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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 November, 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	82,108,903,900		82,108,903,900	76,921,428,756
2. Stocks:				
2.1 Preferred stocks	1,328,609		1,328,609	1,311,559
2.2 Common stocks	1,089,439,988	342,915,835	746,524,153	686,791,387
3. Mortgage loans on real estate:				
3.1 First liens	19,174,742,257		19,174,742,257	18,647,618,920
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	71,147,527		71,147,527	75,984,449
4.2 Properties held for the production of income (less $ .... encumbrances)	268,614		268,614	43,516,973
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 1,530,658,129), cash equivalents ($ 1,221,970,471) and short-term investments ($ 19,171,394)	2,771,799,994		2,771,799,994	3,018,264,875
6. Contract loans (including $ .... premium notes)	8,400,332,585	1,500,434	8,398,832,151	8,187,302,679
7. Derivatives	3,516,719,239		3,516,719,239	2,530,032,571
8. Other invested assets	11,712,631,093	37,641,775	11,674,989,318	10,256,593,811
9. Receivables for securities	474,931,593		474,931,593	105,858,175
10. Securities lending reinvested collateral assets	68,305,750		68,305,750	3,095,535,758
11. Aggregate write-ins for invested assets	342,917,343		342,917,343	347,861,787
12. Subtotals, cash and invested assets (Lines 1 to 11)	129,733,468,492	382,058,045	129,351,410,447	123,918,101,699
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	926,604,015	339,639	926,264,376	957,052,803
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(36,753,573)		(36,753,573)	29,783,399
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	122,372,873		122,372,873	101,300,534
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	264,939,760		264,939,760	355,219,215
16.2 Funds held by or deposited with reinsured companies	173,742,581		173,742,581	173,490,000
16.3 Other amounts receivable under reinsurance contracts	161,122,980	1,916,821	159,206,159	147,894,129
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	468,043,461		468,043,461	507,443,060
18.2 Net deferred tax asset	1,172,681,312	269,338,528	903,342,783	745,680,889
19. Guaranty funds receivable or on deposit	29,294,405		29,294,405	2,902,875
20. Electronic data processing equipment and software	161,474,942	154,190,682	7,284,260	9,613,031
21. Furniture and equipment, including health care delivery assets ($ ....)	14,663,632	14,663,632		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	93,310,708		93,310,708	82,051,229
24. Health care ($ ....) and other amounts receivable	235,070,144	28,823,968	206,246,176	161,145,143
25. Aggregate write-ins for other than invested assets	527,399,229	29,645,207	497,754,022	468,091,260
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	134,047,434,960	880,976,522	133,166,458,438	127,659,769,265
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	72,879,483,773		72,879,483,773	65,575,674,145
28. Total (Lines 26 and 27)	206,926,918,733	880,976,522	206,045,942,211	193,235,443,410
DETAILS OF WRITE-INS				
1101. Derivatives collateral receivable	342,917,343		342,917,343	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)	342,917,343		342,917,343	347,861,787
2501. Cash value of life insurance policies	249,135,858		249,135,858	209,726,093
2502. Net deferred losses from variable annuity hedge	163,001,058		163,001,058	213,859,560
2503. Admitted disallowed IMR	51,245,035		51,245,035	17,063,717
2598. Summary of remaining write-ins for Line 25 from overflow page	64,017,278	29,645,207	34,372,071	27,441,890
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	527,399,229	29,645,207	497,754,022	468,091,260

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 73,225,726,768 less $ included in Line 6.3 (including $ 5,934,364,487 Modco Reserve)	73,225,726,768	72,332,179,031
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	20,706,906	13,934,946
3.	Liability for deposit-type contracts (including $ Modco Reserve)	27,210,908,201	22,004,605,078
4.	Contract claims:		
	4.1 Life	691,597,027	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)	7,458,294	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	3,711,134	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 $ 97,746,920 assumed and $ 288,999,549 ceded	386,746,469	350,991,353
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ (341,629) , accident and health $ and deposit-type contract funds $ 3,988,745	3,647,116	18,854,590
11.	Commissions and expense allowances payable on reinsurance assumed	7,843,431	7,674,291
12.	General expenses due or accrued	299,159,304	394,295,452
13.	Transfers to Separate Accounts due or accrued (net) (including $ (915,657,941) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(437,777,290)	(491,959,249)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	39,910,124	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	178,045,876	203,094,607
17.	Amounts withheld or retained by reporting entity as agent or trustee	462,633,604	385,415,734
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	115,660,594	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	259,520,012	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	1,971,848,397	1,422,589,736
	24.02 Reinsurance in unauthorized and certified ($) companies	1,404,940	1,197,673
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 3,000,000) reinsurers	3,000,000	2,999,999
	24.04 Payable to parent, subsidiaries and affiliates	10,788,046	2,468,088
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	12,989,621,402	11,620,213,223
	24.08 Derivatives	742,297,127	918,173,595
	24.09 Payable for securities	626,825,857	714,811,993
	24.10 Payable for securities lending	68,305,750	3,095,535,758
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,373,526,371	1,673,665,273
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	121,263,618,414	115,867,700,271
27.	From Separate Accounts Statement	72,879,483,773	65,575,674,145
28.	Total liabilities (Lines 26 and 27)	194,143,102,187	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	80,384,919	82,800,396
32.	Surplus notes	1,455,202,307	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	214,246,093	230,923,277
35.	Unassigned funds (surplus)	7,587,218,096	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)	11,872,840,024	11,762,068,994
38.	Totals of Lines 29, 30 and 37	11,902,840,024	11,792,068,994
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	206,045,942,211	193,235,443,410
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	2,242,520,972	1,561,169,194
2502.	Disbursements payable	60,624,838	57,388,817
2503.	Unclaimed accounts and uncashed checks	32,597,618	29,175,685
2598.	Summary of remaining write-ins for Line 25 from overflow page	37,782,944	25,931,576
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,373,526,371	1,673,665,273
3101.	Other surplus adjustments - derivatives	80,384,919	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)	80,384,919	82,800,396
3401.	Variable annuity hedge	163,001,058	213,859,560
3402.	Admitted disallowed IMR	51,245,035	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)	214,246,093	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	10,430,603,236	10,311,936,974	3,954,812,041
2.	Considerations for supplementary contracts with life contingencies	315,434		
3.	Net investment income	2,916,585,632	3,088,743,161	3,821,039,009
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,807,105)	(1,816,099)	(2,759,909)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(107,127,147)	(41,757,455)	(198,169,116)
6.	Commissions and expense allowances on reinsurance ceded	204,761,295	106,663,479	141,669,974
7.	Reserve adjustments on reinsurance ceded	(814,266,663)	(354,915,990)	(526,083,099)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,044,599,685	993,610,450	1,329,167,055
	8.2 Charges and fees for deposit-type contracts	60,243,831	35,997,495	54,406,475
	8.3 Aggregate write-ins for miscellaneous income	122,171,200	118,083,391	171,183,559
9.	Totals (Lines 1 to 8.3)	13,852,079,400	14,256,545,406	8,745,265,990
10.	Death benefits	1,090,882,329	1,197,326,265	1,634,583,360
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,435,530	903,011	10,983,800
12.	Annuity benefits	1,282,223,099	1,121,242,472	1,515,996,594
13.	Disability benefits and benefits under accident and health contracts	8,191,155	9,410,821	10,998,776
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	9,015,278,491	8,084,422,214	11,003,505,836
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	834,315,179	566,306,333	807,972,880
18.	Payments on supplementary contracts with life contingencies	306,070	241,779	311,482
19.	Increase in aggregate reserves for life and accident and health contracts	762,232,467	2,385,321,376	(7,255,658,882)
20.	Totals (Lines 10 to 19)	12,996,864,320	13,365,174,270	7,728,693,845
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	941,836,058	765,655,166	1,065,330,510
22.	Commissions and expense allowances on reinsurance assumed	228,850,893	7,875,411	12,367,493
23.	General insurance expenses and fraternal expenses	815,487,420	786,591,897	1,099,017,586
24.	Insurance taxes, licenses and fees, excluding federal income taxes	111,475,796	89,770,124	118,996,364
25.	Increase in loading on deferred and uncollected premiums	8,980,815	8,295,159	9,948,906
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(169,150,127)	(567,674,242)	(45,132,551)
27.	Aggregate write-ins for deductions	330,166,334	1,810,609	(39,920,928)
28.	Totals (Lines 20 to 27)	15,264,511,510	14,457,498,394	9,949,301,225
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(1,412,432,110)	(200,952,987)	(1,204,035,235)
30.	Dividends to policyholders and refunds to members	6,097,396	6,419,107	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)	(1,418,529,506)	(207,372,095)	(1,212,043,766)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	141,423,058	160,007,014	(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)	(1,559,952,564)	(367,379,109)	(1,185,848,591)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,366,816 (excluding taxes of $ 743,404 transferred to the IMR)	1,461,244,724	749,803,471	1,236,910,763
35.	Net income (Line 33 plus Line 34)	(98,707,840)	382,424,362	51,062,172
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	11,792,068,994	11,701,694,113	11,701,694,114
37.	Net income (Line 35)	(98,707,840)	382,424,362	51,062,172
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 28,103,875	495,917,242	(233,409,400)	72,290,397
39.	Change in net unrealized foreign exchange capital gain (loss)	6,160,980	(3,043,194)	8,908,449
40.	Change in net deferred income tax	104,285,843	151,980,993	94,404,112
41.	Change in nonadmitted assets	21,325,523	20,002,594	233,145,675
42.	Change in liability for reinsurance in unauthorized and certified companies	(207,267)	100,099	210,132
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(549,258,662)	(67,341,758)	(251,577,641)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(107,127,147)	(41,757,455)	(198,169,116)
47.	Other changes in surplus in Separate Accounts Statement	107,127,147	41,757,455	198,169,116
48.	Change in surplus notes	125,812	119,227	(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	131,129,398	19,664,602	15,320,163
54.	Net change in capital and surplus for the year (Lines 37 through 53)	110,771,030	270,497,525	90,374,881
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,902,840,024	11,972,191,638	11,792,068,994
	DETAILS OF WRITE-INS			
08.301.	Fee income	104,457,702	99,603,070	147,255,757
08.302.	Miscellaneous income	17,713,498	18,480,322	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)	122,171,200	118,083,391	171,183,559
2701.	Net periodic benefit cost	8,825,438	10,914,507	13,397,097
2702.	Reinsurance disbursements	346,890,622		
2703.	Miscellaneous disbursements	(27,102,793)	(9,211,565)	(53,603,251)
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,553,067	107,667	285,226
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	330,166,334	1,810,609	(39,920,928)
5301.	Reinsurance gain deferral	133,718,887		
5302.	Adjustment to retirement plans	(144,750)	5,036,402	2,376,783
5303.	Other surplus adjustments - derivatives	(2,415,477)	(6,058,092)	(8,156,213)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(29,262)	20,686,292	21,099,593
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	131,129,398	19,664,602	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	11,078,722,240	10,204,361,362	15,354,421,068
2.	Net investment income	3,346,142,178	3,078,573,864	3,825,860,626
3.	Miscellaneous income	569,584,798	841,294,403	1,114,768,325
4.	Total (Lines 1 to 3)	14,994,449,215	14,124,229,629	20,295,050,019
5.	Benefit and loss related payments	11,935,951,777	10,971,565,722	14,754,852,252
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(547,397,033)	(554,060,026)	(39,709,197)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,555,930,548	1,745,354,951	2,303,752,459
8.	Dividends paid to policyholders	6,277,556	6,527,535	8,126,051
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(21,571,734)	5,332,103	(3,873,401)
10.	Total (Lines 5 through 9)	13,929,191,114	12,174,720,284	17,023,148,163
11.	Net cash from operations (Line 4 minus Line 10)	1,065,258,101	1,949,509,346	3,271,901,856
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,813,842,570	4,752,689,950	6,210,534,151
	12.2 Stocks	26,653,060	77,087,698	124,270,629
	12.3 Mortgage loans	701,400,535	814,090,200	984,207,192
	12.4 Real estate	43,368,588	26,607,556	26,607,556
	12.5 Other invested assets	4,689,223,443	3,243,116,137	5,633,995,796
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,308,911)	(868,783)	(1,013,757)
	12.7 Miscellaneous proceeds	5,209,848,568	1,364,629,449	2,678,931,305
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	17,482,027,853	10,277,352,208	15,657,532,871
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,871,752,598	6,342,589,665	9,359,240,788
	13.2 Stocks	48,137,007	63,413,251	65,513,976
	13.3 Mortgage loans	1,318,027,655	615,040,731	790,133,906
	13.4 Real estate	520,158	1,531,593	1,642,647
	13.5 Other invested assets	5,967,828,632	4,646,649,747	6,232,246,067
	13.6 Miscellaneous applications	1,777,998,402	2,254,784,566	1,983,503,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,984,264,452	13,924,009,552	18,432,280,652
14.	Net increase (or decrease) in contract loans and premium notes	211,497,722	432,206,334	590,400,827
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,713,734,321)	(4,078,863,678)	(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)	(123,693)	(123,693)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,891,494,117	1,890,637,072	2,974,849,782
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(2,489,471,952)	384,873,282	(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)	2,402,011,339	2,275,386,661	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)	(246,464,881)	146,032,328	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)	2,771,799,994	1,033,931,094	3,018,264,875

