,929)					316,226		0002
RCV 2.19 PAY SOFRR 07/13/2058 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2028	07/13/2058		8,000,000	2.19 (SOFRR)						(1,665,104)					233,435		0002
RCV 2.14 PAY SOFRR 07/13/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2029	07/13/2059		3,000,000	2.14 (SOFRR)						(608,069)					88,814		0002
RCV 2.76 PAY SOFRR 01/06/2033 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2028	01/06/2033		13,000,000	2.76 (SOFRR)						(504,135)					189,796		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 2.79 PAY SOFRR 07/06/2033 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/06/2028	07/06/2033		13,000,000	2.79 (SOFRR)						(490,586)					195,237		0002
RCV 2.81 PAY SOFRR 01/05/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/05/2029	01/05/2034		11,000,000	2.81 (SOFRR)						(407,211)					169,729		0002
RCV 2.83 PAY SOFRR 07/05/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/05/2029	07/05/2034		11,000,000	2.83 (SOFRR)						(397,977)					174,092		0002
RCV 2.85 PAY SOFRR 01/03/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/03/2030	01/03/2035		24,000,000	2.85 (SOFRR)						(850,291)					389,174		0002
RCV 2.88 PAY SOFRR 07/03/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/03/2030	07/03/2035		24,000,000	2.88 (SOFRR)						(829,376)					398,243		0002
RCV 2.90 PAY SOFRR 01/03/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/03/2031	01/03/2036		16,000,000	2.9 (SOFRR)						(541,826)					271,503		0002
RCV 2.91 PAY SOFRR 01/06/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2032	01/06/2037		10,000,000	2.91 (SOFRR)						(331,563)					176,980		0002
RCV 2.78 PAY SOFRR 01/06/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2027	01/06/2037		31,000,000	2.78 (SOFRR)						(2,372,247)					548,638		0002
RCV 2.79 PAY SOFRR 07/06/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/06/2027	07/06/2037		31,000,000	2.79 (SOFRR)						(2,316,684)					559,390		0002
RCV 2.80 PAY SOFRR 01/06/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2028	01/06/2038		35,000,000	2.8 (SOFRR)						(2,573,015)					643,676		0002
RCV 2.81 PAY SOFRR 07/06/2038 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/06/2028	07/06/2038		35,000,000	2.81 (SOFRR)						(2,532,289)					655,366		0002
RCV 2.82 PAY SOFRR 01/05/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2029	01/05/2039		39,000,000	2.82 (SOFRR)						(2,787,876)					743,204		0002
RCV 2.83 PAY SOFRR 07/05/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/05/2029	07/05/2039		39,000,000	2.83 (SOFRR)						(2,755,931)					755,783		0002
RCV 2.83 PAY SOFRR 01/03/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/03/2030	01/03/2040		21,000,000	2.83 (SOFRR)						(1,466,720)					413,659		0002
RCV 2.83 PAY SOFRR 07/03/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/03/2030	07/03/2040		21,000,000	2.83 (SOFRR)						(1,451,145)					420,252		0002
RCV 2.82 PAY SOFRR 01/03/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/03/2031	01/03/2041		34,000,000	2.82 (SOFRR)						(2,326,574)					691,030		0002
RCV 2.81 PAY SOFRR 07/03/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/03/2031	07/03/2041		34,000,000	2.81 (SOFRR)						(2,311,870)					701,323		0002
RCV 2.80 PAY SOFRR 01/06/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/06/2032	01/06/2042		10,000,000	2.8 (SOFRR)						(676,888)					209,353		0002
RCV 2.77 PAY SOFRR 07/07/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/06/2032	07/07/2042		10,000,000	2.77 (SOFRR)						(674,668)					212,310		0002
RCV 2.75 PAY SOFRR 01/05/2043 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2033	01/05/2043		10,000,000	2.75 (SOFRR)						(671,699)					215,225		0002
RCV 2.72 PAY SOFRR 07/06/2043 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/05/2033	07/06/2043		10,000,000	2.72 (SOFRR)						(669,140)					218,102		0002
RCV 2.69 PAY SOFRR 01/05/2044 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2034	01/05/2044		18,000,000	2.69 (SOFRR)						(1,198,695)					397,722		0002
RCV 2.62 PAY SOFRR 01/05/2045 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2035	01/05/2045		14,000,000	2.62 (SOFRR)						(920,127)					317,182		0002
RCV 2.55 PAY SOFRR 01/04/2046 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/04/2036	01/04/2046		14,000,000	2.55 (SOFRR)						(900,494)					324,794		0002
RCV 2.47 PAY SOFRR 01/07/2047 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/06/2037	01/07/2047		39,000,000	2.47 (SOFRR)						(2,435,307)					925,726		0002
RCV 2.43 PAY SOFRR 07/08/2047 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/06/2037	07/08/2047		39,000,000	2.43 (SOFRR)						(2,394,116)					935,911		0002
RCV 2.39 PAY SOFRR 01/06/2048 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/06/2038	01/06/2048		21,000,000	2.39 (SOFRR)						(1,263,582)					509,377		0002
RCV 2.35 PAY SOFRR 07/06/2048 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/06/2038	07/06/2048		21,000,000	2.35 (SOFRR)						(1,237,493)					514,745		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 2.31 PAY SOFRR 01/05/2049 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2039	01/05/2049		26,000,000	2.31 (SOFRR)						(1,496,863)					643,917		0002
RCV 2.27 PAY SOFRR 07/05/2049 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/05/2039	07/05/2049		26,000,000	2.27 (SOFRR)						(1,461,039)					650,392		0002
RCV 2.24 PAY SOFRR 01/05/2050 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2040	01/05/2050		16,000,000	2.24 (SOFRR)						(876,075)					404,251		0002
RCV 2.20 PAY SOFRR 07/05/2050 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/05/2040	07/05/2050		16,000,000	2.2 (SOFRR)						(852,847)					408,158		0002
RCV 2.17 PAY SOFRR 01/03/2051 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/03/2041	01/03/2051		22,000,000	2.17 (SOFRR)						(1,140,537)					566,567		0002
RCV 2.13 PAY SOFRR 07/03/2051 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/03/2041	07/03/2051		22,000,000	2.13 (SOFRR)						(1,107,929)					571,838		0002
RCV 2.87 PAY SOFRR 09/03/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/03/2024	09/03/2034		37,000,000	2.87 (SOFRR)						(3,188,827)					590,366		0002
RCV 2.90 PAY SOFRR 09/03/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/02/2025	09/03/2035		34,000,000	2.9 (SOFRR)						(2,439,950)					568,511		0002
RCV 2.92 PAY SOFRR 09/02/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/01/2026	09/02/2036		72,000,000	2.92 (SOFRR)						(4,797,744)					1,256,579		0002
RCV 2.95 PAY SOFRR 09/01/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/01/2027	09/01/2037		57,000,000	2.95 (SOFRR)						(3,607,144)					1,034,704		0002
RCV 2.98 PAY SOFRR 09/06/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/04/2029	09/06/2039		15,000,000	2.98 (SOFRR)						(910,078)					292,351		0002
RCV 2.97 PAY SOFRR 09/04/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/03/2030	09/04/2040		19,000,000	2.97 (SOFRR)						(1,132,714)					382,271		0002
RCV 2.95 PAY SOFRR 09/03/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/02/2031	09/03/2041		62,000,000	2.95 (SOFRR)						(3,668,986)					1,285,250		0002
RCV 2.91 PAY SOFRR 09/02/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/01/2032	09/02/2042		3,000,000	2.91 (SOFRR)						(177,649)					63,968		0002
RCV 2.62 PAY SOFRR 09/03/2054 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/03/2024	09/03/2054		10,000,000	2.62 (SOFRR)						(1,909,378)					274,760		0002
RCV 2.59 PAY SOFRR 09/02/2055 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/02/2025	09/02/2055		9,000,000	2.59 (SOFRR)						(1,568,520)					251,334		0002
RCV 2.57 PAY SOFRR 09/01/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/01/2026	09/01/2056		20,000,000	2.57 (SOFRR)						(3,305,791)					567,402		0002
RCV 2.53 PAY SOFRR 09/04/2057 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/01/2027	09/04/2057		15,000,000	2.53 (SOFRR)						(2,387,215)					432,164		0002
RCV 2.45 PAY SOFRR 09/04/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/04/2029	09/04/2059		4,000,000	2.45 (SOFRR)						(601,153)					118,664		0002
RCV 2.40 PAY SOFRR 09/03/2060 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/03/2030	09/03/2060		5,000,000	2.4 (SOFRR)						(729,147)					150,422		0002
RCV 2.35 PAY SOFRR 09/02/2061 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/02/2031	09/02/2061		18,000,000	2.35 (SOFRR)						(2,549,540)					548,926		0002
RCV 2.88 PAY SOFRR 06/08/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/08/2022	06/08/2042		7,500,000	2.88 (SOFRR)			(103,663)	(1,027,609)		(1,027,609)	(409,843)				158,881		0002
RCV 2.81 PAY SOFRR 07/03/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/01/2024	07/03/2034		2,000,000	2.81 (SOFRR)						(188,269)					31,644		0002
RCV 2.58 PAY SOFRR 07/01/2054 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/01/2024	07/01/2054		2,000,000	2.58 (SOFRR)						(404,831)					54,792		0002
RCV 2.86 PAY SOFRR 07/01/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/01/2026	07/01/2036		2,000,000	2.86 (SOFRR)						(142,422)					34,657		0002
RCV 2.52 PAY SOFRR 07/03/2056 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/01/2026	07/03/2056		2,000,000	2.52 (SOFRR)						(348,118)					56,595		0002
RCV 2.42 PAY SOFRR 07/02/2059 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/02/2029	07/02/2059		2,000,000	2.42 (SOFRR)						(313,526)					59,184		0002
RCV 2.33 PAY SOFRR 07/01/2061 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/01/2031	07/01/2061		3,000,000	2.33 (SOFRR)						(440,493)					91,275		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.04 PAY SOFRR 09/18/2034 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/16/2024	09/18/2034		34,000,000	3.04 (SOFRR)						(2,444,098)					543,592		0002
RCV 3.02 PAY SOFRR 09/17/2035 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2025	09/17/2035		33,000,000	3.02 (SOFRR)						(2,067,969)					552,736		0002
RCV 3.03 PAY SOFRR 09/15/2036 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2026	09/15/2036		68,000,000	3.03 (SOFRR)						(3,956,629)					1,188,502		0002
RCV 3.05 PAY SOFRR 09/15/2037 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2027	09/15/2037		56,000,000	3.05 (SOFRR)						(3,156,680)					1,018,029		0002
RCV 3.04 PAY SOFRR 09/19/2039 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/17/2029	09/19/2039		10,000,000	3.04 (SOFRR)						(564,788)					195,129		0002
RCV 3.02 PAY SOFRR 09/17/2040 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/16/2030	09/17/2040		14,000,000	3.02 (SOFRR)						(791,038)					281,983		0002
RCV 2.99 PAY SOFRR 09/16/2041 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2031	09/16/2041		45,000,000	2.99 (SOFRR)						(2,564,638)					933,808		0002
RCV 2.93 PAY SOFRR 09/15/2042 USD/USD	BOND PORTFOLIO HEDGE	D 1	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2032	09/15/2042		2,000,000	2.93 (SOFRR)						(115,422)					42,687		0002
RCV 1.48 PAY SOFRR 10/10/2041 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/10/2022	10/10/2041		225,000,000	1.48 (SOFRR)			(4,538,299)	(68,405,537)		(68,405,537)	(10,992,562)		1,337,698		4,677,946		0002