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

20.0001.	Reinsurance transaction	1,040,993,107		11,348,772,559
20.0002.	Bonds exchanges/conversions	574,429,330	509,165,627	629,075,990
20.0003.	Premiums received as assets in-kind and interest purchased	431,192,094		
20.0004.	Premiums received as assets in-kind and interest purchased transferred to separate accounts	431,192,094		
20.0005.	Federal tax credits received	173,238,877	139,252,998	256,653,551
20.0006.	Reclassification of long term bonds to short term bonds	107,714,965		
20.0007.	Other invested assets transfer to affiliated fund	95,037,513		1,043,205,072
20.0008.	Bond interest in-kind received	37,051,823	917,204	966,507
20.0009.	Premium tax credits received	5,344,196	4,406,937	4,936,479

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

20.0010.	Interest purchased received as premiums	111,109	158,809	245,766
20.0011.	Stocks disposed and acquired		175,869,839	183,545,838
20.0012.	Assets in-kind received due to sale of Pacific Asset Management		168,572,276	168,572,276
20.0013.	Bonds transferred to other invested assets			123,239,146
20.0014.	Assets in-kind transferred to Pacific Life & Annuity			49,302,334
20.0015.	Short term bond transfer to long term bond		10,488,145	

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	3,590,043,759	3,442,535,208	4,609,462,059
2. Group life			
3. Individual annuities	7,173,210,827	6,050,075,061	8,759,505,603
4. Group annuities	1,957,801,971	946,305,653	2,284,181,644
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	12,721,056,557	10,438,915,922	15,653,149,307
9. Deposit-type contracts	2,079,915,880	1,528,689,617	2,046,609,972
10. Total (Lines 8 and 9)	14,800,972,437	11,967,605,539	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 nine months ended September 30, 2024 and the year ended December 31, 2023 and statutory surplus as of September 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	September 30, 2024	December 31, 2023
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	($98,707,840)	$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	(5,484,194)	21,230,963
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	($93,223,646)	$29,831,209
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,902,840,024	$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	31,669,135	37,153,330
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,871,170,889	$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%	9.25%
d. Commercial	8.75%	6.33%

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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$931,771,495	$0	$588,817,637	$0	$17,254,535,490	$106,988,199	$18,882,112,821
(b) 30-59 Days Past Due	0	0	5,350,697	0	0	0	5,350,697
(c) 60-89 Days Past Due	3,293,738	0	1,937,872	0	233,054,092	0	238,285,702
(d) 90-179 Days Past Due	6,022,038	0	0	0	0	0	6,022,038
(e) 180+ Days Past Due	3,694,902	0	0	0	39,276,097	0	42,970,999
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$6,022,038	$0	$0	$0	$0	$0	$6,022,038
(b) Interest Accrued	196,155	0	0	0	0	0	196,155
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$3,694,902	$0	$0	$0	$0	$0	$3,694,902
(b) Interest Accrued	314,861	0	0	0	0	0	314,861
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)	$18,601,101	$0	$0	$0	$1,024,955,162	$106,988,199	$1,150,544,462
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 $2,947 million and $2,841 million at September 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	272,330,189	0	272,330,189
3. Total (1+2)	$0	$0	$0	$0	$272,330,189	$0	$272,330,189
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	$90,776,730	$0	$90,776,730
2. Interest Income Recognized	0	0	0	0	1,051,787	0	1,051,787
3. Recorded Investments on Nonaccrual Status	0	0	0	0	272,330,189	0	272,330,189
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:

		September 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 2024, 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 September 30, 2024 are as follows:

		September 30, 2024
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$40,948,612
	2. 12 Months or Longer	647,784,289
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$1,807,719,511
	2. 12 Months or Longer	7,150,191,500

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 September 30, 2024 was $72 million. The Company recorded cash collateral received of $68 million 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 September 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	$68,305,750
(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	68,305,750
(g)	Securities Received	0
(h)	Total Collateral Received	$68,305,750

   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	68,305,750	68,305,750
(c)	31 to 60 Days	0	0
(d)	61 to 90 Days	0	0
(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	68,305,750	68,305,750
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$68,305,750	$68,305,750

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 September 30, 2024.

NOTES TO FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

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

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

5. Securities Sold Under Repo-Secured Borrowings

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

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

7. Collateral Received - Secured Borrowing

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash (Collateral - All)	$0	$0	$0
2. Securities Collateral - FV	0	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 September 30, 2024.

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	1,025,000,000	860,000,000	590,000,000
(c) 2 Days to 1 Week	1,550,000,000	1,325,000,000	650,000,000
(d) > 1 Week to 1 Month	2,940,000,000	2,640,000,000	950,000,000
(e) > 1 Month to 3 Months	2,850,000,000	2,550,000,000	1,500,000,000
(f) > 3 Months to 1 Year	0	0	0
(g) > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	400,000,000	300,000,000	0
(c) 2 Days to 1 Week	300,000,000	0	0
(d) > 1 Week to 1 Month	490,000,000	650,000,000	0
(e) > 1 Month to 3 Months	2,250,000,000	990,000,000	0
(f) > 3 Months to 1 Year	0	0	0
(g) > 1 Year	0	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	Third Quarter
(a) Maximum Amount	$4,131,151,682	$4,115,732,955	$2,195,771,869
(b) Ending Balance	3,607,535,379	2,036,599,005	0

NOTES TO FINANCIAL STATEMENTS

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

		None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE					
(a)	Bonds - FV	$0	$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	$0	$0	$0	$0

		NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE					
(a)	Bonds - FV	$0	$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	$0	$0	$0	$0

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$3,965,000,000	$3,890,000,000	$2,090,000,000
2. Securities - FV	0	11,300,000	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

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

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

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

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$3,965,000,000	$3,890,000,000	$2,090,000,000
2. Securities - FV	0	11,300,000	0

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

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

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Repo Securities Sold/Acquired with Cash Collateral	$3,965,000,000	$3,890,000,000	$2,090,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	11,300,000	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Repo Securities Sold/Acquired with Cash Collateral	$3,440,000,000	$1,940,000,000	$0
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	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	68,305,750	0	0	0	68,305,750	3,095,535,758	(3,027,230,008)	0	68,305,750	0.033%	0.033%
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	17,810,147	0	0	0	17,810,147	17,483,794	326,353	0	17,810,147	0.009%	0.009%
i. FHLB Capital Stock	87,257,000	0	0	0	87,257,000	65,762,500	21,494,500	0	87,257,000	0.042%	0.042%
j. On Deposit With States	6,034,513	0	0	0	6,034,513	6,026,859	7,654	0	6,034,513	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)	11,350,376,317	0	0	0	11,350,376,317	9,270,741,474	2,079,634,843	0	11,350,376,317	5.485%	5.509%
m. Pledged as Collateral Not Captured in Other Categories	1,157,680,008	0	0	0	1,157,680,008	1,046,979,370	110,700,638	0	1,157,680,008	0.559%	0.562%
n. Other Restricted Assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o. Total Restricted Assets	$12,687,463,735	$0	$0	$0	$12,687,463,735	$13,502,529,755	($815,066,020)	$0	$12,687,463,735	6.131%	6.158%