RCV 1.14 PAY SOFRR 11/15/2050 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/15/2022	11/15/2050		252,000,000	1.14 (SOFRR)			(5,461,909)	(107,928,196)		(107,928,196)	(13,740,404)		1,428,739		6,473,325		0002
RCV 1.19 PAY SOFRR 11/15/2050 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/15/2022	11/15/2050		36,000,000	1.19 (SOFRR)			(771,828)	(15,152,765)		(15,152,765)	(1,980,575)		204,106		924,761		0002
RCV 1.58 PAY SOFRR 12/22/2039 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/22/2022	12/22/2039		475,000,000	1.58 (SOFRR)			(9,167,959)	(128,797,067)		(128,797,067)	(21,588,945)		2,457,143		9,346,665		0002
RCV 0.97 PAY SOFRR 02/04/2031 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/26/2022	02/04/2031		323,000,000	0.97 (SOFRR)			(7,538,111)	(56,187,583)		(56,187,583)	(8,331,312)		2,258,800		4,149,871		0002
RCV 1.09 PAY SOFRR 07/07/2031 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/26/2022	07/07/2031		223,000,000	1.09 (SOFRR)			(5,087,454)	(39,261,993)		(39,261,993)	(5,971,306)		1,425,023		2,954,628		0002
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(67,111,142)	(667,578,441)	XXX	(1,185,646,819)	(207,824,784)		12,846,094		171,848,740	XXX	XXX
RCV 5.00 PAY SOFRR 01/12/2028 GBP/USD	PENSION LIABILITY	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/12/2028		416,535,000	5 (SOFRR 1.3)			(3,136,130)	26,040,000		21,609,610		(3,001,064)			3,916,861		0004
RCV HIHD3 PAY 4.64 01/30/2028 HKD/USD	PENSION LIABILITY	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2028		63,922,500	HIHD3 0.7 (4.64)			234,335	112,729		1,412,001		26,807			605,267		0004
RCV 4.49 PAY 5.06 04/27/2035 NOK/USD	PENSION LIABILITY	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/27/2023	04/27/2035		56,529,000	4.49 (5.06)			(336,891)	(343,312)		(211,105)		(2,797,331)			930,161		0004
RCV 0.00 PAY 0.00 05/01/2063 GBP/USD	PENSION LIABILITY	D1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/27/2023	05/01/2063		910,566,958	0 (0)			(245,083)	(3,186,135)		27,156,699		(3,117,706)			28,381,466		0004
RCV 4.50 PAY 6.20 10/31/2033 EUR/USD	PENSION LIABILITY	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/31/2023	10/31/2033		106,150,000	4.5 (6.2)			(917,563)	980,000		(10,752)		(3,257,460)			1,622,261		0004
RCV 5.38 PAY 5.51 11/30/2028 GBP/USD	PENSION LIABILITY	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/30/2023	11/30/2028		630,550,000	5.38 (5.51)			(302,162)	1,700,000		4,128,602		(4,287,239)			6,629,715		0004
RCV BBSW3 PAY 5.21 12/12/2025 AUD/USD	PENSION LIABILITY	D1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2025		98,385,000	BBSW3 0.78 (5.21)			(31,481)	1,665,000		2,235,057		(2,122,877)			592,776		0004
RCV 0.00 PAY 0.00 10/01/2061 GBP/USD	PENSION LIABILITY	D1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/12/2021	10/01/2061		382,326,046	0 (0)			(416,844)	(16,619,785)		(33,452,748)		(1,409,845)			11,671,822		0004
RCV 0.00 PAY 0.00 10/01/2061 GBP/USD	PENSION LIABILITY	D1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/15/2021	10/01/2061		1,230,281,752	0 (0)			(1,050,700)	(33,657,787)		(109,546,101)		(4,800,359)			37,558,596		0004
RCV 0.00 PAY 0.00 05/01/2062 GBP/USD	PENSION LIABILITY	D1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	05/01/2062		539,569,416	0 (0)			187,998	11,293,485		(10,906,886)		(2,436,216)			16,600,043		0004
RCV 0.00 PAY 0.00 05/01/2062 GBP/USD	PENSION LIABILITY	D1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	05/01/2062		215,827,766	0 (0)			75,200	4,517,394		(4,362,754)		(974,486)			6,640,017		0004
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(5,939,321)	(7,498,411)	XXX	(101,948,377)		(28,177,777)			115,148,985	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(73,050,463)	(675,076,852)	XXX	(1,287,595,196)	(207,824,784)	(28,177,777)	12,846,094		286,997,725	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
RCV SOFRR PAY 6.05 02/15/2026 USD/USD	758750AC7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2023	02/15/2026		15,000,000	SOFRR 2.24 (6.05)			128,031	240,128		240,128	149,838				95,758		0002
RCV 3.36 PAY SOFRR 05/10/2026 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	05/10/2026		48,960,000	3.36 (SOFRR 2.73)			(1,164,665)	(3,489,187)		(3,489,187)	126,712				333,887		0002
RCV 3.16 PAY SOFRR 08/06/2025 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	08/06/2025		33,700,000	3.16 (SOFRR 2.72)			(832,510)	(1,634,711)		(1,634,711)	365,783				176,834		0002
RCV SOFRR PAY 5.25 04/15/2029 USD/USD	29278NAG8	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	04/15/2029		15,000,000	SOFRR 2.69 (5.25)			217,121	1,052,671		1,052,671	309,036				164,223		0002
RCV SOFRR PAY 5.00 11/26/2028 USD/USD	874060AW6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/23/2023	11/26/2028		23,000,000	SOFRR 2.76 (5)			368,207	1,818,346		1,818,346	410,255				241,526		0002
RCV SOFRR PAY 4.50 03/04/2029 USD/USD	980236AQ6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/04/2029		20,000,000	SOFRR 2.3 (4.5)			336,826	1,676,683		1,676,683	364,363				216,320		0002
RCV SOFRR PAY 4.40 03/15/2029 USD/USD	524660AZ0	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	03/15/2029		20,000,000	SOFRR 2.19 (4.4)			322,677	1,668,215		1,668,215	374,359				217,016		0002
RCV SOFRR PAY 4.39 12/10/2028 USD/USD	29587#AT3	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	12/10/2028		25,000,000	SOFRR 2.04 (4.39)			385,867	1,867,718		1,867,718	452,682				263,667		0002
RCV SOFRR PAY 4.38 12/15/2028 USD/USD	07274NAL7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	12/15/2028		20,000,000	SOFRR 1.99 (4.38)			304,702	1,461,546		1,461,546	375,038				211,258		0002
RCV SOFRR PAY 4.32 10/01/2030 USD/USD	030288B*4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2023	10/01/2030		13,000,000	SOFRR 1.88 (4.32)			195,619	1,174,996		1,174,996	322,304				162,598		0002
RCV SOFRR PAY 4.30 03/01/2028 USD/USD	49456BAP6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/01/2028		15,000,000	SOFRR 2.1 (4.3)			242,396	1,054,330		1,054,330	224,019				143,703		0002
RCV SOFRR PAY 4.00 10/15/2028 USD/USD	048303CH2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	10/15/2028		15,000,000	SOFRR 1.54 (4)			223,247	1,020,500		1,020,500	278,452				155,449		0002
RCV SOFRR PAY 4.00 02/01/2029 USD/USD	200340AT4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	02/01/2029		20,000,000	SOFRR 1.88 (4)			332,113	1,713,841		1,713,841	358,456				214,348		0002
RCV SOFRR PAY 4.00 03/18/2029 USD/USD	74949LAC6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/18/2029		20,000,000	SOFRR 1.76 (4)			319,315	1,641,696		1,641,696	378,135				217,205		0002
RCV SOFRR PAY 4.13 11/16/2028 USD/USD	913017CY3	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	11/16/2028		25,000,000	SOFRR 1.91 (4.13)			402,187	1,970,892		1,970,892	442,398				261,712		0002
RCV SOFRR PAY 4.10 03/15/2029 USD/USD	482480AG5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/15/2029		20,000,000	SOFRR 1.82 (4.1)			315,670	1,606,490		1,606,490	381,082				217,016		0002
RCV SOFRR PAY 4.00 03/15/2029 USD/USD	512807AU2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/27/2023	03/15/2029		15,000,000	SOFRR 1.71 (4)			235,759	1,195,884		1,195,884	286,774				162,762		0002
RCV 4.52 PAY SOFRR 06/13/2028 USD/USD	G7334@AR4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	06/13/2028		10,000,000	4.52 (SOFRR 2.04)			(151,621)	(635,876)		(635,876)	(173,442)				99,451		0002
RCV 4.52 PAY SOFRR 06/13/2028 USD/USD	G7334@AR4	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	06/13/2028		15,000,000	4.52 (SOFRR 2.04)			(227,432)	(953,814)		(953,814)	(260,163)				149,176		0002
RCV 4.69 PAY SOFRR 02/11/2031 USD/USD	G7334@AS2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/28/2023	02/11/2031		10,000,000	4.69 (SOFRR 2.12)			(147,494)	(868,510)		(868,510)	(264,728)				128,665		0002
RCV 4.69 PAY SOFRR 02/11/2031 USD/USD	G7334@AS2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/28/2023	02/11/2031		15,000,000	4.69 (SOFRR 2.12)			(221,240)	(1,302,766)		(1,302,766)	(397,092)				192,998		0002
RCV SOFRR PAY 4.20 05/15/2028 USD/USD	256746AH1	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	05/15/2028		20,000,000	SOFRR 1.93 (4.2)			316,600	1,409,493		1,409,493	321,673				196,894		0002
RCV SOFRR PAY 3.81 03/07/2028 USD/USD	19108#AA5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	03/07/2028		20,000,000	SOFRR 1.58 (3.81)			335,125	1,384,767		1,384,767	297,877				192,033		0002
RCV SOFRR PAY 3.95 03/15/2029 USD/USD	59523UAQ0	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2023	03/15/2029		15,000,000	SOFRR 1.66 (3.95)			241,076	1,191,347		1,191,347	287,224				162,762		0002
RCV SOFRR PAY 4.30 02/15/2029 USD/USD	22822VAL5	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	02/15/2029		15,000,000	SOFRR 2.08 (4.3)			241,553	1,233,735		1,233,735	277,555				161,431		0002
RCV SOFRR PAY 4.91 08/03/2028 USD/USD	13215#AA8	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/30/2023	08/03/2028		13,000,000	SOFRR 2.79 (4.91)			216,109	1,031,484		1,031,484	210,205				131,549		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV SOFRR PAY 4.38 03/15/2029 USD/USD	571748BG6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	03/15/2029		20,000,000	SOFRR 2.26 (4.38)			331,800	1,745,595		1,745,595	365,729				217,016		0002
RCV SOFRR PAY 3.88 02/01/2028 USD/USD	30216JAC9	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	02/01/2028		25,000,000	SOFRR 1.8 (3.88)			420,086	1,833,221		1,833,221	350,602				236,900		0002
RCV SOFRR PAY 4.55 07/15/2028 USD/USD	682680AU7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	07/15/2028		15,000,000	SOFRR 2.44 (4.55)			260,579	1,188,686		1,188,686	238,906				150,820		0002
RCV SOFRR PAY 4.13 05/07/2028 USD/USD	609207AM7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	05/07/2028		15,000,000	SOFRR 1.88 (4.13)			241,743	1,066,255		1,066,255	238,475				147,252		0002
RCV SOFRR PAY 4.73 11/15/2028 USD/USD	26078JAD2	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	11/15/2028		30,000,000	SOFRR 2.41 (4.73)			469,179	2,263,387		2,263,387	542,963				313,956		0002
RCV SOFRR PAY 4.63 04/01/2029 USD/USD	59833CAC6	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	04/04/2023	04/01/2029		30,000,000	SOFRR 2.38 (4.63)			487,548	2,483,317		2,483,317	570,899				327,129		0002
RCV 3.67 PAY SOFRR 03/21/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/21/2024	03/21/2054		250,000,000	3.67 (SOFRR)			(1,193,932)	(4,108,113)		(4,108,113)	(4,108,113)				6,817,082		0002
RCV 3.91 PAY SOFRR 03/21/2034 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/21/2024	03/21/2034		200,000,000	3.91 (SOFRR)	1		(818,579)	(1,134,216)		(1,134,216)	(1,134,216)			1	3,119,097		0002
RCV 1.25 PAY SOFRR 01/19/2051 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/14/2022	01/19/2051		230,000,000	1.25 (SOFRR)	2		(5,097,511)	(94,717,495)		(94,717,495)	(12,591,915)		1,042,344	2	5,928,091		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										3		(1,963,849)	(70,849,465)	XXX	(70,849,465)	(9,627,876)		1,042,344	3	22,127,584	XXX	XXX
RCV 5.16 PAY 3.70 09/28/2032 USD/EUR	92936UA@8	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2032		25,362,500	5.16 (3.7)			166,585	(1,702,752)		(1,702,752)	143,035	814,365			364,287		0004
RCV 5.82 PAY 2.14 09/13/2052 USD/JPY	001055BW1	D 1	Currency	MIZUHO CAPITAL MARKETS LLC 549300IJV8X2BVHFN697	09/14/2022	09/13/2052		10,005,718	5.82 (2.14)			197,540	2,465,906		2,465,906	421,317	1,223,338			265,786		0004
RCV 5.82 PAY 2.14 09/13/2052 USD/JPY	001055BW1	D 1	Currency	MIZUHO CAPITAL MARKETS LLC 549300IJV8X2BVHFN697	09/14/2022	09/13/2052		15,008,576	5.82 (2.14)			296,309	3,698,860		3,698,860	631,975	1,835,007			398,679		0004
RCV 7.66 PAY 6.04 10/30/2027 USD/EUR	T0149@AA7	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/26/2022	10/30/2027		9,683,000	7.66 (6.04)			50,324	(1,173,841)		(1,173,841)	73,800	325,746			88,405		0004
RCV 7.66 PAY 6.04 10/30/2027 USD/EUR	T0149@AA7	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/26/2022	10/30/2027		19,366,000	7.66 (6.04)			100,649	(2,347,681)		(2,347,681)	147,600	651,492			176,811		0004
RCV 6.28 PAY 6.07 11/09/2037 USD/GBP	G0369@BH8	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/09/2022	11/09/2037		6,957,000	6.28 (6.07)			(8,756)	(815,281)		(815,281)	182,786	51,447			127,191		0004
RCV 6.28 PAY 6.07 11/09/2037 USD/GBP	G0369@BH8	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/09/2022	11/09/2037		11,595,000	6.28 (6.07)			(14,593)	(1,358,802)		(1,358,802)	304,644	85,745			211,985		0004
RCV 7.23 PAY 6.61 06/30/2043 USD/EUR	E5000*AB0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/31/2023	06/30/2043		10,863,000	7.23 (6.61)			38,910	(711,096)		(711,096)	199,846	325,746			236,822		0004
RCV 7.23 PAY 6.61 06/30/2043 USD/EUR	E5000*AB0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/31/2023	06/30/2043		10,863,000	7.23 (6.61)			38,910	(711,096)		(711,096)	199,846	325,746			236,822		0004
RCV 7.92 PAY 7.22 06/30/2047 USD/EUR	E5000*AC8	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/31/2023	06/30/2047		16,294,500	7.92 (7.22)			65,455	(1,736,290)		(1,736,290)	424,140	488,619			390,845		0004
RCV 7.92 PAY 7.22 06/30/2047 USD/EUR	E5000*AC8	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/31/2023	06/30/2047		16,294,500	7.92 (7.22)			65,455	(1,736,290)		(1,736,290)	424,140	488,619			390,845		0004
RCV 0.00 PAY 0.00 06/01/2063 GBP/USD	PENSION LIABILITY	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/23/2023	06/01/2063		136,015,075	0 (0)			(17,073)	3,592,638		3,592,638		(316,470)			4,244,085		0004
RCV 6.66 PAY 6.42 12/14/2035 USD/GBP	G4569#AD6	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/14/2023	12/14/2035		18,289,500	6.66 (6.42)			(5,242)	(886,990)		(886,990)	353,828	128,617			309,614		0004
RCV 6.76 PAY 5.00 02/01/2034 USD/EUR	N4282*AK2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2024	02/01/2034		10,586,000	6.76 (5)			75,095	(40,440)		(40,440)	(390,700)	325,746			163,974		0004
RCV 6.87 PAY 5.11 02/01/2036 USD/EUR	N4282*AL0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2024	02/01/2036		21,172,000	6.87 (5.11)			149,412	(77,613)		(77,613)	(762,897)	651,492			360,504		0004
RCV 6.87 PAY 5.11 02/01/2036 USD/EUR	N4282*AL0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2024	02/01/2036		10,586,000	6.87 (5.11)			74,706	(38,806)		(38,806)	(381,448)	325,746			180,252		0004
RCV 6.62 PAY 6.27 11/28/2034 USD/GBP	G1737@AL3	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/28/2023	11/28/2034		15,350,000	6.62 (6.27)			8,745	(445,028)		(445,028)	269,803	107,181			247,739		0004
RCV 6.62 PAY 6.27 11/28/2034 USD/GBP	G1737@AL3	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/28/2023	11/28/2034		15,350,000	6.62 (6.27)			8,745	(445,028)		(445,028)	269,803	107,181			247,739		0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 6.72 PAY 6.33 11/28/2037 USD/GBP	G1737@AM1	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/28/2023	11/28/2037		11,788,800	6.72 (6.33)			8,645	(287,222)		(287,222)	238,441	82,315			215,947		0004
RCV 6.72 PAY 6.33 11/28/2037 USD/GBP	G1737@AM1	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/28/2023	11/28/2037		15,718,400	6.72 (6.33)			11,527	(382,963)		(382,963)	317,922	109,753			287,929		0004
RCV 6.72 PAY 6.33 11/28/2037 USD/GBP	G1737@AM1	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/28/2023	11/28/2037		11,788,800	6.72 (6.33)			8,645	(287,222)		(287,222)	238,441	82,315			215,947		0004
RCV 7.28 PAY 6.74 02/12/2049 USD/GBP	G7590#AD2	D 1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/12/2024	02/12/2049		12,440,000	7.28 (6.74)			20,747	311,162		311,162	235,613	85,745			308,742		0004
RCV 7.28 PAY 6.74 02/12/2049 USD/GBP	G7590#AD2	D 1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/12/2024	02/12/2049		18,660,000	7.28 (6.74)			31,120	466,744		466,744	353,419	128,617			463,114		0004
RCV 6.48 PAY 5.91 12/31/2028 USD/CAD	C0457*AA3	D 1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	12/12/2023	12/31/2028		11,010,627	6.48 (5.91)			36,647	7,512		7,512	(42,670)	360,765			116,874		0004
RCV 6.48 PAY 5.91 12/31/2028 USD/CAD	C0457*AA3	D 1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	12/12/2023	12/31/2028		25,691,462	6.48 (5.91)			85,510	17,528		17,528	(99,564)	841,786			272,706		0004
RCV SOFRR PAY 4.10 01/14/2032 USD/JPY	M60170AK9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/29/2024	01/14/2032		50,847,458	SOFRR 4.69 (4.1)			1,487,583	6,120,106		6,120,106	1,785,731	4,334,375			698,353		0004
RCV 6.20 PAY 4.73 04/08/2036 USD/SEK	W7000#AE6	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/08/2024	04/08/2036		19,342,360	6.2 (4.73)			69,417	157,828		157,828	(311,932)	469,760			331,946		0004
RCV 6.31 PAY 4.84 04/08/2039 USD/SEK	W7000#AF3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/08/2024	04/08/2039		19,342,360	6.31 (4.84)			69,685	(303,139)		(303,139)	(772,899)	469,760			371,817		0004
RCV 6.28 PAY 5.98 03/27/2049 USD/GBP	G6904#AA1	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2024	03/27/2049		17,843,000	6.28 (5.98)			15,977	435,708		435,708	295,708	140,000			443,894		0004
RCV 6.16 PAY 5.61 09/30/2042 USD/CAD	PPGKBVKD7	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	09/30/2042		14,609,204	6.16 (5.61)			4,001	(74,388)		(74,388)	(62,632)	(11,756)			312,164		0004
RCV 6.19 PAY 5.61 03/30/2047 USD/CAD	PPGGLUEB8	D 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/13/2024	03/30/2047		14,609,204	6.19 (5.61)			4,240	(76,192)		(76,192)	(64,436)	(11,756)			348,496		0004
RCV 6.46 PAY 5.86 06/30/2049 USD/CAD	PPGLBV6T6	D 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/13/2024	06/30/2049		10,956,903	6.46 (5.86)			3,291	(61,819)		(61,819)	(53,002)	(8,817)			274,013		0004
RCV 6.57 PAY 5.93 07/10/2034 USD/CAD	BOND PORTFOLIO HEDGE	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/10/2024	07/10/2034		39,453,496	6.57 (5.93)				(132,930)		(132,930)	(109,834)	(23,096)			624,839		0004
RCV 3.85 PAY 4.88 06/28/2027 USD/AUD	BOND PORTFOLIO HEDGE	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/27/2015	06/28/2027		8,237,310	3.85 (4.88)			32,801	805,771		805,771	(3,085)	114,316			71,272		0004
RCV 3.77 PAY 1.92 06/01/2026 USD/EUR	K2162@AG1	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/01/2016	06/01/2026		5,665,500	3.77 (1.92)			54,928	316,827		316,827	(21,696)	162,875			39,257		0004
RCV 3.77 PAY 1.92 06/01/2026 USD/EUR	K2162@AG1	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/01/2016	06/01/2026		11,331,000	3.77 (1.92)			109,857	633,653		633,653	(43,392)	325,751			78,515		0004
RCV 3.13 PAY 2.14 09/22/2031 USD/GBP	G9851*AC8	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/22/2016	09/22/2031		10,502,400	3.13 (2.14)			54,885	825,966		825,966	28,210	68,173			141,226		0004
RCV 3.20 PAY 1.34 10/31/2026 USD/EUR	031100H@2	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/31/2016	10/31/2026		16,527,000	3.2 (1.34)			157,796	511,065		511,065	(69,932)	488,619			126,326		0004
RCV 3.20 PAY 1.34 10/31/2026 USD/EUR	031100H@2	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/31/2016	10/31/2026		16,527,000	3.2 (1.34)			157,796	511,065		511,065	(69,932)	488,619			126,326		0004
RCV 3.32 PAY 1.53 10/31/2028 USD/EUR	031100H#0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/31/2016	10/31/2028		11,018,000	3.32 (1.53)			101,728	401,901		401,901	(46,848)	325,746			114,764		0004
RCV 3.46 PAY 2.76 02/20/2032 USD/GBP	G1591#AZ5	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/15/2017	02/20/2032		12,240,000	3.46 (2.76)			38,418	(29,520)		(29,520)	94,473	85,745			169,233		0004
RCV 3.95 PAY 1.83 12/08/2028 USD/EUR	N5276#AB3	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/08/2016	12/08/2028		11,114,250	3.95 (1.83)			115,858	124,501		124,501	(49,377)	342,033			117,146		0004
RCV 3.95 PAY 1.83 12/08/2028 USD/EUR	N5276#AB3	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/08/2016	12/08/2028		11,114,250	3.95 (1.83)			115,858	124,501		124,501	(49,377)	342,033			117,146		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	BOND PORTFOLIO HEDGE	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	08/15/2017	08/15/2032		34,029,969	5.35 (5.21)			33,495	(631,011)		(631,011)		1,137,127			485,196		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	BOND PORTFOLIO HEDGE	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	08/15/2017	08/15/2032		45,373,291	5.35 (5.21)			44,659	(841,348)		(841,348)		1,516,169			646,928		0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	BOND PORTFOLIO HEDGE	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	08/15/2017	08/15/2032		58,586,262	5.35 (5.21)			57,664	(1,086,353)		(1,086,353)		1,957,687			835,317		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	BOND PORTFOLIO HEDGE	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	08/15/2017	08/15/2032		11,343,323	5.35 (5.21)			11,165	(210,337)		(210,337)		379,042			161,732		0004
RCV 3.90 PAY 1.87 08/15/2027 USD/EUR	N7411#AD1	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/15/2017	08/15/2027		11,160,000	3.9 (1.87)			119,486	568,986		568,986	(55,958)	325,746			98,658		0004
RCV 3.90 PAY 1.87 08/15/2027 USD/EUR	N7411#AD1	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/15/2017	08/15/2027		11,160,000	3.9 (1.87)			119,486	568,986		568,986	(55,958)	325,746			98,658		0004
RCV 3.90 PAY 1.87 08/15/2027 USD/EUR	N7411#AD1	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/15/2017	08/15/2027		11,160,000	3.9 (1.87)			119,486	568,986		568,986	(55,958)	325,746			98,658		0004
RCV 3.97 PAY 2.02 09/07/2027 USD/EUR	887389E@9	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/07/2017	09/07/2027		6,464,150	3.97 (2.02)			68,916	624,211		624,211	(34,959)	179,160			57,718		0004
RCV 3.97 PAY 2.02 09/07/2027 USD/EUR	887389E@9	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/07/2017	09/07/2027		6,464,150	3.97 (2.02)			68,916	624,211		624,211	(34,959)	179,160			57,718		0004
RCV 4.15 PAY 3.07 10/31/2029 USD/GBP	G7304*AB7	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/31/2017	10/31/2029		6,640,000	4.15 (3.07)			40,378	569,992		569,992	7,824	42,872			76,718		0004
RCV 4.31 PAY 3.18 10/31/2032 USD/GBP	G7304*AC5	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/31/2017	10/31/2032		13,278,000	4.31 (3.18)			83,919	1,416,652		1,416,652	32,742	85,745			191,756		0004
RCV 4.31 PAY 3.18 10/31/2032 USD/GBP	G7304*AC5	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/31/2017	10/31/2032		39,834,000	4.31 (3.18)			251,757	4,249,955		4,249,955	98,225	257,234			575,269		0004