(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	$1,157,680,008	$0	$0	$0	$1,157,680,008	$1,046,979,370	$110,700,638	$1,157,680,008	0.559%	0.562%
Total (c)	$1,157,680,008	$0	$0	$0	$1,157,680,008	$1,046,979,370	$110,700,638	$1,157,680,008	0.559%	0.562%

(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:

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted & Nonadmitted) (*)	% of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$2,151,269,000	$2,151,269,000	1.605%	1.615%
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	$68,305,750	$68,305,750	0.051%	0.051%
i. Other	0	0	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$2,219,574,750	$2,219,574,750	1.656%	1.667%
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	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$2,219,574,750	1.830%
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 September 30, 2024	Nonadmitted Asset September 30, 2024	Net Admitted Asset September 30, 2024
a. WCFI Designation 1	$678,620,720	$0	$678,620,720
b. WCFI Designation 2	298,366,220		298,366,220
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	$976,986,940	$0	$976,986,940

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$953,053,256
b. 181 to 365 Days	23,933,684
c. Total	$976,986,940

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	$23,869,988
2025	50,494,236
2026	49,049,992
2027	122,630,949
Thereafter	25,309,698
Total Undiscounted Future Settled Premium Commitments	$271,354,863

	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	$271,354,863	$675,229,838	$675,229,838

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	$6,086,221	$0
2.	2025	24,775,150	0
3.	2026	24,775,150	0
4.	2027	24,775,150	0
5.	2028	24,775,150	0
6.	2029	24,775,150	0
7.	2030	24,775,150	0
8.	2031	24,775,150	0
9.	2032	5,633,019	0
10.	2033	(22,144,234)	0
	Total	$163,001,058	$0

b. Total Deferred Balance * $163,001,058

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

c. Reconciliation of Amortization

1.	Prior Year Total Deferred Balance	$213,859,560
2.	Current Year Amortization	27,816,238
3.	Current Year Deferred Recognition	23,042,264
4.	Ending Deferred Balance [1-(2+3)]	$163,001,058

d-e. No significant change

3-4. No significant change

NOTES TO FINANCIAL STATEMENTS

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 nine months ended September 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 $7.8 billion and $6.0 billion as of September 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 September 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.

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 *	84,549,000	84,549,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	2,208,000	2,208,000	0
(e) Aggregate Total (a+b+c+d)	$87,257,000	$87,257,000	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$7,764,000,000	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	84,549,000	84,549,000	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)	$10,839,473,578	$11,350,376,317	$1,889,976,000
2. Current Year General Account Total Collateral Pledged	10,839,473,578	11,350,376,317	1,889,976,000
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)	$10,840,752,999	$11,353,298,780	$1,889,976,000
2. Current Year General Account Maximum Collateral Pledged	10,840,752,999	11,353,298,780	1,889,976,000
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	1,889,976,000	1,889,976,000	0	$1,896,989,124
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,889,976,000	$1,889,976,000	$0	$1,896,989,124
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	$100,000,000	$100,000,000	$0
2. Funding Agreements	1,889,976,000	1,889,976,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$1,989,976,000	$1,989,976,000	$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	
	September 30, 2024	December 31, 2023	September 30, 2024	December 31, 2023	September 30, 2024	December 31, 2023
a. Service Cost	$2,429,047	$5,012,458	$0	$0	$0	$0
b. Interest Cost	3,204,557	3,736,052	130,500	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	591,910	1,038,802	(234,000)	(368,000)	0	0
f. Prior Service Cost or Credit	84,342	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	$6,309,856	$13,708,520	($103,500)	($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 September 30, 2024:

1. Cumulative Unrealized Gains and (Losses): $1,212 million
2. Nonadmitted Assets: $881 million
3. Separate Account Business: $0 million
4. Asset Valuation Reserve (AVR): $1,972 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	405,748,129	0
00004	10/24/2017	4.300%	750,000,000	N	749,443,843	749,454,178	0
Total	XXX	XXX	$2,250,000,000	XXX	$1,455,076,494	$1,455,202,307	$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	12,036,792	253,583,498	0	0	89,510,000	01/25/2043
00004	30,199,918	223,685,853	0	0	0	10/24/2067
Total	$56,111,710	$1,541,268,039	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	
	September 30, 2024	December 31, 2023	September 30, 2024	December 31, 2023
a. Swaps	$20,635,092,305	$18,261,074,548	$0	$0
b. Futures	2,327,955,351	3,128,885,746	0	0
c. Options	55,629,814,516	26,852,718,167	0	0
d. Total	$78,592,862,172	$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 September 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	$5,308,943	$26,305,054	$0	$31,613,997
Total Bonds	0	5,308,943	26,305,054	0	31,613,997
Preferred Stocks					
Industrial and Miscellaneous	0	327,609	1,000,999	0	1,328,608
Total Preferred Stock	0	327,609	1,000,999	0	1,328,608
Common Stocks					
Industrial and Miscellaneous	48,447,376	0	88,185,689	0	136,633,065
Affiliates	31,373,537 (a)	0	0	0	31,373,537
Total Common Stocks	79,820,913	0	88,185,689	0	168,006,602
Derivatives					
Foreign Currency and Interest Rate Swaps	0	354,222,727	0	0	354,222,727
Equity Derivatives	63,759,375	0	2,922,210,712	0	2,985,970,087
Total Derivatives	63,759,375	354,222,727	2,922,210,712	0	3,340,192,814
Other Invested Assets	0	0	177,215,808	0	177,215,808
Separate Account Assets (b)	64,210,486,535	0	0	1,461,608,594	65,672,095,129
Total Assets at Fair Value/NAV	$64,354,066,823	$359,859,279	$3,214,918,262	$1,461,608,594	$69,390,452,958
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$708,539,340	$0	$0	$708,539,340
Equity Derivatives	0	0	30,914,636	0	30,914,636
Total Derivatives	0	708,539,340	30,914,636	0	739,453,976
Total Liabilities at Fair Value	$0	$708,539,340	$30,914,636	$0	$739,453,976

(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 July 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 September 30, 2024
Bonds									
Issuer Obligation	$17,429,192	$8,500,000 (a)	$0	$375,862	$0	$0	$0	$0	$26,305,054
Preferred Stock									
Industrial and Miscellaneous	1,000,999	0	0	0	0	0	0	0	1,000,999
Common Stocks									
Industrial and Miscellaneous	90,176,977	0	0	2,058,000	(1,134,088)	10,385,200	(13,300,400)	0	88,185,689
Derivatives, net	2,646,724,756	0	0	274,916,230	103,248,761	372,201,552	0	(505,795,223)	2,891,296,076
Other Invested Assets	160,156,945	0	0	0	711,837	16,347,026	0	0	177,215,808
Total	$2,915,488,869	$8,500,000	$0	$277,350,092	$102,826,510	$398,933,778	($13,300,400)	($505,795,223)	$3,184,003,626

(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 September 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:

September 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	$78,540,361,662	$82,108,903,900	$0	$70,196,529,469	$8,343,832,193	$0	$0
Preferred Stocks	1,328,609	1,328,609	0	327,610	1,000,999	0	0
Common Stocks (2)	168,006,602	168,006,602	79,820,913	0	88,185,689	0	0
Mortgage Loans	18,316,124,499	19,174,742,257	0	16,841,690,218	1,474,434,281	0	0
Cash, Cash Equivalents and Short-Term Investments	2,771,813,481	2,771,799,994	2,752,632,366	17,410,949	1,770,166	0	0
Contract Loans	8,398,832,151	8,398,832,151	0	0	8,398,832,151	0	0
Derivatives, net	2,249,144,106	2,774,422,112	63,759,375	(705,911,345)	2,891,296,076	0	0
Securities Lending Reinvested Collateral Assets	68,305,750	68,305,750	0	68,305,750	0	0	0
Other Invested Assets (2)	1,349,578,347	1,385,849,722	0	1,142,183,226	207,395,121	0	0
Separate Account Assets	72,487,770,641	72,879,483,773	64,210,486,534	6,470,535,597	345,139,916	1,461,608,594	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	27,490,826,794	27,104,112,448	0	20,538,542,637	6,952,284,157	0	0
Separate Account Liability for Deposit-Type Contracts	7,809,150	7,809,150	0	0	7,809,150	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 30 months as of September 30, 2024. There are no unfunded commitments of investments measured using the NAV practical expedient as of September 30, 2024.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

As of September 30, 2024, the Company had $1.4 billion and $51 million of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively. As of September 30, 2024, the Company had $2.9 billion and $9 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 September 30, 2024 and through November 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.

23. REINSURANCE

Effective September 30, 2024, the Company entered into a coinsurance with funds withheld agreement to cede certain Group Annuities to Pacific Life Re Global Limited (RGBM), recognized as a Reciprocal Jurisdiction Reinsurer in Nebraska. The funds withheld account will initially be established in an amount equal to RGBM's economic reserves. As of September 30, 2024, the Company recognized a reserve credit of $1.0 billion. The transaction generated a gain, net of tax, of $134 million which was reported in Surplus (line 53) and will be recognized in future periods as earnings emerge from the business reinsured in accordance with NAIC SAP Appendix A-791.

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 $221 million to RIBM-UK.

A. Ceded Reinsurance Report:

Section 3 – Ceded Reinsurance Report – Part B

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes [X]   No [   ] If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $1.0 billion

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 September 30, 2024 and December 31, 2023, there were $21 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:

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves, Change in CRVM Expense Allowances, Changes in Additional Actuarial Reserves for AGXXXVIII and Impact of Valuation System Conversion	($93,092,258)	$0	$44,691,380	($11,788,107)	$0	$0	$343,373	($126,338,904)
3106999 Total	($93,092,258)	$0	$44,691,380	($11,788,107)	$0	$0	$343,373	($126,338,904)

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	$16,120,994,782	$0	$0	$16,120,994,782	18%
b.	At Book Value Less Current Surrender Charge of 5% or More *	6,810,843,512	0	0	6,810,843,512	8%
c.	At Fair Value	0	0	50,131,087,991	50,131,087,991	57%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	22,931,838,294	0	50,131,087,991	73,062,926,285	83%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	8,321,852,419	0	0	8,321,852,419	9%
(2).	Not Subject to Discretionary Withdrawal	6,912,138,648	0	2,401,190	6,914,539,838	8%
(3).	Total (Gross: Direct + Assumed)	38,165,829,361	0	50,133,489,181	88,299,318,542	100%
(4).	Reinsurance Ceded	1,731,851,419	0	0	1,731,851,419	
(5).	Total (Net) (3) - (4)	$36,433,977,942	$0	$50,133,489,181	$86,567,467,123	
(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:	$2,129,136,614	$0	$0	$2,129,136,614	

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	$342,634	$0	$0	$342,634	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)	342,634	0	0	342,634	0%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	7,817,314,858	8,223,187,750	0	16,040,502,608	100%
(3).	Total (Gross: Direct + Assumed)	7,817,657,492	8,223,187,750	0	16,040,845,242	100%
(4).	Reinsurance Ceded	1,040,993,107	0	0	1,040,993,107	
(5).	Total (Net) (3) - (4)	$6,776,664,385	$8,223,187,750	$0	$14,999,852,135	
(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	$177,663,730	$0	$0	$177,663,730	1%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c.	At Fair Value	0	0	7,809,150	7,809,150	0%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	177,663,730	0	7,809,150	185,472,880	1%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	4,202,612,770	0	0	4,202,612,770	15%
(2).	Not Subject to Discretionary Withdrawal	22,830,631,702	0	0	22,830,631,702	84%
(3).	Total (Gross: Direct + Assumed)	27,210,908,202	0	7,809,150	27,218,717,352	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$27,210,908,202	$0	$7,809,150	$27,218,717,352	
(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)	$43,205,078,377
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	5,563,950
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	27,210,908,201
(4).	Subtotal	70,421,550,528
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	58,356,676,931
(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	7,809,150
(11).	Subtotal	58,364,486,081
(12).	Combined Total	$128,786,036,609

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. Separate Account Activity

1. No significant change

2. In accordance with the products recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the General Account.

As of September 30, 2024 and December 31, 2023, the Company's Separate Account statement included legally insulated assets of $72.9 billion and $65.6 billion, respectively. The assets legally insulated and not legally insulated from the General Account as of September 30, 2024 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$50,995,351,260	$0
Variable Universal Life	14,080,004,309	0
Group Annuities	7,804,128,203	0
Total	$72,879,483,773	$0

3-4. 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 September 30, 2024	$0	$304,037	$1,874,228,715	$3,700,500,040	$5,575,032,792
(2). Reserves at September 30, 2024					
a. Fair Value	$0	$0	$0	$64,003,953,389	$64,003,953,389
b. Amortized Cost	0	3,069,339,766	5,153,847,983	0	8,223,187,749
c. Total Reserves *	$0	$3,069,339,766	$5,153,847,983	$64,003,953,389	$72,227,141,138
(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	64,001,552,199	64,001,552,199
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	64,001,552,199	64,001,552,199
b. Not Subject to Discretionary Withdrawal	0	3,069,339,766	5,153,847,983	2,401,190	8,225,588,939
c. Total	$0	$3,069,339,766	$5,153,847,983	$64,003,953,389	$72,227,141,138

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

	(1)	(2)	(3)	(4)	(5)
(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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)	$5,571,969,275
b. Transfers from Separate Accounts (Page 4, Line 10)	5,741,153,918
c. Net Transfers to (from) Separate Accounts (a) - (b)	(169,184,643)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	34,516
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($169,150,127)

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: $ 272,280

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 - $17,810,147
FHLB Capital Stock - $87,257,000
On Deposit with States - $6,034,513
Pledged Collateral to FHLB - $11,350,376,317
Pledged as Collateral not captured in other categories - $1,157,680,008

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 5,018,979,582

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	$ 927,837,895
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 638,917,210	$ 692,579,131
14.26	All Other	$ 6,346,056,339	$ 7,539,601,807
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,876,583,970	$ 9,160,018,833
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. $ 68,305,750

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 68,305,750

16.3 Total payable for securities lending reported on the liability page. $ 68,305,750

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	07U30JM00W0YIMFFC542	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:
C CUBED ASSET FINANCE LLC, 04/15/2049, $50,000,000 BV
C CUBED ASSET FINANCE LLC, 04/15/2049, $9,732,300 BV
CFS11 2023-1 LLC CLASS B, 03/17/2042, $5,717,564 BV
BAKEOVATIONS INTERM LLC, 09/25//2029, $1,335,748 BV
METZ CULINARY MGNT INC, 12/23/2027, $1,952,376 BV
NORTH HAVEN CS ACQUISITION INC, 01/23/2027, $14,618,448 BV
WCHG HOLDINGS LLC TL, 04/10/2031, $19,759,816 BV
VINTAGE INFRA PTRS LP SUBS, 11/18/2025, $13,649,677 BV
VINTAGE INFRA PRTS LP OFFSHORE, 11/18/2025, $16,350,323 BV
RAISA FUNDING ABS CL B, 04/25/2038, $2,757,182 BV
RAISA FUNDING ABS CL a, 04/25/2038, $24,450,428 BV
RAISA FUNDING ABS CL C, 04/25/2038, $1,138,540 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	$ 935,065,233
	1.12 Residential Mortgages	$ 596,106,206
	1.13 Commercial Mortgages	$ 17,361,523,688
	1.14 Total Mortgages in Good Standing	$ 18,892,695,127
	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	$ 9,716,941
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 9,716,941
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 272,330,189
	1.44 Total Mortgages in Process of Foreclosure	$ 272,330,189
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 19,174,742,257
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	1,595.635 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	53.779 %
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
00000	AA-3191473	09/30/2024	Pacific Life Re Global Limited	BMU	COFW/G	OA	Reciprocal Jurisdiction		
66346	58-0828824	07/01/2024	Munich American Reassurance Company	GA	YRT/I	XXXL	Authorized		
82627	06-0839705	07/01/2024	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL	Authorized		
93572	43-1235868	07/01/2024	RGA Reinsurance Company	MO	YRT/I	XXXL	Authorized		
11551	35-2293075	07/01/2024	Endurance Assurance Corporation	DE	CAT/I	OL	Authorized		
16535	13-5459190	07/01/2024	United States Fire Insurance Company	DE	CAT/I	OL	Authorized		
21113	36-4233459	07/01/2024	Zurich American Insurance Company	IL	CAT/I	OL	Authorized		
	AA-1126033	07/01/2024	Syndicate 0033 (HIS) Hiscox Syndicates Ltd.	GBR	CAT/I	OL	Authorized		
	AA-1126510	07/01/2024	Syndicate 0510 (KLN) - Tokio Marine Kiln Syndicates Ltd	GBR	CAT/I	OL	Authorized		
	AA-1126609	07/01/2024	Syndicate 0609 (AUW) Atrium Underwriters Ltd	GBR	CAT/I	OL	Authorized		
	AA-1120198	07/01/2024	Syndicate 1618 (KII) Brit Syndicates Ltd	GBR	CAT/I	OL	Authorized		
	AA-1120096	07/01/2024	Syndicate 1880 (TMK) - Tokio Marine Kiln Syndicates Ltd	GBR	CAT/I	OL	Authorized		
	AA-1120064	07/01/2024	Syndicate 1919 (CVS) - Starr Managing Agents Ltd	GBR	CAT/I	OL	Authorized		
	AA-1128987	07/01/2024	Syndicate 2987 (BRT) Brit Syndicates Ltd	GBR	CAT/I	OL	Authorized		
	AA-1120179	07/01/2024	Syndicate 2988 (BRT) Brit Syndicates Ltd	GBR	CAT/I	OL	Authorized		
	AA-1120082	07/01/2024	Syndicate 3010 (LRE) Lancashire Syndicates Ltd	GBR	CAT/I	OL	Authorized		
	AA-1120116	07/01/2024	Syndicate 3902 (NOA) - Ark Syndicate Management Ltd	GBR	CAT/I	OL	Authorized		
	AA-1126004	07/01/2024	Syndicate 4444 (CNP) - Canopius Managing Agents Ltd	GBR	CAT/I	OL	Authorized		
	AA-1128001	07/01/2024	Syndicate 2001 (AML)	GBR	CAT/I	OL	Authorized		
	AA-1120055	07/01/2024	Syndicate 3623 (AFB)	GBR	CAT/I	OL	Authorized		
	AA-1126623	07/01/2024	Syndicate 0623 (AFB)	GBR	CAT/I	OL	Authorized		
	AA-1120075	07/01/2024	Syndicate 4020 (ARK)	GBR	CAT/I	OL	Authorized		
	AA-1120067	07/01/2024	Syndicate 4242 (BEA)	GBR	CAT/I	OL	Authorized		
	AA-1120196	07/01/2024	Syndicate 2358 (NSM)	GBR	CAT/I	OL	Authorized		
	AA-1126457	07/01/2024	Syndicate 0457 (MRS)	GBR	CAT/I	OL	Authorized		