RCV 3.89 PAY 1.81 11/01/2027 USD/EUR	372460D@1	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/30/2017	11/01/2027		11,774,000	3.89 (1.81)			132,979	1,206,030		1,206,030	(74,180)	325,746			107,584		0004
RCV 3.89 PAY 1.81 11/01/2027 USD/EUR	372460D@1	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/30/2017	11/01/2027		23,548,000	3.89 (1.81)			265,958	2,412,059		2,412,059	(148,360)	651,492			215,169		0004
RCV 3.93 PAY 2.54 02/26/2028 USD/GBP	G7997@AJ0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/26/2018	02/26/2028		14,180,000	3.93 (2.54)			118,107	2,019,348		2,019,348	(55,845)	85,745			135,645		0004
RCV 3.93 PAY 2.54 02/26/2028 USD/GBP	G7997@AJ0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/26/2018	02/26/2028		14,180,000	3.93 (2.54)			118,107	2,019,348		2,019,348	(55,845)	85,745			135,645		0004
RCV 3.82 PAY 2.45 04/24/2028 USD/GBP	G8781@AD1	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	03/22/2018	04/24/2028		14,227,000	3.82 (2.45)			117,361	2,073,238		2,073,238	(41,958)	85,745			139,017		0004
RCV 3.93 PAY 2.55 03/22/2030 USD/GBP	G8781@AE9	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/22/2018	03/22/2030		14,225,000	3.93 (2.55)			118,379	2,288,176		2,288,176	(22,884)	85,745			170,237		0004
RCV 4.03 PAY 2.62 03/22/2033 USD/GBP	G8781@AF6	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	03/22/2018	03/22/2033		7,113,500	4.03 (2.62)			60,559	1,326,915		1,326,915	2,037	42,872			105,099		0004
RCV 4.12 PAY 2.66 06/19/2028 USD/GBP	G1591#BC5	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/05/2018	06/19/2028		11,144,000	4.12 (2.66)			94,648	1,481,958		1,481,958	(38,864)	68,596			111,058		0004
RCV 4.30 PAY 2.69 04/16/2028 USD/GBP	G7178*AE4	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/07/2018	04/16/2028		7,764,600	4.3 (2.69)			136,181	379,862		379,862	(34,234)	35,678			75,653		0004
RCV 4.45 PAY 2.95 11/07/2033 USD/GBP	G8056*AJ8	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/07/2018	11/07/2033		14,230,700	4.45 (2.95)			113,091	1,680,273		1,680,273	34,689	94,319			217,707		0004
RCV 4.45 PAY 2.95 11/07/2033 USD/GBP	G8056*AJ8	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/07/2018	11/07/2033		14,230,700	4.45 (2.95)			113,091	1,680,273		1,680,273	34,689	94,319			217,707		0004
RCV 4.97 PAY 3.42 08/30/2033 USD/GBP	G7304*AF8	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/30/2018	08/30/2033		6,336,000	4.97 (3.42)			48,714	636,052		636,052	946,977	(881,727)			95,947		0004
RCV 4.97 PAY 3.42 08/30/2033 USD/GBP	G7304*AF8	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/30/2018	08/30/2033		6,336,000	4.97 (3.42)			48,714	636,052		636,052	946,977	(881,727)			95,947		0004
RCV 4.81 PAY 3.22 10/19/2025 USD/GBP	G2903@AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/19/2018	10/19/2025		23,675,400	4.81 (3.22)			209,995	1,298,432		1,298,432	(156,702)	154,341			135,184		0004
RCV 4.81 PAY 3.22 10/19/2025 USD/GBP	G2903@AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/19/2018	10/19/2025		23,675,400	4.81 (3.22)			209,995	1,298,432		1,298,432	(156,702)	154,341			135,184		0004
RCV 4.77 PAY 3.25 10/16/2028 USD/GBP	G3056@AG3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/16/2018	10/16/2028		5,674,461	4.77 (3.25)			45,323	498,530		498,530	35,678	37,307			58,825		0004
RCV 4.77 PAY 3.25 10/16/2028 USD/GBP	G3056@AG3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/16/2018	10/16/2028		5,674,461	4.77 (3.25)			45,323	498,530		498,530	35,678	37,307			58,825		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.40 PAY 2.97 01/10/2031 USD/GBP	G6655@AB2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031		16,525,000	4.4 (2.97)			128,337	1,777,623		1,777,623	12,370	107,181			211,207		0004
RCV 4.40 PAY 2.97 01/10/2031 USD/GBP	G6655@AB2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031		16,525,000	4.4 (2.97)			128,337	1,777,623		1,777,623	12,370	107,181			211,207		0004
RCV 4.41 PAY 3.00 02/06/2031 USD/GBP	G0369@BC9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/06/2019	02/06/2031		16,525,000	4.41 (3)			131,446	1,770,432		1,770,432	13,240	107,181			212,400		0004
RCV 4.41 PAY 3.00 02/06/2031 USD/GBP	G0369@BC9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/06/2019	02/06/2031		16,525,000	4.41 (3)			131,446	1,770,432		1,770,432	13,240	107,181			212,400		0004
RCV 4.29 PAY 1.83 01/24/2031 USD/EUR	N8505#AB0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/24/2019	01/24/2031		22,814,000	4.29 (1.83)			295,120	2,610,583		2,610,583	(200,742)	651,492			292,442		0004
RCV 4.29 PAY 1.83 01/24/2031 USD/EUR	N8505#AB0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/24/2019	01/24/2031		22,814,000	4.29 (1.83)			295,120	2,610,583		2,610,583	(200,742)	651,492			292,442		0004
RCV 5.11 PAY 3.52 01/15/2034 USD/GBP	G6428#AB6	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/15/2019	01/15/2034		7,989,375	5.11 (3.52)			64,473	925,996		925,996	25,330	53,590			123,453		0004
RCV 5.11 PAY 3.52 01/15/2034 USD/GBP	G6428#AB6	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/15/2019	01/15/2034		15,978,750	5.11 (3.52)			128,946	1,851,992		1,851,992	50,660	107,181			246,905		0004
RCV 5.11 PAY 3.52 01/15/2034 USD/GBP	G6428#AB6	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/15/2019	01/15/2034		7,989,375	5.11 (3.52)			64,473	925,996		925,996	25,330	53,590			123,453		0004
RCV 4.77 PAY 3.45 10/16/2028 USD/GBP	G3056@AK4	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/13/2019	10/16/2028		5,684,903	4.77 (3.45)			41,618	461,384		461,384	35,739	37,307			58,933		0004
RCV 4.77 PAY 3.45 10/16/2028 USD/GBP	G3056@AK4	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/13/2019	10/16/2028		5,684,903	4.77 (3.45)			41,618	461,384		461,384	35,739	37,307			58,933		0004
RCV 4.31 PAY 2.89 03/19/2034 USD/GBP	G1746#AC0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/19/2019	03/19/2034		12,818,000	4.31 (2.89)			93,062	1,371,186		1,371,186	37,564	85,745			199,847		0004
RCV 4.49 PAY 2.99 03/19/2039 USD/GBP	G1746#AD8	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/19/2019	03/19/2039		11,536,200	4.49 (2.99)			88,375	1,792,021		1,792,021	43,193	77,170			221,348		0004
RCV 4.49 PAY 2.99 03/19/2039 USD/GBP	G1746#AD8	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/19/2019	03/19/2039		12,818,000	4.49 (2.99)			98,194	1,991,134		1,991,134	47,993	85,745			245,942		0004
RCV 4.87 PAY 3.25 04/03/2049 USD/GBP	G9310@AB3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/03/2019	04/03/2049		13,102,000	4.87 (3.25)			115,488	3,463,581		3,463,581	57,329	85,745			326,075		0004
RCV 4.87 PAY 3.25 04/03/2049 USD/GBP	G9310@AB3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/03/2019	04/03/2049		6,551,000	4.87 (3.25)			57,744	1,731,790		1,731,790	28,664	42,872			163,037		0004
RCV 4.87 PAY 3.25 04/03/2049 USD/GBP	G9310@AB3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/03/2019	04/03/2049		13,102,000	4.87 (3.25)			115,488	3,463,581		3,463,581	57,329	85,745			326,075		0004
RCV 4.46 PAY 2.11 07/15/2031 USD/EUR	G8401*AN1	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/15/2031		10,670,719	4.46 (2.11)			132,159	1,144,721		1,144,721	(83,336)	306,332			141,602		0004
RCV 4.27 PAY 2.22 07/30/2049 USD/EUR	L8749#AA0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/30/2019	07/30/2049		13,184,453	4.27 (2.22)			139,569	1,547,059		1,547,059	(143,391)	380,170			330,261		0004
RCV 5.12 PAY 2.70 04/24/2029 USD/EUR	F2977#AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/24/2019	04/24/2029		11,226,000	5.12 (2.7)			144,504	930,409		930,409	(66,577)	325,746			123,220		0004
RCV 5.12 PAY 2.70 04/24/2029 USD/EUR	F2977#AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/24/2019	04/24/2029		33,678,000	5.12 (2.7)			433,512	2,791,226		2,791,226	(199,731)	977,238			369,660		0004
RCV 5.12 PAY 2.70 04/24/2029 USD/EUR	F2977#AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/24/2019	04/24/2029		11,226,000	5.12 (2.7)			144,504	930,409		930,409	(66,577)	325,746			123,220		0004
RCV 4.37 PAY 1.86 05/02/2029 USD/EUR	F1068#AH0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/02/2019	05/02/2029		15,716,400	4.37 (1.86)			206,159	1,072,539		1,072,539	(111,455)	456,044			172,900		0004
RCV 4.37 PAY 1.86 05/02/2029 USD/EUR	F1068#AH0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/02/2019	05/02/2029		23,574,600	4.37 (1.86)			309,239	1,608,808		1,608,808	(167,183)	684,067			259,350		0004
RCV 3.94 PAY 2.73 05/22/2034 USD/GBP	756109A*5	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/20/2019	05/22/2034		24,738,000	3.94 (2.73)			157,828	2,602,748		2,602,748	91,522	162,915			389,155		0004
RCV 3.94 PAY 2.73 05/22/2034 USD/GBP	756109A*5	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/20/2019	05/22/2034		24,738,000	3.94 (2.73)			157,828	2,602,748		2,602,748	91,522	162,915			389,155		0004
RCV 6.66 PAY 5.30 05/02/2031 USD/GBP	G4379#AB0-002	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2023	05/02/2031		16,123,818	6.66 (5.3)			122,443	1,399,009		1,399,009	56,228	107,007			210,863		0003
RCV 6.66 PAY 5.30 05/02/2031 USD/GBP	G4379#AB0-002	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/20/2019	05/02/2031		8,061,909	6.66 (5.3)			61,222	699,504		699,504	28,114	53,504			105,432		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.94 PAY 1.55 05/31/2029 USD/EUR	N6587*AA1	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/28/2019	05/31/2029		5,607,000	3.94 (1.55)			68,701	455,627		455,627	(42,324)	162,873			62,188		0004
RCV 4.05 PAY 1.74 06/02/2031 USD/EUR	N6587*AB9	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/28/2019	06/02/2031		8,970,400	4.05 (1.74)			106,651	836,792		836,792	(71,536)	260,597			118,039		0004
RCV 4.16 PAY 1.95 05/31/2034 USD/EUR	N6587*AC7	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/28/2019	05/31/2034		11,214,000	4.16 (1.95)			127,962	1,215,370		1,215,370	(103,854)	325,746			176,628		0004
0	59156RBX5	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/23/2019	05/23/2034		10,051,170	4.37 (1.19)			179,317	2,975,925		2,975,925	(125,010)	961,194			158,137		0004
RCV 4.61 PAY 1.39 05/23/2039 USD/JPY	59156RBY3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/23/2019	05/23/2039		10,052,088	4.61 (1.39)			184,421	3,188,420		3,188,420	(157,731)	961,194			194,035		0004
RCV 4.01 PAY 2.71 06/27/2039 USD/GBP	G6655@AC0	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	06/26/2019	06/27/2039		15,188,400	4.01 (2.71)			98,291	1,873,684		1,873,684	142,080	102,894			294,122		0004
RCV 3.75 PAY 1.15 08/14/2031 USD/JPY	219350BM6	D 1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZL0RGWGDTN03	08/14/2019	08/14/2031		10,011,334	3.75 (1.15)			151,006	2,803,382		2,803,382	(80,118)	926,242			133,624		0004
RCV 3.75 PAY 1.15 08/14/2031 USD/JPY	219350BM6	D 1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZL0RGWGDTN03	08/14/2019	08/14/2031		15,489,233	3.75 (1.15)			233,632	4,337,307		4,337,307	(123,957)	1,433,054			206,740		0004
RCV 3.66 PAY 2.69 11/06/2029 USD/GBP	G7000#AA2	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	11/06/2019	11/06/2029		18,204,000	3.66 (2.69)			80,528	(93,630)		(93,630)	111,531	128,617			210,651		0004