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	23,424,180	114,714,781			138,138,960	676,525
2.	Alaska AK	L	51,769,372	2,938,967			54,708,339	
3.	Arizona AZ	L	94,390,582	236,804,608			331,195,189	1,358,527
4.	Arkansas AR	L	23,316,833	57,057,705			80,374,538	3,097,750
5.	California CA	L	490,697,398	1,250,766,553			1,741,463,951	77,477,381
6.	Colorado CO	L	79,675,151	175,387,088			255,062,239	393,958
7.	Connecticut CT	L	40,049,283	235,969,762			276,019,045	1,161,087
8.	Delaware DE	L	63,581,499	133,958,945			197,540,444	
9.	District of Columbia DC	L	9,300,086	15,866,454			25,166,539	571,791
10.	Florida FL	L	292,707,417	688,541,925			981,249,343	7,815,405
11.	Georgia GA	L	77,340,378	147,406,799			224,747,177	2,187,327
12.	Hawaii HI	L	25,746,233	100,525,079			126,271,312	163,000
13.	Idaho ID	L	17,809,318	28,080,652			45,889,970	1,643,817
14.	Illinois IL	L	146,744,434	392,245,921			538,990,355	6,956,593
15.	Indiana IN	L	37,603,895	251,997,927			289,601,822	2,296,863
16.	Iowa IA	L	27,172,415	80,037,967			107,210,382	648,524
17.	Kansas KS	L	19,839,094	50,312,852			70,151,946	319,184
18.	Kentucky KY	L	19,461,016	109,459,379			128,920,395	2,100,187
19.	Louisiana LA	L	40,799,195	154,615,962			195,415,156	4,063,434
20.	Maine ME	L	4,665,438	27,004,797			31,670,235	54,774
21.	Maryland MD	L	39,493,113	106,470,364			145,963,477	1,175,676
22.	Massachusetts MA	L	53,071,465	132,189,882			185,261,347	199,201,183
23.	Michigan MI	L	95,225,214	360,355,461			455,580,676	2,083,029
24.	Minnesota MN	L	164,418,332	278,604,481			443,022,812	1,690,482
25.	Mississippi MS	L	23,197,302	49,450,172			72,647,473	378,967
26.	Missouri MO	L	57,115,746	278,098,922			335,214,668	1,131,143,086
27.	Montana MT	L	5,045,144	19,050,144			24,095,287	200,000
28.	Nebraska NE	L	38,942,228	50,175,737			89,117,965	10,455,257
29.	Nevada NV	L	51,137,895	93,951,632			145,089,527	5,150,544
30.	New Hampshire NH	L	14,204,292	48,725,291			62,929,582	222,595
31.	New Jersey NJ	L	111,128,368	311,936,369			423,064,736	549,470
32.	New Mexico NM	L	8,535,756	31,656,961			40,192,717	75,375
33.	New York NY	N	81,154,938	18,692,009			99,846,947	
34.	North Carolina NC	L	80,149,350	219,220,996			299,370,346	2,318,797
35.	North Dakota ND	L	11,255,846	10,184,974			21,440,819	722,421
36.	Ohio OH	L	86,426,352	348,858,379			435,284,731	2,889,016
37.	Oklahoma OK	L	28,097,302	59,777,616			87,874,918	5,005,318
38.	Oregon OR	L	29,430,858	93,872,660			123,303,518	1,945,645
39.	Pennsylvania PA	L	122,186,167	383,166,901			505,353,068	3,906,709
40.	Rhode Island RI	L	12,126,262	29,484,163			41,610,425	
41.	South Carolina SC	L	24,762,307	123,359,032			148,121,339	1,508,285
42.	South Dakota SD	L	159,514,350	16,494,561			176,008,912	1,236,415
43.	Tennessee TN	L	58,779,848	300,660,751			359,440,600	4,706,527
44.	Texas TX	L	367,913,051	707,441,592			1,075,354,643	14,861,543
45.	Utah UT	L	35,755,906	53,923,721			89,679,627	566,014,591
46.	Vermont VT	L	2,376,862	9,747,788			12,124,650	164,000
47.	Virginia VA	L	57,701,924	232,976,984			290,678,908	4,406,153
48.	Washington WA	L	77,972,149	147,434,115			225,406,264	4,371,035
49.	West Virginia WV	L	6,783,464	64,416,017			71,199,481	173,765
50.	Wisconsin WI	L	45,365,731	279,485,124			324,850,856	175,869
51.	Wyoming WY	L	16,110,713	10,172,006			26,282,720	198,000
52.	American Samoa AS	N						
53.	Guam GU	N	614	222,556			223,170	
54.	Puerto Rico PR	N	332,971	622,536			955,507	
55.	U.S. Virgin Islands VI	N	70,517	151,447			221,964	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,528	356,780			358,308	
58.	Aggregate Other Aliens OT	XXX	6,982,441	2,794,213			9,776,654	
59.	Subtotal	XXX	3,558,859,519	9,127,876,458			12,686,735,977	2,079,915,880
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,118,554	65			5,118,619	
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	658,152				658,152	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	3,564,636,225	9,127,876,523			12,692,512,748	2,079,915,880
96.	Plus Reinsurance Assumed	XXX	315,160,031	53,281,263	785,645		369,226,938	
97	Totals (All Business)	XXX	3,879,796,256	9,181,157,786	785,645		13,061,739,686	2,079,915,880
98.	Less Reinsurance Ceded	XXX	1,540,054,168	1,053,077,526			2,593,131,695	
99.	Totals (All Business) less Reinsurance Ceded	XXX	2,339,742,088	8,128,080,259	785,645		10,468,607,992	2,079,915,880
	DETAILS OF WRITE-INS							
58001.	XXX Other Aliens	XXX	6,982,441	2,794,213			9,776,654	
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	6,982,441	2,794,213			9,776,654	
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
PART 1 - ORGANIZATIONAL CHART

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
99-2238623		DE	283 Commerce Hub Venture, 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 Bala Cynwyd Member, 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

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
87-3781513		DE	Bromwell Investors LLC
87-4017034		DE	Bromwell Owner LLC
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 Dean Member, 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 Hadley Member, 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

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
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
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 Metropolitan Member, 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 Moreland Member, LLC
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

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
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
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 Sky Member, LLC
99-3531814		DE	Sky JV LLC
99-3272509		DE	Sky Owner 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	SNB HoldCo, LLC
95-1079000		DE	SNB 116 Owner, LLC
95-1079000		DE	SNB 120 Owner, LLC
95-1079000		DE	SNB 124/125 Owner, LLC
95-1079000		DE	SNB 540 Hotel 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.

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
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.
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
99-3578576		DE	Pacific Private Credit Opportunities Fund II L.P.
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

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
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.
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*

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	
			99-2238623				283 Commerce Hub Venture, LLC	DE	DS	PL 283 Commerce Member, LLC	Ownership	90.000	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	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	

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 *
			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 Bala Cynwyd Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	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 Dean Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		
			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	
			95-1079000				PL GAAV 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)	*
			84-4784190				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 Hadley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	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	
			95-1079000				PL Metropolitan Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Milieu Guarantor, 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 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 *
			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 Moreland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	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	
			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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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 Sky Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-3531814				Sky JV LLC	DE	DS	PL Sky Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			99-3272509				Sky Owner LLC	DE	DS	Sky JV 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				SNB HoldCo, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 116 Owner, LLC	DE	DS	SNB HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 120 Owner, LLC	DE	DS	SNB HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 124/125 Owner, LLC	DE	DS	SNB HoldCo, 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
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			95-1079000				SNB 540 Hotel Owner, LLC	DE	DS	SNB HoldCo, 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	
			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	99.950	Pacific Mutual Holding Company	NO	
			99-3578576				Pacific Private Credit Opportunities Fund II L.P.	DE	NIA	Pacific Private Credit Opportunities II GP LLC	Ownership	0.050	Pacific Mutual Holding Company		
			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	

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 *
			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	
			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	0.050	Pacific Mutual Holding Company	NO	
			93-4075957				Pacific Private Equity Opportunities Fund VI L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.950	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	

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 *
			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	
			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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

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

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	21,489,377		21,489,377	13,767,755
2505. Other assets	12,882,695		12,882,695	13,674,134
2506. Prepaid expenses	15,739,181	15,739,181		
2507. Ceded reserves	9,284,140	9,284,140		
2508. Leasehold improvements	4,621,885	4,621,885		
2597. Summary of remaining write-ins for Line 25 from overflow page	64,017,278	29,645,207	34,372,071	27,441,890

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	37,782,944	25,931,576
2597. Summary of remaining write-ins for Line 25 from overflow page	37,782,944	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	1,553,067	107,667	285,226
2797. Summary of remaining write-ins for Line 27 from overflow page	1,553,067	107,667	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. Prior year surplus adjustment		21,108,292	21,099,593
5305. Other surplus adjustments - miscellaneous	(29,262)	(422,000)	
5397. Summary of remaining write-ins for Line 53 from overflow page	(29,262)	20,686,292	21,099,593

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	520,158	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	43,368,588	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	5,701,465	10,488,484
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	71,416,141	119,501,422
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	71,416,141	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	1,088,488,897	592,093,286
	2.2 Additional investment made after acquisition	229,538,758	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	701,400,535	984,207,192
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(6,007,215)	(10,139,120)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(3,364,334)	2,489,271
10.	Deduct current year's other than temporary impairment recognized	101,792,348	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)	19,174,742,257	18,647,618,920
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	19,174,742,257	18,647,618,920
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	19,174,742,257	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	148,345,513	1,676,831,269
	2.2 Additional investment made after acquisition	5,914,520,632	5,839,930,720
3.	Capitalized deferred interest and other	114,788,889	111,959,941
4.	Accrual of discount	57,022,089	57,793,181
5.	Unrealized valuation increase/(decrease)	148,100,091	99,671,920
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	4,961,947,120	6,838,338,742
8.	Deduct amortization of premium and depreciation	23,896	11,378,508
9.	Total foreign exchange change in book/adjusted carrying value	2,518,295	8,053,755
10.	Deduct current year's other than temporary impairment recognized	954,341	20,024,514
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	11,712,631,093	10,290,260,941
12.	Deduct total nonadmitted amounts	37,641,775	33,667,130
13.	Statement value at end of current period (Line 11 minus Line 12)	11,674,989,318	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	12,947,782,967	10,345,906,702
3.	Accrual of discount	66,732,979	72,584,383
4.	Unrealized valuation increase/(decrease)	51,989,205	(66,892,646)
5.	Total gain (loss) on disposals	2,990,433	(29,007,893)
6.	Deduct consideration for bonds and stocks disposed of	7,834,227,318	7,327,293,899
7.	Deduct amortization of premium	14,309,803	12,793,462
8.	Total foreign exchange change in book/adjusted carrying value	81,123,951	88,829,885
9.	Deduct current year's other than temporary impairment recognized	35,161,438	76,242,198
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,992,798	4,102,996
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	83,199,672,498	77,930,758,725
12.	Deduct total nonadmitted amounts	342,915,835	321,227,024
13.	Statement value at end of current period (Line 11 minus Line 12)	82,856,756,663	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)	38,798,188,611	3,023,900,120	2,280,211,822	244,241,755	38,684,026,250	38,798,188,611	39,786,118,665	35,926,352,083
2. NAIC 2 (a)	37,666,372,314	1,181,658,997	778,577,086	(280,619,365)	37,051,088,339	37,666,372,314	37,788,834,861	36,777,955,648
3. NAIC 3 (a)	3,606,247,207	221,063,458	199,158,488	(26,994,242)	3,408,793,086	3,606,247,207	3,601,157,935	3,445,272,215
4. NAIC 4 (a)	653,861,492	37,262,780	71,376,603	138,471,803	736,157,772	653,861,492	758,219,472	734,121,004
5. NAIC 5 (a)	81,759,029	61	639,936	47,457,150	103,552,317	81,759,029	128,576,304	87,046,191
6. NAIC 6 (a)	64,576,045	3,000,223	152,424	(264,904)	25,623,162	64,576,045	67,158,940	27,995,036
7. Total Bonds	80,871,004,698	4,466,885,640	3,330,116,359	122,292,197	80,009,240,926	80,871,004,698	82,130,066,177	76,998,742,177
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	300,000			10,000	301,600	300,000	310,000	295,600
10. NAIC 3								
11. NAIC 4	14,133			3,477	14,150	14,133	17,610	14,960
12. NAIC 5								
13. NAIC 6	1,000,999				1,000,999	1,000,999	1,000,999	1,000,999
14. Total Preferred Stock	1,315,132			13,477	1,316,749	1,315,132	1,328,609	1,311,559
15. Total Bonds and Preferred Stock	80,872,319,830	4,466,885,640	3,330,116,359	122,305,674	80,010,557,675	80,872,319,830	82,131,394,786	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 $ 16,883,272 ; NAIC 2 $ 2,517,712 ; NAIC 3 $; NAIC 4 $ 1,761,293 ; NAIC 5 $; NAIC 6 $