RCV 3.88 PAY 2.87 11/06/2031 USD/GBP	G7000#AB0	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	11/06/2019	11/06/2031		18,204,000	3.88 (2.87)			83,194	127,444		127,444	152,326	128,617			246,867		0004
RCV 3.97 PAY 2.79 01/18/2050 USD/GBP	G9000#AD2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2019	01/18/2050		12,743,850	3.97 (2.79)			67,168	998,481		998,481	128,941	90,032			322,207		0004
RCV 3.97 PAY 2.79 01/18/2050 USD/GBP	G9000#AD2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2019	01/18/2050		29,735,650	3.97 (2.79)			156,726	2,329,789		2,329,789	300,863	210,075			751,816	0	0004
RCV 3.88 PAY 3.79 07/16/2029 USD/AUD	Q5433#AA2-001	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/23/2019	07/16/2029		14,600,875	3.88 (3.79)			23,087	594,572		594,572	(121,128)	300,741			164,001	0	0003
RCV 3.88 PAY 3.79 07/16/2029 USD/AUD	Q5433#AA2-001	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/23/2019	07/16/2029		14,600,875	3.88 (3.79)			23,087	594,572		594,572	(121,128)	300,741			164,001	0	0003
RCV 4.61 PAY 2.30 12/31/2038 USD/EUR	BOND PORTFOLIO HEDGE	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/10/2019	12/31/2038		4,605,038	4.61 (2.3)			60,111	402,821		402,821	(43,752)	137,439			87,715	0	0004
RCV 4.61 PAY 2.30 12/31/2038 USD/EUR	BOND PORTFOLIO HEDGE	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/10/2019	12/31/2038		4,605,038	4.61 (2.3)			60,111	402,821		402,821	(43,752)	137,439			87,715	0	0004
RCV 3.28 PAY 2.37 01/16/2035 USD/GBP	G7349#AA2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/16/2020	01/16/2035		9,624,750	3.28 (2.37)			46,356	694,343		694,343	54,984	64,309			156,335	0	0004
RCV 3.36 PAY 1.01 12/11/2029 USD/CHF	116794B@6	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/11/2019	12/11/2029		19,034,262	3.36 (1.01)			213,653	(3,274,157)		(3,274,157)	(557,146)	1,442,093			222,222	0	0004
RCV 3.50 PAY 2.20 01/23/2030 USD/SEK	W7000#AA4	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	01/21/2020	01/23/2030		14,920,601	3.5 (2.2)			120,928	1,401,945		1,401,945	(296,321)	687,071			176,067	0	0004
RCV 3.50 PAY 2.20 01/23/2030 USD/SEK	W7000#AA4	D 1	Currency	NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	01/21/2020	01/23/2030		14,920,601	3.5 (2.2)			120,928	1,401,945		1,401,945	(296,321)	687,071			176,067	0	0004
RCV 4.06 PAY 3.16 03/31/2037 USD/GBP	G8059#AB8-001	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/18/2020	03/31/2037		9,396,789	4.06 (3.16)			54,199	796,861		796,861	38,074	58,044			167,825	0	0003
RCV 4.06 PAY 3.16 03/31/2037 USD/GBP	G8059#AB8-001	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/18/2020	03/31/2037		4,698,394	4.06 (3.16)			27,099	398,431		398,431	19,037	29,022			83,912	0	0003
RCV 4.00 PAY 1.96 06/20/2026 USD/EUR	G0488*AA2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/01/2020	06/20/2026		23,876,000	4 (1.96)			247,621	698,937		698,937	(105,833)	709,045			167,668	0	0004
RCV 4.00 PAY 1.96 06/20/2026 USD/EUR	G0488*AA2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/01/2020	06/20/2026		15,000,000	4 (1.96)			155,567	439,104		439,104	(66,489)	445,454			105,337	0	0004
RCV 4.00 PAY 1.96 06/20/2026 USD/EUR	G0488*AA2	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/01/2020	06/20/2026		5,000,000	4 (1.96)			51,856	146,368		146,368	(22,163)	148,485			35,112	0	0004
RCV 2.88 PAY 2.09 05/14/2030 USD/GBP	G1591#BG6	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2030		13,011,000	2.88 (2.09)			56,352	697,841		697,841	41,069	85,745			157,669	0	0004
RCV 3.01 PAY 2.19 05/14/2032 USD/GBP	G1591#BH4	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2032		6,505,500	3.01 (2.19)			29,108	408,166		408,166	29,359	42,872			91,290	0	0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.34 PAY 2.50 03/27/2035 USD/GBP	G0691*AD9	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/25/2020	03/27/2035		25,740,000	3.34 (2.5)			115,465	1,779,788		1,779,788	175,503	171,490			421,877	0	0004
RCV 3.34 PAY 2.50 03/27/2035 USD/GBP	G0691*AD9	D 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/25/2020	03/27/2035		12,870,000	3.34 (2.5)			57,732	889,894		889,894	87,751	85,745			210,939	0	0004
RCV 3.36 PAY 2.49 03/05/2040 USD/GBP	G2554#AC9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/03/2020	03/05/2040		12,951,000	3.36 (2.49)			60,724	1,272,253		1,272,253	93,628	85,745			256,502	0	0004
RCV 3.54 PAY 2.60 03/03/2045 USD/GBP	G2554#AD7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/03/2020	03/03/2045		25,902,000	3.54 (2.6)			130,901	3,296,576		3,296,576	213,183	171,490			589,059	0	0004
RCV 3.54 PAY 2.60 03/03/2045 USD/GBP	G2554#AD7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/03/2020	03/03/2045		12,951,000	3.54 (2.6)			65,451	1,648,288		1,648,288	106,592	85,745			294,530	0	0004
RCV 3.74 PAY 2.30 12/31/2038 USD/EUR	BOND PORTFOLIO HEDGE	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/27/2020	12/31/2038		1,319,636	3.74 (2.3)			13,715	68,449		68,449	(4,439)	36,961			25,136	0	0004
RCV 2.82 PAY 1.59 12/11/2030 USD/EUR	G5264#AM1	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/11/2020	12/11/2030		15,471,300	2.82 (1.59)			107,263	1,260,730		1,260,730	(63,439)	423,470			196,492	0	0004
RCV 2.82 PAY 1.59 12/11/2030 USD/EUR	G5264#AM1	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/11/2020	12/11/2030		15,471,300	2.82 (1.59)			107,263	1,260,730		1,260,730	(63,439)	423,470			196,492	0	0004
RCV 2.93 PAY 1.66 12/13/2032 USD/EUR	G5264#AN9	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/11/2020	12/13/2032		19,041,600	2.93 (1.66)			136,005	1,584,149		1,584,149	(101,369)	521,194			276,927	0	0004
RCV 2.77 PAY 1.45 10/29/2032 USD/EUR	L9619@AA7	D 1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/28/2020	10/29/2032		15,842,250	2.77 (1.45)			116,054	1,186,769		1,186,769	(88,419)	439,757			228,713	0	0004
RCV 3.08 PAY 1.70 10/29/2035 USD/EUR	L9619@AB5	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/28/2020	10/29/2035		12,325,950	3.08 (1.7)			95,572	1,035,760		1,035,760	(100,326)	342,033			207,510	0	0004
RCV 3.47 PAY 1.98 10/29/2040 USD/EUR	L9619@AC3	D 1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/28/2020	10/29/2040		21,121,200	3.47 (1.98)			177,905	2,181,160		2,181,160	(228,372)	586,343			426,921	0	0004
RCV 3.75 PAY 4.07 06/30/2042 USD/AUD	Q8806@AA7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/22/2020	06/30/2042		15,330,392	3.75 (4.07)			36,360	1,312,647		1,312,647	(153,465)	290,872			325,306	0	0004
RCV 3.75 PAY 4.07 06/30/2042 USD/AUD	Q8806@AA7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/22/2020	06/30/2042		20,440,523	3.75 (4.07)			48,481	1,750,196		1,750,196	(204,620)	387,830			433,741	0	0004
RCV 3.75 PAY 4.07 06/30/2042 USD/AUD	Q8806@AA7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/22/2020	06/30/2042		15,330,392	3.75 (4.07)			36,360	1,312,647		1,312,647	(153,465)	290,872			325,306	0	0004
RCV 2.82 PAY 2.10 01/21/2033 USD/GBP	G2962#AC5	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/21/2021	01/21/2033		12,222,000	2.82 (2.1)			53,009	1,160,166		1,160,166	42,971	77,170			178,867	0	0004
RCV 2.82 PAY 2.10 01/21/2033 USD/GBP	G2962#AC5	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/21/2021	01/21/2033		12,222,000	2.82 (2.1)			53,009	1,160,166		1,160,166	42,971	77,170			178,867	0	0004
RCV 2.73 PAY 1.24 01/21/2031 USD/EUR	G2962#AB7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2031		11,025,000	2.73 (1.24)			91,022	1,307,124		1,307,124	(73,287)	293,171			141,236	0	0004
RCV 5.16 PAY 2.95 06/30/2042 USD/EUR	R7000*AA4	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/22/2021	06/30/2042		5,745,774	5.16 (2.95)			81,691	971,603		971,603	(55,745)	153,897			121,923	0	0004
RCV 5.16 PAY 2.95 06/30/2042 USD/EUR	R7000*AA4	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/22/2021	06/30/2042		5,745,774	5.16 (2.95)			81,691	971,603		971,603	(55,745)	153,897			121,923	0	0004
RCV 5.16 PAY 2.95 06/30/2042 USD/EUR	R7000*AA4	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/22/2021	06/30/2042		5,745,774	5.16 (2.95)			81,691	971,603		971,603	(55,745)	153,897			121,923	0	0004
RCV 4.25 PAY 2.02 04/15/2041 USD/EUR	F1000#AD0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/13/2021	04/15/2041		9,234,900	4.25 (2.02)			112,261	2,017,578		2,017,578	(159,007)	252,453			189,275	0	0004
RCV 4.25 PAY 2.02 04/15/2041 USD/EUR	F1000#AD0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/13/2021	04/15/2041		18,469,800	4.25 (2.02)			224,523	4,035,156		4,035,156	(318,015)	504,906			378,549	0	0004
RCV 4.25 PAY 2.02 04/15/2041 USD/EUR	F1000#AD0	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/13/2021	04/15/2041		9,234,900	4.25 (2.02)			112,261	2,017,578		2,017,578	(159,007)	252,453			189,275	0	0004
RCV 3.55 PAY 2.54 08/20/2046 USD/GBP	G3029*AB0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/19/2021	08/20/2046		11,318,400	3.55 (2.54)			73,732	2,413,738		2,413,738	26,824	68,596			266,364	0	0004
RCV 3.55 PAY 2.54 08/20/2046 USD/GBP	G3029*AB0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/19/2021	08/20/2046		16,977,600	3.55 (2.54)			110,599	3,620,608		3,620,608	40,236	102,894			399,546	0	0004
RCV 3.55 PAY 1.84 07/01/2041 USD/EUR	B7000#AA7	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/01/2021	07/01/2041		9,131,250	3.55 (1.84)			88,069	1,470,168		1,470,168	(141,612)	244,309			188,321	0	0004
RCV 3.55 PAY 1.84 07/01/2041 USD/EUR	B7000#AA7	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/01/2021	07/01/2041		18,262,500	3.55 (1.84)			176,137	2,940,336		2,940,336	(283,224)	488,619			376,643	0	0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.55 PAY 1.84 07/01/2041 USD/EUR	B7000#AA7	D 1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2021	07/01/2041		9,131,250	3.55 (1.84)			88,069	1,470,168		1,470,168	(141,612)	244,309			188,321	0	0004
RCV 2.58 PAY 2.11 09/25/2028 USD/GBP	G1320*AA2	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/23/2021	09/25/2028		6,995,000	2.58 (2.11)			24,152	695,213		695,213	9,759	42,872			72,027	0	0004
RCV 2.61 PAY 1.07 09/25/2028 USD/EUR	G1320*AE4	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/23/2021	09/25/2028		11,960,000	2.61 (1.07)			98,906	1,177,605		1,177,605	(59,770)	325,746			123,152	0	0004
RCV 2.94 PAY 1.33 09/23/2031 USD/EUR	G1320*AF1	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/23/2021	09/23/2031		13,156,000	2.94 (1.33)			115,697	1,418,650		1,418,650	(93,991)	358,321			176,942	0	0004
RCV 2.78 PAY 2.02 09/23/2036 USD/GBP	G6655@AD8	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2021	09/23/2036		27,658,000	2.78 (2.02)			130,644	3,460,772		3,460,772	56,827	171,489			483,839	0	0004
RCV 2.78 PAY 2.02 09/23/2036 USD/GBP	G6655@AD8	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2021	09/23/2036		27,658,000	2.78 (2.02)			130,644	3,460,772		3,460,772	56,827	171,489			483,839	0	0004
RCV 3.79 PAY 2.12 09/14/2045 USD/EUR	R7000#AA0	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2021	09/14/2045		11,930,636	3.79 (2.12)			131,776	1,433,047		1,433,047	(104,474)	321,997			274,806	0	0004
RCV 3.79 PAY 2.12 09/14/2045 USD/EUR	R7000#AA0	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2021	09/14/2045		19,884,394	3.79 (2.12)			217,867	2,388,411		2,388,411	(174,124)	536,662			458,010	0	0004
RCV 3.79 PAY 2.12 09/14/2045 USD/EUR	R7000#AA0	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/14/2021	09/14/2045		7,953,757	3.79 (2.12)			86,091	955,364		955,364	(69,650)	214,665			183,204	0	0004
RCV 0.26 PAY 1.89 10/26/2028 CHF/USD	PENSION LIABILITY	D 1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/26/2028		323,415,300	0.26 (1.89)			(2,638,711)	34,886,463		34,886,463		(22,770,109)			3,363,374	0	0004
RCV 0.00 PAY 0.00 11/01/2061 GBP/USD	PENSION LIABILITY	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/12/2021	11/01/2061		89,935,644	0 (0)			(68,036)	(8,393,371)		(8,393,371)		(290,795)			2,748,722	0	0004
RCV 3.72 PAY 2.90 03/31/2043 USD/GBP	G9369*AA7	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/30/2021	03/31/2043		10,558,773	3.72 (2.9)			55,803	1,202,154		1,202,154	67,331	65,696			228,675	0	0004
RCV 3.72 PAY 2.90 03/31/2043 USD/GBP	G9369*AA7	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/30/2021	03/31/2043		26,396,934	3.72 (2.9)			140,334	3,005,385		3,005,385	168,327	164,240			571,688	0	0004
RCV 3.72 PAY 2.90 03/31/2043 USD/GBP	G9369*AA7	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/30/2021	03/31/2043		15,838,160	3.72 (2.9)			84,531	1,803,231		1,803,231	100,996	98,544			343,013	0	0004
RCV 2.96 PAY 3.76 01/12/2029 USD/AUD	Q2600@AD2	D 1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	01/12/2022	01/12/2029		7,270,000	2.96 (3.76)			(15,594)	392,093		392,093	(29,518)	141,525			77,450	0	0004
RCV 3.33 PAY 4.30 01/12/2034 USD/AUD	Q2600@AF7	D 1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	01/12/2022	01/12/2034		7,270,000	3.33 (4.3)			(19,837)	334,455		334,455	(76,837)	141,525			112,288	0	0004
RCV 3.33 PAY 4.30 01/12/2034 USD/AUD	Q2600@AF7	D 1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	01/12/2022	01/12/2034		7,270,000	3.33 (4.3)			(19,837)	334,455		334,455	(76,837)	141,525			112,288	0	0004
RCV 3.33 PAY 4.30 01/12/2034 USD/AUD	Q2600@AF7	D 1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	01/12/2022	01/12/2034		7,270,000	3.33 (4.3)			(19,837)	334,455		334,455	(76,837)	141,525			112,288	0	0004
RCV 3.34 PAY 1.52 07/30/2049 USD/EUR	L8749#AD4	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/31/2022	07/30/2049		11,807,250	3.34 (1.52)			114,051	1,108,065		1,108,065	(134,271)	342,033			295,763	0	0004
RCV 3.34 PAY 1.52 07/30/2049 USD/EUR	L8749#AD4	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/31/2022	07/30/2049		11,807,250	3.34 (1.52)			114,051	1,108,065		1,108,065	(134,271)	342,033			295,763	0	0004
RCV 3.24 PAY 4.27 03/31/2039 USD/AUD	Q9396*AA3	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/13/2021	03/31/2039		10,825,500	3.24 (4.27)			(30,546)	389,750		389,750	20,470	113,767			207,943	0	0004
RCV 3.24 PAY 4.27 03/31/2039 USD/AUD	Q9396*AA3	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/13/2021	03/31/2039		14,434,000	3.24 (4.27)			(40,728)	519,667		519,667	27,294	151,689			277,258	0	0004
RCV 3.24 PAY 4.27 03/31/2039 USD/AUD	Q9396*AA3	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/13/2021	03/31/2039		14,434,000	3.24 (4.27)			(40,728)	519,667		519,667	27,294	151,689			277,258	0	0004
RCV 3.48 PAY 2.39 12/07/2051 USD/GBP	G4303*AA7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/07/2021	12/07/2051		20,040,000	3.48 (2.39)			119,122	4,104,521		4,104,521	64,862	128,617			525,021	0	0004
RCV 3.48 PAY 2.39 12/07/2051 USD/GBP	G4303*AA7	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/07/2021	12/07/2051		13,360,000	3.48 (2.39)			79,415	2,736,348		2,736,348	43,242	85,745			350,014	0	0004
RCV 4.17 PAY 3.23 12/31/2047 USD/GBP	G2018*AA7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/06/2021	12/31/2047		19,996,500	4.17 (3.23)			111,220	2,729,464		2,729,464	178,876	128,617			484,867	0	0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.17 PAY 3.23 12/31/2047 USD/GBP	G2018*AA7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/06/2021	12/31/2047		13,331,000	4.17 (3.23)			74,147	1,819,643		1,819,643	119,250	85,745			323,245	0	0004
RCV 0.00 PAY 0.00 11/01/2061 GBP/USD	PENSION LIABILITY	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/15/2021	11/01/2061		245,650,409	0 (0)			(169,496)	(24,372,195)		(24,372,195)		(754,720)			7,507,864	0	0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/29/2021	12/31/2061		14,674,081	3.47 (4.05)			(27,715)	(2,198,583)		(2,198,583)	450,450	457,290			449,472	0	0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/29/2021	12/31/2061		22,011,121	3.47 (4.05)			(41,573)	(3,297,875)		(3,297,875)	675,674	685,935			674,209	0	0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/29/2021	12/31/2061		14,674,081	3.47 (4.05)			(27,715)	(2,198,583)		(2,198,583)	450,450	457,290			449,472	0	0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/29/2021	12/31/2061		22,011,121	3.47 (4.05)			(41,572)	(3,297,875)		(3,297,875)	675,674	685,935			674,209	0	0004
RCV CDOR3 PAY SOFRR 02/01/2027 CAD/USD	PENSION LIABILITY	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2022	02/01/2027		475,096,800	CDOR3 0.38 (SOFRR 0.7)			(1,997,887)	(34,619,545)		(34,619,545)		(14,440,854)			3,824,294	0	0004
RCV 3.37 PAY 1.62 03/31/2032 USD/EUR	G2687*AB5	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/31/2022	03/31/2032		16,725,000	3.37 (1.62)			153,055	974,238		974,238	(95,726)	488,619			232,895	0	0004
RCV 4.03 PAY 4.56 06/30/2051 USD/CAD	C6802@AA0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/24/2022	06/30/2051		9,658,506	4.03 (4.56)			(1,668)	(450,067)		(450,067)	109,145	292,261			251,012	0	0004
RCV 4.03 PAY 4.56 06/30/2051 USD/CAD	C6802@AA0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/24/2022	06/30/2051		9,658,506	4.03 (4.56)			(1,668)	(450,067)		(450,067)	109,145	292,261			251,012	0	0004
RCV 4.03 PAY 4.56 06/30/2051 USD/CAD	C6802@AA0	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/24/2022	06/30/2051		19,317,011	4.03 (4.56)			(3,336)	(900,133)		(900,133)	218,289	584,523			502,023	0	0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/21/2022	06/21/2052		20,000,000	4.75 (3.77)			112,622	3,651,112		3,651,112	217,137	130,212			529,098	0	0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/21/2022	06/21/2052		30,000,000	4.75 (3.77)			168,933	5,476,669		5,476,669	325,705	195,319			793,648	0	0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/21/2022	06/21/2052		22,190,000	4.75 (3.77)			124,954	4,050,909		4,050,909	240,913	144,470			587,035	0	0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/21/2022	06/21/2052		20,000,000	4.75 (3.77)			112,622	3,651,112		3,651,112	217,137	130,212			529,098	0	0004
RCV 4.17 PAY 2.53 01/09/2032 USD/EUR	G6576*AA2	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/06/2022	01/09/2032		18,917,600	4.17 (2.53)			163,092	899,834		899,834	(52,268)	553,768			259,583	0	0004
RCV 4.19 PAY 4.52 01/09/2032 USD/NOK	G6576*AB0	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/06/2022	01/09/2032		6,354,708	4.19 (4.52)			17,700	918,513		918,513	3,967	256,398			87,198	0	0004
RCV 3.71 PAY 3.56 04/06/2032 NOK/USD	PENSION LIABILITY	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/06/2022	04/06/2032		115,848,000	3.71 (3.56)			(466,585)	(17,265,025)		(17,265,025)		(4,662,218)			1,614,886	0	0004
RCV 1.76 PAY 3.93 05/02/2029 CHF/USD	PENSION LIABILITY	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/02/2022	05/02/2029		208,724,600	1.76 (3.93)			(2,389,895)	28,172,334		28,172,334		(15,180,073)			2,296,231	0	0004
RCV 3.40 PAY 3.60 05/03/2027 HKD/USD	PENSION LIABILITY	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/03/2022	05/03/2027		63,728,500	3.4 (3.6)			(63,207)	916,375		916,375		26,807			537,089	0	0004
RCV 4.98 PAY 3.69 05/26/2046 USD/GBP	G7774*AA0	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/26/2022	05/26/2046		24,854,000	4.98 (3.69)			149,859	3,573,587		3,573,587	298,187	171,489			581,788	0	0004
RCV 4.98 PAY 3.69 05/26/2047 USD/GBP	G7774*AB8	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/26/2022	05/26/2047		24,854,000	4.98 (3.69)			149,859	3,725,250		3,725,250	303,448	171,489			594,912	0	0004
RCV 4.98 PAY 3.69 05/26/2048 USD/GBP	G7774*AC6	D 1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/26/2022	05/26/2048		24,854,000	4.98 (3.69)			149,859	3,874,222		3,874,222	310,460	171,489			607,788	0	0004
RCV 5.66 PAY 3.91 09/30/2042 USD/EUR	L5124@AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/18/2022	09/30/2042		10,580,000	5.66 (BBSW3)			88,687	20,943		20,943	19,210	325,746			226,069	0	0004
RCV 5.66 PAY 3.91 09/30/2042 USD/EUR	L5124@AA3	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/18/2022	09/30/2042		15,870,000	5.66 (BBSW3)			133,030	31,415		31,415	28,815	488,619			339,104	0	0004
RCV 0.00 PAY 0.00 06/01/2062 GBP/USD	PENSION LIABILITY	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	06/01/2062		32,440,788	0 (0)			9,768	(697,034)		(697,034)		(132,751)			999,171	0	0004
RCV 0.00 PAY 0.00 06/01/2062 GBP/USD	PENSION LIABILITY	D 1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	06/01/2062		12,976,316	0 (0)			3,907	(278,812)		(278,812)		(53,100)			399,668	0	0004
RCV 6.96 PAY 6.36 02/01/2027 USD/CAD	BOND PORTFOLIO HEDGE	D 1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/02/2007	02/01/2027		2,424,052	6.96 (6.36)			82,388	453,471		453,471		96,489			19,512	0	0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 6.96 PAY 6.36 02/01/2027 USD/CAD ...	BOND PORTFOLIO HEDGE	D 1	Currency.....	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	.01/02/2007	.02/01/2027	....	844,380	.....6.96 (6.36)	....	....	28,699	157,959	....	157,959	....	33,611	....	....	6,797	0	0004 ....
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												12,044,227	193,277,037	XXX	193,277,037	6,186,353	2,652,540			77,928,401	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										3		10,080,378	122,427,572	XXX	122,427,572	(3,441,523)	2,652,540	1,042,344	3	100,055,985	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										3		(69,074,991)	(738,427,906)	XXX	(1,256,496,284)	(217,452,660)		13,888,438	3	193,976,324	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												6,104,906	185,778,626	XXX	91,328,660	6,186,353	(25,525,237)			193,077,386	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										3		(62,970,085)	(552,649,280)	XXX	(1,165,167,624)	(211,266,307)	(25,525,237)	13,888,438	3	387,053,710	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										429,547,615	481,059,564	(73,050,463)	1,430,505,747	XXX	817,987,403	702,908,376	(28,177,777)	(347,550,068)	528	286,997,725	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										3	231,083,131	10,080,378	663,569,733	XXX	663,569,733	274,374,987	2,652,540	(108,630,232)	16,113	100,055,985	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										429,547,618	712,142,696	(62,970,085)	2,094,075,480	XXX	1,481,557,136	977,283,363	(25,525,237)	(456,180,300)	16,641	387,053,710	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of a liability ....
0002	Hedges the interest rate risk of a liability ....
0003	Hedges the currency risk of a liability ....
0004	Hedges the currency risk of an asset ....
0005	Hedges the interest rate risk of an asset ....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
....	....