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	19,171,394	XXX	18,970,230	1,102,130	(10,460)

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	267,498,994	325,708,109
3.	Accrual of discount	1,021,084	3,190,622
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(2,308,911)	(2,522)
6.	Deduct consideration received on disposals	324,350,639	284,195,052
7.	Deduct amortization of premium	2,554	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)	19,171,394	77,313,421
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	19,171,394	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	1,079,005,944
3.	Unrealized Valuation increase/(decrease)	777,309,773
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,469,562,135
6.	Considerations received/(paid) on terminations	1,369,019,470
7.	Amortization	(894,274,251)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	72,342,425
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,710,662,737
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,710,662,737

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)				27,636,582
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	(55,774,177)			
	3.14 Section 1, Column 18, prior year	(92,191,921)	36,417,744	36,417,744	
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	(55,774,177)			
	3.24 Section 1, Column 19, prior year plus	(92,191,921)			
	3.25 SSAP No. 108 adjustments		36,417,744	36,417,744	
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)				63,759,375
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				63,759,375

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,710,662,737	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	63,759,375	
3.	Total (Line 1 plus Line 2)		2,774,422,112
4.	Part D, Section 1, Column 6	3,516,719,239	
5.	Part D, Section 1, Column 7	(742,297,127)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,185,384,509	
8.	Part B, Section 1, Column 13	(3,678,417)	
9.	Total (Line 7 plus Line 8)		2,181,706,092
10.	Part D, Section 1, Column 9	3,464,977,005	
11.	Part D, Section 1, Column 10	(1,283,270,913)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	391,096,778	
14.	Part B, Section 1, Column 20	115,957,172	
15.	Part D, Section 1, Column 12	507,053,950	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	14,023,880,480	13,389,665,435
3.	Accrual of discount	1,270	1,353,553
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(1,007,804)
6.	Deduct consideration received on disposals	14,490,276,088	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)	1,221,970,471	1,688,364,809
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,221,970,471	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
#0775 HOME OFFICE	NEWPORT BEACH	CA	09/30/2024	PERMANENT IMPROVEMENT				2,486
#3612 COUNTY FAIR MALL-RETAIL	WOODLAND	CA	09/30/2024	PERMANENT IMPROVEMENT				114,624
0199999. Acquired by Purchase								117,110
0399999 - Totals								117,110

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
356624145	WADESVILLE	IN		04/17/2024	6.450		5,000	1,060,800
356624173	BREWSTER	WA		07/29/2024	6.900	5,025,000		9,635,000
356624176	BURR OAK	MI		08/07/2024	6.700	301,500		713,847
356624186	KINSEY	MT		08/26/2024	6.700	804,000		1,524,480
356624188	ELTOPIA	WA		08/23/2024	6.850	618,075		1,500,000
356624189	BRICELYN	MN		08/01/2024	6.400	442,200		1,295,800
356624190	EMMETT	ID		09/20/2024	6.700	1,231,125		2,858,171
356624191	MOSES LAKE	WA		08/26/2024	6.350	1,567,800		2,400,000
356624193	HERMISTON	OR		08/15/2024	6.800	1,507,500		3,516,352
356624199	COVE	OR		09/27/2024	6.650	1,206,000		2,477,413
0199999. Mortgages in good standing - Farm Mortgages						12,703,200	5,000	26,981,863
RTL_E1791212	SAN JUAN CAPISTRANO	CA		05/02/2024	11.500		57,050	2,504,037
RTL_E1791214	LOS ANGELES	CA		05/02/2024	10.990		142,563	875,380
RTL_E1791215	SANTA BARBARA	CA		05/02/2024	11.490		235,000	1,354,675
RTL_E1791217	LARGO	FL		05/02/2024	11.870		9,775	9,302
RTL_E1791218	RALEIGH	NC		05/02/2024	11.490		203,285	129,628
RTL_E1791219	LARGO	FL		05/02/2024	11.870		9,775	9,302
RTL_E1792711	HOUSTON	TX		05/07/2024	10.900		32,000	186,200
RTL_E1792712	LAKE WORTH	FL		05/07/2024	10.900		17,010	282,676
RTL_E1792714	CHERRY HILLS VILLAGE	CO		05/07/2024	10.900		322,048	3,012,490
RTL_E1792715	LOS ANGELES	CA		05/07/2024	10.630		84,960	750,000
RTL_E1792716	ATLANTA	GA		05/07/2024	10.900		36,125	215,720
RTL_E1792720	LOS ANGELES	CA		05/07/2024	10.500		33,500	799,900
RTL_E1792722	BRAZORIA	TX		05/07/2024	10.900		19,064	130,100
RTL_E1792723	BURLESON	TX		05/07/2024	9.900		11,220	243,000
RTL_E1792724	ENTERPRISE	AL		05/07/2024	10.900		55,000	70,000
RTL_E1792730	LONG BEACH	CA		05/07/2024	11.500		102,250	482,441
RTL_E1792732	LONG BEACH	CA		05/07/2024	11.950		54,000	710,000
RTL_E1792741	LAGUNA BEACH	CA		05/08/2024	10.990		150,390	2,406,289
RTL_E1792743	LOS ANGELES	CA		05/08/2024	10.490		19,197	385,492
RTL_E1792745	MIAMI	FL		05/08/2024	10.990		20,678	247,225
RTL_E1792746	PALM SPRINGS	CA		05/08/2024	11.740		151,025	46,918
RTL_E1796164	BRECKENRIDGE	CO		05/13/2024	11.990		48,000	414,615
RTL_E1796165	LOXAHATCHEE	FL		05/13/2024	12.990		348,540	222,000
RTL_E1796166	NEW ORLEANS	LA		05/13/2024	11.990		37,500	167,965
RTL_E1796172	SAN ANTONIO	TX		05/13/2024	11.990		1,500	26,581
RTL_E1796173	WEST PALM BEACH	FL		05/13/2024	12.990		49,000	33,333
RTL_E1796175	CAPE CORAL	FL		05/13/2024	11.990		17,675	11,906
RTL_E1796179	PORT RITCHEY	FL		05/13/2024	11.990		5,000	252,280
RTL_E1796727	AUSTIN	TX		05/14/2024	9.900		10,030	200,810
RTL_E1796732	CANYON LAKE	TX		05/14/2024	11.900		192,442	44,328
RTL_E1796744	CONOVER	NC		05/14/2024	10.900		28,091	92,500
RTL_E1796746	TAMPA	FL		05/14/2024	10.900		17,377	150,960
RTL_E1796748	COLUMBUS	OH		05/14/2024	10.900		20,000	174,900
RTL_E1796749	MONROE	NC		05/14/2024	10.900		36,550	142,744
RTL_E1796838	CAPE CORAL	FL		05/16/2024	10.750		75,378	77,942
RTL_E1796842	ORLANDO	FL		05/16/2024	10.750		1,103,774	603,486
RTL_E1797762	LA MESA	CA		05/17/2024	10.250		83,850	712,918
RTL_E1797764	AUBURN	GA		05/17/2024	9.900		64,485	250,000
RTL_E1797768	CONCORD	CA		05/17/2024	10.630		11,577	772,413
RTL_E1797769	FORT WORTH	TX		05/17/2024	11.900		34,200	53,716
RTL_E1797771	ATLANTA	GA		05/17/2024	10.900		25,624	185,000
RTL_E1797773	PENSACOLA	FL		05/17/2024	10.900		85,000	102,000
RTL_E1797774	SALISBURY	NC		05/17/2024	10.900		30,000	118,500
RTL_E1797775	AUSTIN	TX		05/17/2024	10.900		198,000	297,768

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_E1797777	NORFOLK	VA		05/17/2024	10.900		4,930	139,500
RTL_E1797780	CONYERS	GA		05/17/2024	10.900		24,066	91,838
RTL_E1797781	CHATTANOOGA	TN		05/17/2024	9.900		38,182	115,000
RTL_E1797783	STATESVILLE	NC		05/17/2024	11.900		12,000	10,560
RTL_E1797786	LONG BEACH	CA		05/17/2024	10.900		117,750	452,177
RTL_E1797787	GARLAND	TX		05/17/2024	10.900		32,149	160,000
RTL_E1797789	FORT LAUDERDALE	FL		05/17/2024	10.900		71,358	635,369
RTL_E1797792	STOCKTON	CA		05/17/2024	10.500		28,360	345,000
RTL_E1797793	LOS ANGELES	CA		05/17/2024	10.990		223,500	1,361,961
RTL_E1797816	LOS ANGELES	CA		05/20/2024	11.350		72,350	444,789
RTL_E1797817	SPARTANBURG	SC		05/20/2024	11.490		157,500	47,671
RTL_E1797818	SAN DIEGO	CA		05/20/2024	11.240		121,720	453,736
RTL_E1797819	LEHIGH ACRES	FL		05/20/2024	11.000		36,761	2,785
RTL_E1797820	HOLIDAY	FL		05/20/2024	10.250		45,200	185,000
RTL_E1797822	MIAMI	FL		05/20/2024	10.370		573,834	665,429
RTL_E1798459	LOS ANGELES	CA		05/21/2024	11.130		648,177	511,753
RTL_E1798460	DALLAS	TX		05/21/2024	12.240		86,082	1,836,769
RTL_E1798461	COSTA MESA	CA		05/21/2024	10.490		82,000	1,616,298
RTL_E1801390	TAMPA	FL		05/23/2024	10.900		37,273	212,002
RTL_E1801392	UNION CITY	GA		05/23/2024	10.900		11,300	127,151
RTL_E1801393	TAMPA	FL		05/23/2024	10.900		39,576	233,000
RTL_E1801394	LOS ANGELES	CA		05/23/2024	10.630		20,250	759,663
RTL_E1801395	FLORAL CITY	FL		05/23/2024	10.900		13,000	105,932
RTL_E1801398	ALTADENA	CA		05/23/2024	11.250		139,800	897,302
RTL_E1801399	PLACENTIA	CA		05/23/2024	10.500		70,000	1,050,000
RTL_E1801401	WILMINGTON	NC		05/23/2024	11.900		30,825	189,367
RTL_E1801404	ORLANDO	FL		05/23/2024	10.900		62,581	60,000
RTL_E1801405	COCOA	FL		05/23/2024	10.900		7,783	230,000
RTL_E1801406	COLLEGEVILLE	PA		05/23/2024	11.900		47,535	295,000
RTL_E1801407	DECATUR	GA		05/23/2024	10.900		18,971	114,156
RTL_E1801408	PHILADELPHIA	PA		05/23/2024	10.900		30,150	168,000
RTL_E1801410	ATLANTA	GA		05/23/2024	10.900		27,457	199,615
RTL_E1801412	COLTON	CA		05/23/2024	11.900		175,493	28,579
RTL_E1801416	LEXINGTON	TN		05/23/2024	10.900		15,520	170,000
RTL_E1801417	MIAMI	FL		05/23/2024	10.750		15,228	356,261
RTL_E1801420	LEHIGH ACRES	FL		05/23/2024	10.500		106,421	19,394
RTL_E1801423	LEHIGH ACRES	FL		05/23/2024	10.990		89,595	10,117
RTL_E1802526	GOODYEAR	AZ		05/28/2024	10.990		47,246	480,000
RTL_E1802532	LOS ANGELES	CA		05/28/2024	10.490		165,130	535,735
RTL_E1804631	SMYRNA	GA		05/30/2024	10.900		36,996	460,000
RTL_E1804634	HEMET	CA		05/30/2024	10.900		51,717	254,933
RTL_E1804635	BONITA	CA		05/30/2024	9.990		156,800	1,030,000
RTL_E1804636	KAILUA	HI		05/30/2024	10.990		49,200	857,836
RTL_E1804640	FORT WORTH	TX		05/30/2024	9.900		47,048	157,538
RTL_E1804642	RIVERBANK	CA		05/30/2024	10.750		23,750	290,000
RTL_E1804644	CARMICHAEL	CA		05/30/2024	10.630		23,500	531,371
RTL_E1804648	NEWPORT NEWS	VA		05/30/2024	10.900		45,590	106,911
RTL_E1804650	ATLANTA	GA		05/30/2024	10.900		59,500	230,000
RTL_E1804651	HOUSTON	TX		05/30/2024	9.990		82,924	9,156
RTL_E1804652	FT MYERS	FL		05/30/2024	10.500		78,500	479,322
RTL_E1804656	FORT LAUDERDALE	FL		05/30/2024	10.250		38,600	662,000
RTL_E1804657	SPRING HILL	FL		05/30/2024	10.750		49,552	181,000
RTL_E1804658	HOUSTON	TX		05/30/2024	9.990		72,655	11,703
RTL_E1804659	HOUSTON	TX		05/30/2024	9.990		72,426	11,666
RTL_E1804661	DELAND	FL		05/30/2024	11.500		10,700	111,047

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_E1806313	TERRELL	TX		06/06/2024	10.900		21,250	100,000
RTL_E1806318	ORLANDO	FL		06/06/2024	10.900		28,113	207,563
RTL_E1806319	AUSTIN	TX		06/06/2024	10.900		80,690	335,690
RTL_E1806320	ORLANDO	FL		06/06/2024	11.900		90,903	15,327
RTL_E1806321	FOREST PARK	GA		06/06/2024	10.900		46,538	106,335
RTL_E1806323	SHELBY	NC		06/06/2024	10.900		6,384	83,062
RTL_E1806324	PLANO	TX		06/06/2024	10.900		28,122	394,329
RTL_E1806325	FRESNO	CA		06/06/2024	10.500		53,515	260,000
RTL_E1806326	FLORENCE	SC		06/06/2024	10.900		17,000	160,000
RTL_E1806329	MARIETTA	GA		06/06/2024	10.900		46,120	342,538
RTL_E1806330	LAKELAND	FL		06/06/2024	10.900		47,587	153,604
RTL_E1806331	DENVER	CO		06/06/2024	9.900		68,402	514,006
RTL_E1806332	CHARLOTTE	NC		06/06/2024	10.900		50,447	312,697
RTL_E1806335	MIAMI	FL		06/06/2024	9.990		50,000	244,871
RTL_E1806337	PORT RICHEY	FL		06/06/2024	10.250		55,500	237,000
RTL_E1806339	DETROIT	MI		06/06/2024	10.250		5,200	88,595
RTL_E1806341	HOUSTON	TX		06/06/2024	9.990		82,924	9,156
RTL_E1806342	PORT CHARLOTTE	FL		06/06/2024	10.500		69,962	70,580
RTL_E1806344	PORT CHARLOTTE	FL		06/06/2024	10.500		289,250	52,361
RTL_E1806345	NORTH MIAMI	FL		06/06/2024	10.500		87,935	669,545
RTL_E1806346	BROWNSVILLE	TX		06/06/2024	11.250		168,854	72,133
RTL_E1806349	ROTONDA WEST	FL		06/06/2024	10.750		176,830	46,791
RTL_E1807825	WILLOW GROVE	PA		06/07/2024	11.990		29,700	206,398
RTL_E1807830	TURTLE CREEK	PA		06/07/2024	11.990		42,049	80,530
RTL_E1807833	GYPSUM	CO		06/07/2024	12.990		111,471	234,717
RTL_E1807835	CHARLESTON	SC		06/07/2024	11.990		9,540	342,841
RTL_E1807836	CONCORD	NC		06/07/2024	11.990		103,325	19,134
RTL_E1808542	CONCORD	CA		06/12/2024	10.990		21,645	572,776
RTL_E1808543	CORPUS CHRISTI	TX		06/12/2024	10.900		26,500	81,374
RTL_E1808546	SAVANNAH	GA		06/12/2024	10.900		22,720	165,558
RTL_E1808548	PENNSAUKEN	NJ		06/12/2024	10.900		42,500	180,000
RTL_E1808550	TAMPA	FL		06/12/2024	10.900		26,430	160,879
RTL_E1808552	COLUMBUS	OH		06/12/2024	10.900		37,995	152,268
RTL_E1808553	CLARKSVILLE	TN		06/12/2024	10.900		13,920	77,328
RTL_E1808554	KNOXVILLE	TN		06/12/2024	10.900		18,658	97,337
RTL_E1808555	BRADENTON	FL		06/12/2024	10.900		34,250	191,007
RTL_E1808558	VISALIA	CA		06/12/2024	10.900		51,724	259,838
RTL_E1808564	TAMPA	FL		06/12/2024	10.900		23,778	225,137
RTL_E1808565	FREELAND	MI		06/12/2024	10.900		31,680	129,694
RTL_E1808566	HOUSTON	TX		06/12/2024	10.900		38,661	120,000
RTL_E1808568	MARIETTA	GA		06/12/2024	10.900		36,125	215,000
RTL_E1808569	SAN ANTONIO	TX		06/12/2024	10.900		20,474	77,940
RTL_E1808570	COSTA MESA	CA		06/12/2024	10.500		148,750	1,075,000
RTL_E1808571	CANYON LAKE	TX		06/12/2024	11.900		214,695	51,039
RTL_E1808573	SMYRNA	GA		06/12/2024	11.900		96,861	198,250
RTL_E1808574	MCDONOUGH	GA		06/12/2024	10.900		5,576	250,000
RTL_E1808575	ARAGON	GA		06/12/2024	10.900		15,520	94,900
RTL_E1812532	JONESBORO	GA		06/14/2024	10.900		31,144	226,505
RTL_E1812533	LA HABRA	CA		06/14/2024	10.500		29,878	694,694
RTL_E1812534	NORFOLK	VA		06/14/2024	10.900		3,360	82,621
RTL_E1812536	HOUSTON	TX		06/14/2024	10.900		31,663	131,695
RTL_E1812540	SAINT PETERSBURG	FL		06/14/2024	10.900		24,633	129,857
RTL_E1812541	WINTER PARK	FL		06/14/2024	10.900		65,000	275,000
RTL_E1812554	SAN DIEGO	CA		06/17/2024	10.740		32,935	909,668
RTL_E1812557	BALCH SPRINGS	TX		06/17/2024	12.490		84,251	171,691