STATEMENT AS OF JUNE 30, 2024 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU4	127	35,194,886	S&P 500 EMINI 09/20/2024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQOF39	06/28/2024	5,527.3412	5,521.5000	(318,794)					(133,361)	(133,361)	1,291,973	0001	50
MFSU4	781	91,149,252	MINI MSCI EAFE 09/20/2024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/20/2024	ICE 5493004R83R1LVX2IL36	06/28/2024	2,347.9691	2,343.2000	124,972					352,708	352,708	7,945,124	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(193,822)					219,347	219,347	9,237,097	XXX	XXX
1579999999. Subtotal - Long Futures												(193,822)					219,347	219,347	9,237,097	XXX	XXX
ESU4	5,426	1,492,929,309	S&P 500 EMINI 09/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQOF39		45,471.0000	5,517.8404	6,758,537					(5,053,641)	(5,053,641)	55,198,778	0001	50
MESU4	1,809	97,625,821	MINI MSCI EMG MKT 09/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index	09/20/2024	ICE 5493004R83R1LVX2IL36		45,471.0000	1,084.6099	(185,065)					(801,869)	(801,869)	18,402,984	0001	50
MFSU4	2,663	310,286,675	MINI MSCI EAFE 09/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index	09/20/2024	ICE 5493004R83R1LVX2IL36		45,457.0000	2,330.3543	(426,080)					(1,710,405)	(1,710,405)	27,090,738	0001	50
RTYU4	2,759	279,993,087	EMINI RUSSELL 2000 09/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQOF39		45,471.0000	2,047.4683	(672,202)					(4,873,663)	(4,873,663)	28,067,347	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												5,475,190					(12,439,578)	(12,439,578)	128,759,847	XXX	XXX
1649999999. Subtotal - Short Futures												5,475,190					(12,439,578)	(12,439,578)	128,759,847	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												5,281,368					(12,220,231)	(12,220,231)	137,996,944	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												5,281,368					(12,220,231)	(12,220,231)	137,996,944	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC	6,333,028	(4,764,356)	1,568,672
MERRILL LYNCH PIERCE FENNER & SMITH INC	29,789,765	(18,212,252)	11,577,513
Total Net Cash Deposits	36,122,793	(22,976,608)	13,146,185

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		13,146,185		13,146,185	5,281,368		5,281,368	137,996,944	137,996,944
AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	Y	Y	1,450,000		1,395,458			1,395,458			414,314	
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	128,366,000	339,529,475	474,102,754	(139,674,252)		474,102,754	(139,674,252)	206,062,502	16,775,936	
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y	362,570,000	41,896,894	381,735,560			377,305,170		14,735,170	5,328,433	
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y	300,000			(138,011)			(138,011)		622,509	
BNP Paribas SA R0MUWSFPU8MPRO8K5P83	Y	Y	299,260,000	51,890,026	341,515,165	(19,369,396)		342,814,437	(19,369,396)	24,185,041	12,714,690	
CITIBANK NA E570DZWZ7FF32TWEFA76	Y	Y	321,994,000	24,141,084	495,029,077	(440,868,248)		522,185,776	(606,575,517)		156,852,598	
CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	Y	Y	3,720,000		3,367,929	(8,808,887)		3,367,929	(30,334,332)		8,000,045	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y										
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y			2,680,000	(17,608,337)		4,128,602	(17,486,882)		10,797,023	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	78,510,000	20,092,704	88,931,938			88,931,938		10,421,938		
JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	Y	Y	97,660,000		184,100,142	(312,996,152)		168,859,320	(328,265,792)		66,433,738	
MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	Y	Y	1,370,000		802,946			802,946			1,161,436	
MIZUHO CAPITAL MARKETS LLC 549300IJV8X2BVHFN697	Y	Y	6,760,000		6,164,766			6,164,766			664,465	
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Y	Y	385,180,000	139,837,779	435,754,620	(174,987)		435,754,620	(174,987)	50,399,633		
NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	Y	Y	6,980,000		8,205,171	(2,862,679)		8,205,171	(2,862,679)		3,477,063	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	31,380,000		33,856,808	(2,775,585)		33,856,808	(2,775,585)		312,164	
SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	Y	Y	7,490,000		7,140,689			7,140,689			340,364	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	484,880,000	63,127,775	511,210,947	(1,338,018)		511,210,947	(1,338,018)	24,992,929	3,196,353	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	182,651,300		59,608,335			59,608,335				
0299999999. Total NAIC 1 Designation			2,400,521,300	680,515,736	3,035,602,305	(946,614,552)		3,045,835,666	(1,148,995,451)	330,797,213	287,091,131	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					39,340,175	(34,252,448)	5,087,727	41,856,948	(457,140,027)		99,962,579	
0999999999 - Gross Totals			2,400,521,300	680,515,736	3,088,088,665	(980,867,000)	18,233,912	3,092,973,982	(1,606,135,478)	336,078,581	525,050,654	137,996,944
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					3,088,088,665	(980,867,000)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME GROUP SNZ20JLFK8MNNCLQ0F39	Cash		Cash	393,354,048	393,354,048	393,354,048		V
DEUTSCHE BANK AG C3GTMMZIHMY46P40IX74	Cash		Cash	14,560,000	14,560,000	14,560,000		V
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash		Cash	13,146,185	13,146,185	13,146,185		I
CME (MERRILL LYNCH, PIERCE, FENNER & SMITH INC) SNZ20JLFK8MNNCLQ0F39	Cash		Cash	79,208,531	79,208,531	79,208,531		I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	15,000,000	15,000,000	15,000,000	03/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	10,000,000	8,284,341	10,000,000	03/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	010392-FM-5	Alabama Power Company SR NT	14,916,889	15,000,000	14,916,889	03/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	010392-FM-5	Alabama Power Company SR NT	7,532,282	8,420,000	7,532,282	03/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	010392-FM-5	Alabama Power Company SR NT	4,972,296	5,000,000	4,972,296	03/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	6,989,686	7,000,000	6,989,686	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	6,984,276	7,000,000	6,984,276	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	7,988,213	8,000,000	7,988,213	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	9,985,266	10,000,000	9,985,266	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	4,997,010	5,000,000	4,997,010	11/16/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	072863-AJ-2	BAYLOR SCOTT & WHITE HOL NT SE	15,000,000	15,000,000	15,000,000	11/15/2050	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	084659-AV-3	NORTHERN NATURAL GAS CO SR NT	19,997,046	20,000,000	19,997,046	07/15/2030	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	115637-AP-5	BROWN-FORMAN CORPORATION SR NT	19,689,857	20,000,000	19,689,857	07/15/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	12189L-AN-1	BURLINGTON NORTH SANTA FE SR NT	14,998,197	15,000,000	14,998,197	03/15/2043	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	26442E-AE-0	DUKE ENERGY OHIO 1ST MTG	9,942,028	10,000,000	9,942,028	06/15/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	26442E-AE-0	DUKE ENERGY OHIO 1ST MTG	9,942,028	10,000,000	9,942,028	06/15/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	369550-BM-9	GENERAL DYNAMICS CORPORATION GUARN	19,869,779	20,000,000	19,869,779	04/01/2030	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	1,802,042	1,800,000	1,802,042	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	5,015,982	5,000,000	5,015,982	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	13,081,855	13,068,000	13,081,855	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	5,999,609	6,000,000	5,999,609	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	649322-AA-2	NEW YORK & PRESBYTERIAN HOSP NT	14,000,000	14,000,000	14,000,000	08/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	649322-AA-2	NEW YORK & PRESBYTERIAN HOSP NT	1,850,285	1,910,000	1,850,285	08/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	649322-AA-2	NEW YORK & PRESBYTERIAN HOSP NT	2,982,127	3,090,000	2,982,127	08/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER	10,000,000	10,000,000	10,000,000	10/01/2047	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER	9,413,899	10,000,000	9,413,899	10/01/2047	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER	10,000,000	10,000,000	10,000,000	10/01/2048	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER	10,000,000	10,000,000	10,000,000	10/01/2048	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	797440-CA-0	San Diego Gas & Electric Compa SEC 1st M	14,915,716	15,000,000	14,915,716	08/15/2051	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	907818-EW-4	UNION PACIFIC CORPORATION SR NT	14,987,335	15,000,000	14,987,335	09/10/2048	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-KH-3	US TREASURY NOTES	94,876,985	95,608,600	94,876,985	03/31/2026	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 2	11,964,249	11,530,000	11,964,249	04/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER	9,966,621	10,000,000	9,966,621	12/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER	9,966,621	10,000,000	9,966,621	12/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	49,880,551	50,000,000	49,880,551	04/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	49,880,551	50,000,000	49,880,551	04/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	49,880,551	50,000,000	49,880,551	04/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	038222-AJ-4	APPLIED MATERIALS INC SR NT	14,786,287	15,000,000	14,992,037	10/01/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	038222-AJ-4	APPLIED MATERIALS INC SR NT	14,786,287	12,329,000	14,992,037	10/01/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	039482-AB-0	ARCHER DANIELS MIDLAND CO SR NT	20,143,302	22,100,000	21,994,650	03/27/2030	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	04351L-AA-8	ASCENSION HEALTH NT	14,249,195	8,600,000	15,000,000	11/15/2053	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	11271L-AC-6	BROOKFIELD FINANCE INC GUAR	9,547,360	10,000,000	9,986,189	01/25/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	11271L-AC-6	BROOKFIELD FINANCE INC GUAR	4,773,680	5,000,000	4,939,116	01/25/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	11271L-AC-6	BROOKFIELD FINANCE INC GUAR	9,547,360	10,000,000	9,986,189	01/25/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-BK-7	EXXON MOBIL CORPORATION SR NT	9,329,806	10,000,000	10,000,000	03/19/2030	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-BK-7	EXXON MOBIL CORPORATION SR NT	18,659,611	19,541,000	20,000,000	03/19/2030	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	438516-AT-3	HONEYWELL INTERNATIONAL INC NT	5,197,841	5,000,000	4,980,373	03/15/2037	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	438516-AT-3	HONEYWELL INTERNATIONAL INC NT	10,395,682	10,000,000	9,960,745	03/15/2037	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	678858-BT-7	OGE ENERGY CORPORATION SR NT	7,450,735	7,800,000	7,717,413	08/15/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	678858-BT-7	OGE ENERGY CORPORATION SR NT	4,776,112	5,000,000	4,949,628	08/15/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	678858-BT-7	OGE ENERGY CORPORATION SR NT	4,776,112	5,000,000	4,961,987	08/15/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	717081-DT-7	PFIZER INC SR NT	4,063,150	4,000,000	3,800,280	09/15/2040	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	74340X-BX-8	Prologis, L.P. SR NT	4,814,421	5,000,000	4,974,823	09/15/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	74340X-BX-8	Prologis, L.P. SR NT	9,628,842	10,000,000	9,949,647	09/15/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	756109-AU-8	REALTY INCOME CORPORATION SR NT	4,761,260	5,000,000	4,995,711	01/15/2028	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	756109-AU-8	REALTY INCOME CORPORATION SR NT	9,522,521	10,000,000	9,991,423	01/15/2028	V

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	828807-DT-1	SIMON PROPERTY GROUP LP SR NT	8,362,135	10,000,000	9,977,548	02/01/2032	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	907818-CF-3	UNION PACIFIC CORPORATION UNION PACIFIC	5,351,451	5,000,000	4,983,290	02/01/2029	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	93884P-DW-7	WASHINGTON GAS LIGHT CO SR NT SER	7,228,883	9,575,000	9,059,786	09/15/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	93884P-DW-7	WASHINGTON GAS LIGHT CO SR NT SER	7,549,747	10,000,000	10,000,000	09/15/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	93884P-DW-7	WASHINGTON GAS LIGHT CO SR NT SER	7,228,883	9,475,000	9,059,786	09/15/2046	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	12189L-AK-7	BURLINGTON NORTH SANTA FE DEB	9,738,879	9,841,000	9,738,879	09/01/2042	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	437076-BM-3	HOME DEPOT INC SR NT	14,981,228	15,000,000	14,981,228	04/01/2026	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	61761J-3R-8	MORGAN STANLEY SR NT MTN DTD 0	9,304,208	9,319,000	9,304,208	07/27/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	010392-FS-2	Alabama Power Company SR NT SER A	9,933,370	10,000,000	9,933,370	07/15/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	010392-FS-2	Alabama Power Company SR NT SER A	4,966,685	5,000,000	4,966,685	07/15/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	092113-AM-1	BLACK HILLS CORPORATION SR NT	5,866,203	5,867,000	5,866,203	01/15/2027	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	09778P-AA-3	BON SECOURS MERCY SEC	15,000,000	15,000,000	15,000,000	06/01/2030	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	10373Q-AV-2	BP CAPITAL MARKETS PLC GUAR	2,412,000	2,412,000	2,412,000	01/16/2027	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	110122-CQ-9	BRISTOL MYERS SQUIBB CO SR NT	9,972,315	10,000,000	9,972,315	06/15/2039	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,999,355	2,000,000	1,999,355	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,010,003	1,000,000	1,010,003	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,999,355	2,000,000	1,999,355	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,010,589	1,000,000	1,010,589	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,010,003	1,000,000	1,010,003	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,016,224	1,000,000	1,016,224	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	999,677	1,000,000	999,677	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	20825C-AY-0	CONOCOPHILLIPS GUARNT SER WI	8,986,270	9,000,000	8,986,270	08/15/2028	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	PEPCO HOLDINGS INC 1ST MTG	9,993,113	10,000,000	9,993,113	05/15/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	PEPCO HOLDINGS INC 1ST MTG	3,619,890	3,750,000	3,619,890	05/15/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	JOHNS HOPKINS HEALTH SYSTEMS NT	4,000,000	4,000,000	4,000,000	05/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	JOHNS HOPKINS HEALTH SYSTEMS NT	3,417,875	3,500,000	3,417,875	05/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	JOHNS HOPKINS HEALTH SYSTEMS NT	4,000,000	4,000,000	4,000,000	05/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	JOHNS HOPKINS HEALTH SYSTEMS NT	2,966,271	3,000,000	2,966,271	05/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	539830-BD-0	LOCKHEED MARTIN CORPORATION SR NT	9,913,767	10,000,000	9,913,767	03/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	662352-AA-1	NORTH SHORE LONG ISLAND NT	9,952,509	10,000,000	9,952,509	11/01/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	662352-AA-1	NORTH SHORE LONG ISLAND NT	4,976,254	5,000,000	4,976,254	11/01/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	665789-BA-0	XCEL ENERGY INC 1ST M	14,950,541	15,000,000	14,950,541	09/01/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	66988A-AE-4	NOVANT HEALTH INC NT	11,000,000	11,000,000	11,000,000	11/01/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	66988A-AE-4	NOVANT HEALTH INC NT	3,933,791	4,000,000	3,933,791	11/01/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	718172-BT-5	PHILIPS MORRIS INTERNATIONAL SR NT	8,043,025	8,055,000	8,043,025	02/25/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	737679-DF-4	PEPCO HOLDINGS INC 1ST MTG	4,970,483	5,000,000	4,970,483	11/15/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	837004-CB-4	Dominion Energy South Carolina SOUTH CAR	9,993,677	10,000,000	9,993,677	01/15/2038	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	837004-CB-4	Dominion Energy South Carolina SOUTH CAR	153,288	120,000	153,288	01/15/2038	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	896516-AA-9	Trinity Health Corporation SEC	793,652	803,000	793,652	12/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	896516-AA-9	Trinity Health Corporation SEC	4,959,908	5,000,000	4,959,908	12/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	896516-AA-9	Trinity Health Corporation SEC	4,996,165	5,000,000	4,996,165	12/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	931142-CB-7	Walmart Inc. NT	8,768,095	9,000,000	8,768,095	09/01/2035	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-EH-0	US TREASURY NT	49,880,551	50,000,000	49,880,551	04/15/2025	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-EH-0	US TREASURY NT	26,017,695	26,080,000	26,017,695	04/15/2025	V
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	037833-BY-5	APPLE INC SR NT	9,995,889	10,000,000	9,995,889	02/23/2026	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	037833-BY-5	APPLE INC SR NT	14,993,834	15,000,000	14,993,834	02/23/2026	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	05723K-AG-5	BAKER HUGHES INC SR NT	20,000,000	13,000,000	20,000,000	11/07/2029	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	30231G-AT-9	EXXON MOBIL CORPORATION SR NT	10,000,000	10,000,000	10,000,000	03/01/2026	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	30231G-AT-9	EXXON MOBIL CORPORATION SR NT	10,000,000	10,000,000	10,000,000	03/01/2026	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	494368-BC-6	KIMBERLY CLARK CORPORATION KIMBERLY-CLAR	4,964,710	5,000,000	4,964,710	08/01/2037	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BF-8	Shell International Finance B. GUARNT	14,975,664	15,000,000	14,975,664	05/11/2045	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BF-8	Shell International Finance B. GUARNT	9,983,776	10,000,000	9,983,776	05/11/2045	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BX-9	Shell International Finance B. GUARNT	9,975,416	10,000,000	9,975,416	09/12/2026	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	822582-BX-9	Shell International Finance B. GUARNT	14,963,123	15,000,000	14,963,123	09/12/2026	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	91324P-CP-5	UNITEDHEALTH GROUP INC SR NT	4,998,347	5,000,000	4,998,347	07/15/2025	I
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	023135-BJ-4	AMAZONCOM INC SR NT	9,936,517	10,000,000	9,936,517	08/22/2047	IV
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	023135-BJ-4	AMAZONCOM INC SR NT	4,968,525	5,000,000	4,968,525	08/22/2047	IV
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	02364W-AW-5	AMERICA MOVIL SAB DE CV GUARNT	2,079,936	2,000,000	2,079,936	03/30/2040	IV
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	03522A-AJ-9	ANHEUSER-BUSCH COMPANIES INC GUA	14,971,172	15,000,000	14,971,172	02/01/2046	IV
Merrill Lynch Pierce Fenner Smith Inc 213800ITMMKU4Z7I4F78	Security	05723K-AE-0	BAKER HUGHES INC SR NT	5,436,310	5,600,000	5,436,310	12/15/2027	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	05723K-AE-0	BAKER HUGHES INC SR NT	3,539,384	3,530,000	3,539,384	12/15/2027	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	17252M-AN-0	CINTAS CORPORATION GU	9,909,846	10,000,000	9,909,846	04/01/2027	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	191241-AH-1	COCA-COLA FEMSA GUAR	9,939,526	10,000,000	9,939,526	01/22/2030	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	25243Y-AH-2	DIAGEO CAPITAL PLC NT	5,119,906	5,240,000	5,119,906	09/30/2036	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	25243Y-AH-2	DIAGEO CAPITAL PLC NT	4,890,003	5,000,000	4,890,003	09/30/2036	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	30231G-BF-8	EXXON MOBIL CORPORATION SR NT	10,000,000	10,000,000	10,000,000	03/19/2040	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	459200-JG-7	IBM CORPORATION SR NT	9,993,714	10,000,000	9,993,714	02/19/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	482480-AE-0	KLA-TENCOR CORPORATION SR NT	9,998,961	10,000,000	9,998,961	11/01/2024	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	482480-AE-0	KLA-TENCOR CORPORATION SR NT	3,798,699	3,800,000	3,798,699	11/01/2024	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	594918-BJ-2	MICROSOFT CORPORATION SR NT	9,999,608	10,000,000	9,999,608	11/03/2025	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	594918-BJ-2	MICROSOFT CORPORATION SR NT	6,966,727	6,967,000	6,966,727	11/03/2025	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	717081-CY-7	PFIZER INC SR NT	4,997,895	5,000,000	4,997,895	03/15/2039	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORPORATION SR NT	3,756,355	3,750,000	3,756,355	09/10/2028	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORPORATION SR NT	7,512,710	7,500,000	7,512,710	09/10/2028	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORPORATION SR NT	3,756,355	3,750,000	3,756,355	09/10/2028	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	91324P-CV-2	UNITEDHEALTH GROUP INC SR NT	9,998,508	10,000,000	9,998,508	03/15/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	91324P-CV-2	UNITEDHEALTH GROUP INC SR NT	3,999,403	4,000,000	3,999,403	03/15/2026	IV
0199999999 - Total					1,888,396,993	1,891,283,705	1,902,718,988	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
AUSTRALIA AND NEW ZEALAND BANKING GROUP	JHE42UYNWWTJB8YTTU19	Cash		Cash	1,450,000	1,450,000	XXX		V
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Cash		Cash	300,000	300,000	XXX		V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash	362,570,000	362,570,000	XXX		V
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash		Cash	299,260,000	299,260,000	XXX		V
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		Cash	321,994,000	321,994,000	XXX		V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Cash		Cash	3,720,000	3,720,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		Cash	78,510,000	78,510,000	XXX		V
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Cash		Cash	97,660,000	97,660,000	XXX		V
MUFG BANK, LTD	C3GTMMZIHMY46P4OIX74	Cash		Cash	1,370,000	1,370,000	XXX		V
MIZUHO CAPITAL MARKETS LLC	549300IJV8X2BVHFN697	Cash		Cash	6,760,000	6,760,000	XXX		V
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash	385,180,000	385,180,000	XXX		V
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash		Cash	31,380,000	31,380,000	XXX		V
ROYAL BANK OF SCOTLAND PLC	KX1WK48MPD4Y2NCUIZ63	Cash		Cash	6,980,000	6,980,000	XXX		V
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Cash		Cash	7,490,000	7,490,000	XXX		V
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash		Cash	484,880,000	484,880,000	XXX		V
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Cash		Cash	58,873,000	58,873,000	XXX		V
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Security	91282C-CB-5	US TREASURY NT	123,778,300	123,778,300	XXX	03/15/2024	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Security	91282C-AE-1	US TREASURY NT	127,517,000	127,517,000	XXX	08/15/2030	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Security	91282C-CE-9	US TREASURY NT	849,000	849,000	XXX	08/15/2030	V
0299999999 - Total					2,400,521,300	2,400,521,300	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged [illegible] Risk	Current Year Increase/ (Decrease) in VM-21 Liab[illegible]	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to [illegible] Rates	Change in the Hedged Item Attributed to Hedged Risk Pe[illegible]ntage [illegible]	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged R[illegible] (8[illegible]	Prior [illegible]eferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

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 (Line 9 for Separate Accounts) 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						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			239,633,287	239,633,287	07/01/2024
	BNP PARIBAS SA			675,000,000	675,000,000	09/13/2024
	BNP PARIBAS SA			200,000,000	200,000,000	06/28/2024
	CF Secured LLC			175,000,000	175,000,000	09/10/2024
	CF SECURED LLC			250,000,000	250,000,000	07/19/2024
	DEUTSCHE BANK SECURITIES INC			100,000,000	100,000,000	07/11/2024
	Jefferies			300,000,000	300,000,000	07/12/2024
	DEUTSCHE BANK SECURITIES INC			100,000,000	100,000,000	06/28/2024
	NATIXIS SECURITIES AMERICAS LLC			140,000,000	140,000,000	07/31/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				2,179,633,287	2,179,633,287	XXX
9999999999 - Totals				2,179,633,287	2,179,633,287	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,179,633,287 Book/Adjusted Carrying Value $ 2,179,633,287
2. Average balance for the year Fair Value $ 3,726,628,423 Book/Adjusted Carrying Value $ 3,726,628,423
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

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 (Line 9 for Separate Accounts))

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						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
9999999999 - Totals						XXX

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					3,517,656	3,986,048	7,146,858	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		2.200	1,711,486		594,479,601	125,761,406	410,879,953	XXX
BANK OF NEW YORK MELLON	UNITED KINGDOM	C	2.200	44,514		30,628,619	25,650,649	19,803,718	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		5.400	1,691,058	481,002	6,217,635	106,617,614	106,918,386	XXX
CITIBANK	NEW YORK, NY					26,581,575	28,035,052	39,677,311	XXX
FEDERAL HOME LOAN BANK	NEW YORK, NY		4.843	1,551		73,626	3,568,314	3,685,205	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					3,639,486	3,247,095	11,638,632	XXX
NORTHERN TRUST COMPANY	CHICAGO, IL		5.400	3,618,720	48,326	223,956,121	325,205,169	326,648,546	XXX
NORTHERN TRUST COMPANY	TORONTO, ON (CANADA)					6,753,759	6,763,748	5,250,377	XXX
PNC BANK	PITTSBURGH, PA					(2,683,476)	(5,249,631)	(12,802,352)	XXX
STATE STREET BANK AND TRUST COMPANY	BOSTON, MA		5.400	1,949,057	16,612	7,949,724	108,903,253	109,394,385	XXX
US BANK	DENVER, CO					14,873,198	8,534,443	10,198,473	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(347,291,111)	(253,704,240)	(332,280,989)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	1,131		113,099	113,481	113,857	XXX
0199999. Totals - Open Depositories		XXX	XXX	9,017,516	545,940	568,809,513	487,432,401	706,272,360	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	9,017,516	545,940	568,809,513	487,432,401	706,272,360	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	9,017,516	545,940	568,809,513	487,432,401	706,272,360	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								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
	TRIDENT IX LP TL A		06/28/2024	5.307	07/24/2024	33,434,412	164,296	2,280,208
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						33,434,412	164,296	2,280,208
1909999999. Subtotal - Unaffiliated Bank Loans						33,434,412	164,296	2,280,208
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans						33,434,412	164,296	2,280,208
2509999999. Total Bonds						33,434,412	164,296	2,280,208
	BNYM CASH RESERVE (CHURCHILL)		07/31/2024	1.800	01/01/2025	19,038,130	31,744	159,446
	FHLB LATE MONEY DEPOSIT		07/31/2024	5.191	01/01/2025			91,118
8109999999. Subtotal - Sweep Accounts						19,038,130	31,744	250,564
261908-10-7	DREYFUS TREAS & AGY CASH MGMT DREYFUS TREAS & AGENCY CASH MG		05/22/2024	5.202		250,000,000		5,418,208
261941-10-8	DREYFUS TREAS PR CASH MG DREYFUS TREAS PR CASH MGT-INS		06/26/2024	5.190		24,436,621		1,310,307
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						274,436,621		6,728,515
25160K-20-7	DWS MONEY MARKET SERIES--INST DWS MONEY MARKET SERIES--INST		06/28/2024	5.216		217,467,870		9,608,775
262006-20-8	DREYFUS GOVT PR CASH MGT DREYFUS GOVT CASH MGMT-I		06/27/2024	5.205		12,275,116		2,006,903
52470G-49-4	Legg Mason Partners Inst Trust WESTERN ASSET PREMIER INSTL GO		06/20/2024	0.000		132,514,376		1,168,198
665278-70-1	NORTHERN TRUST INSTIT GOVT SEL NORTHERN INSTITUTIONAL GOVT SE		06/17/2024	5.179		38,918,581		1,317,299
825252-41-4	INVESCO GOVT & AGENCY PORT INVESCO STIT GOVT & AGENCY CAV		06/27/2024	5.218		150,000,000		1,211,068
857492-70-6	State Street Master Funds - St US		06/28/2024	5.233		458,439,617		11,891,866
40428X-10-7	HSBC US GOVT MMKT GOVT MMKT-I		06/27/2024	5.241		102,987,569		6,774,547
8309999999. Subtotal - All Other Money Market Mutual Funds						1,112,603,129		33,978,655
8609999999 - Total Cash Equivalents						1,439,512,292	196,040	43,237,942