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_E1812558	SAN DIEGO	CA		06/17/2024	10.740		108,250	1,200,000
RTL_E1812559	LOS ANGELES	CA		06/17/2024	11.740		329,430	320,253
RTL_E1812563	OVIEDO	FL		06/17/2024	11.490		68,043	15,091
RTL_E1812569	LEHIGH ACRES	FL		06/17/2024	10.500		69,450	37,338
RTL_E1812572	TOTOWA	NJ		06/17/2024	11.250		145,000	50,192
RTL_E1812575	HOUSTON	TX		06/17/2024	10.500		163,897	37,359
RTL_E1812576	LEHIGH ACRES	FL		06/17/2024	10.750		12,400	47,172
RTL_E1813300	SAN ANTONIO	TX		06/20/2024	10.900		25,531	119,862
RTL_E1813302	CONCORD	NC		06/20/2024	11.900		59,255	43
RTL_E1813303	LYNCHBURG	VA		06/20/2024	10.900		29,850	91,801
RTL_E1813304	PORT RICHEY	FL		06/20/2024	10.900		29,750	189,000
RTL_E1813305	LAWRENCEVILLE	GA		06/20/2024	10.900		31,682	285,651
RTL_E1813306	OLD HICKORY	TN		06/20/2024	10.900		57,575	330,000
RTL_E1813307	AUSTIN	TX		06/20/2024	10.900		146,450	850,000
RTL_E1813308	CLEARWATER	FL		06/20/2024	10.900		32,750	212,532
RTL_E1813309	MELBOURNE	FL		06/20/2024	10.900		22,620	78,074
RTL_E1813310	SEGUIN	TX		06/20/2024	10.900		13,175	117,676
RTL_E1813311	DES MOINES	IA		06/20/2024	10.900		32,085	98,136
RTL_E1813314	EAST POINT	GA		06/20/2024	10.900		37,177	179,314
RTL_E1813315	CHARLOTTE	NC		06/20/2024	10.900		28,000	335,000
RTL_E1813316	TAMPA	FL		06/20/2024	10.900		60,000	138,000
RTL_E1813318	WINTER HAVEN	FL		06/20/2024	10.900		45,294	200,000
RTL_E1815228	SARASOTA	FL		06/26/2024	10.900		33,648	143,109
RTL_E1815230	SANTA ANA	CA		06/26/2024	10.500		76,148	1,120,000
RTL_E1815232	ORANGE AREA	CA		06/26/2024	10.990		32,000	1,661,059
RTL_E1815236	FORT MYERS	FL		06/26/2024	10.900		60,200	300,000
RTL_E1815237	CHULA VISTA	CA		06/26/2024	10.500		65,195	742,038
RTL_E1815240	COLUMBUS	GA		06/26/2024	10.900		12,750	210,000
RTL_E1815242	AUSTIN	TX		06/26/2024	10.900		50,355	525,000
RTL_E1815243	NASHVILLE	TN		06/26/2024	10.900		74,790	758,057
RTL_E1815245	LAWRENCEVILLE	GA		06/26/2024	10.900		28,851	280,000
RTL_E1815246	ST. PETERSBURG	FL		06/26/2024	11.900		18,540	210,114
RTL_E1815247	WINTER HAVEN	FL		06/26/2024	10.900		42,500	100,000
RTL_E1815248	AMARILLO	TX		06/26/2024	10.900		21,815	70,957
RTL_E1815250	TAMPA	FL		06/26/2024	10.900		50,891	299,000
RTL_E1815251	BRANDON	FL		06/26/2024	10.900		66,926	271,564
RTL_E1815252	PITTSBURGH	PA		06/26/2024	10.900		29,080	74,464
RTL_E1815256	LEHIGH ACRES	FL		06/26/2024	9.990		148,954	87,531
RTL_E1815258	WINTER HAVEN	FL		06/26/2024	10.250		28,036	140,000
RTL_E1815259	CAPE CORAL	FL		06/26/2024	10.990		70,858	84,720
RTL_E1815260	MIAMI	FL		06/26/2024	10.750		51,650	403,043
RTL_E1815264	FORT WORTH	TX		06/26/2024	10.500		39,650	136,499
RTL_E1815265	PUNTA GORDA	FL		06/26/2024	10.500		114,740	44,707
RTL_E1815266	LEHIGH ACRES	FL		06/26/2024	10.500		218,780	28,690
RTL_E1819473	PHILADELPHIA	PA		06/28/2024	12.000		548,346	1,029,682
RTL_E1819474	UPPER DARBY	PA		06/28/2024	11.250		38,000	115,000
RTL_E1819475	BURLINGTON	NC		06/28/2024	10.000		30,999	80,110
RTL_E1819476	CHARLOTTE	NC		06/28/2024	11.750		59,620	27,670
RTL_E1819478	PHILADELPHIA	PA		06/28/2024	11.000		632,423	320,478
RTL_E1819479	POTTSTOWN	PA		06/28/2024	11.500		46,790	124,308
RTL_E1819480	CHARLESTON	SC		06/28/2024	12.000		176,700	623,398
RTL_E1819481	ANNAPOLIS	MD		06/28/2024	11.500		140,712	50,300
RTL_E1819482	PORT ISABEL	TX		06/28/2024	12.000		301,495	242,158
RTL_E1819483	ROTONDA WEST	FL		06/28/2024	11.990		151,850	14,880
RTL_E1819484	ROCKY MOUNT	NC		06/28/2024	11.500		22,500	160,051

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_E1819485	MILLVILLE	NJ		06/28/2024	11.990		11,463	40,468
RTL_E1819486	LEHIGH ACRES	FL		06/28/2024	11.990		104,665	11,766
RTL_E1819487	OCKLAWAHA	FL		06/28/2024	12.000		58,258	11,460
RTL_E1819488	DELAND	FL		06/28/2024	11.990		38,380	21,281
RTL_E1819489	PHILADELPHIA	PA		06/28/2024	12.000		503,488	909,891
RTL_E1819491	ANNAPOLIS	MD		06/28/2024	11.500		140,712	50,300
RTL_E1819492	ANNAPOLIS	MD		06/28/2024	11.500		191,737	67,912
RTL_E1819494	ANNAPOLIS	MD		06/28/2024	11.500		191,737	67,912
RTL_E1819495	ANNAPOLIS	MD		06/28/2024	11.500		140,712	50,300
RTL_E1819496	ANNAPOLIS	MD		06/28/2024	11.500		191,737	67,912
RTL_E1819497	ANNAPOLIS	MD		06/28/2024	11.500		191,737	67,912
RTL_E1819498	GOOSE CREEK	SC		06/28/2024	11.000		45,050	270,028
RTL_E1819500	ST. PETERSBURG	FL		06/28/2024	10.750		40,000	194,000
RTL_E1819501	PHILADELPHIA	PA		06/28/2024	11.000		47,000	122,605
RTL_E1819504	BRADENTON	FL		06/28/2024	10.700		49,845	299,735
RTL_E1819505	SANFORD	FL		06/28/2024	11.500		7,650	138,778
RTL_E1819506	CAMDEN	NJ		06/28/2024	12.250		57,596	50,727
RTL_E1819507	JACKSONVILLE	FL		06/28/2024	11.250		80,900	174,865
RTL_E1819508	DALLAS	TX		06/28/2024	11.750		30,800	10,192
RTL_E1819509	DELAND	FL		06/28/2024	11.500		115,250	29,076
RTL_E1819510	PHILADELPHIA	PA		06/28/2024	12.990		359,592	821,704
RTL_E1819511	LABELLE	FL		06/28/2024	11.500		75,503	15,417
RTL_E1819512	DALLAS	NC		06/28/2024	11.750		86,380	36,318
RTL_E1819513	CANTON	GA		06/28/2024	12.000		226,189	39,929
RTL_E1819515	PHILADELPHIA	PA		06/28/2024	12.000		649,984	1,196,282
RTL_E1819517	LADSON	SC		06/28/2024	10.500		30,000	225,000
RTL_E1819519	PHILADELPHIA	PA		06/28/2024	11.000		80,000	260,000
RTL_E1819520	YORK	PA		06/28/2024	10.000		54,900	166,052
RTL_E1819521	ATLANTA	GA		06/28/2024	11.750		52,850	497,182
RTL_E1819522	GASTONIA	NC		06/28/2024	11.500		59,410	100,663
RTL_E1819523	GASTONIA	NC		06/28/2024	11.750		197,475	40,083
RTL_E1819524	ENGLEWOOD	FL		06/28/2024	12.000		119,394	27,952
RTL_E1819526	HOUSTON	TX		06/28/2024	11.750		135,713	56,550
RTL_E1819527	DALLAS	TX		06/28/2024	12.000		164,003	125,823
RTL_E1819528	DALLAS	NC		06/28/2024	11.750		98,000	35,668
RTL_E1819529	BALL GROUND	GA		06/28/2024	11.500		224,572	75,000
RTL_E1819530	STATESVILLE	NC		06/28/2024	11.750		39,004	14,944
RTL_E1819531	NEWTON	NC		06/28/2024	11.750		102,290	21,424
RTL_E1819532	TAMPA	FL		06/28/2024	12.000		201,900	121,671
RTL_E1819533	PHILADELPHIA	PA		06/28/2024	11.500		455,925	118,062
RTL_E1819536	NEWTON	NC		06/28/2024	11.750		96,988	20,952
RTL_E1820311	POINT PLEASANT	NJ		07/03/2024	10.990	699,300		999,000
RTL_E1820312	OCALA	FL		07/03/2024	10.500		192,100	36,525
RTL_E1820313	OCALA	FL		07/03/2024	10.500		187,630	30,992
RTL_E1820314	ORLANDO	FL		07/03/2024	10.500	711,000		1,185,000
RTL_E1820315	PALM COAST	FL		07/03/2024	10.500	0		
RTL_E1820316	MIAMI	FL		07/03/2024	10.500	560,885		432,024
RTL_E1820317	ORLANDO	FL		07/03/2024	10.750	570,500		820,000
RTL_E1820318	NORTH PORT	FL		07/03/2024	10.990		150,329	10,772
RTL_E1820319	SARASOTA	FL		07/03/2024	10.500	268,450		296,361
RTL_E1820320	OCALA	FL		07/03/2024	10.500		190,400	111,000
RTL_E1820321	OCALA	FL		07/03/2024	10.500		198,100	106,000
RTL_E1820322	NORTH PORT	FL		07/03/2024	10.990		171,529	14,294
RTL_E1820323	PHILADELPHIA	PA		07/03/2024	10.990	101,049	19,810	133,502
RTL_E1820324	RIVIERA BEACH	FL		07/03/2024	10.250	180,081	42,750	219,254

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_E1821071	WASHINGTON	DC		07/05/2024	10.900	227,920	15,720	251,569
RTL_E1821072	MONROVIA	CA		07/05/2024	9.990	696,000		870,000
RTL_E1821073	ANAHEIM	CA		07/05/2024	10.630	660,720	37,807	811,221
RTL_E1821074	MIRAMAR	FL		07/05/2024	10.900	527,958	26,161	586,714
RTL_E1821075	CHARLOTTE	NC		07/05/2024	10.900	156,000		175,716
RTL_E1821076	MAGNOLIA	TX		07/05/2024	10.900	276,250		323,507
RTL_E1821077	GODLEY	TX		07/05/2024	10.900	84,000		130,000
RTL_E1821078	ATLANTA	GA		07/05/2024	10.900	135,600	20,000	169,500
RTL_E1821079	LITTLE ROCK	AR		07/05/2024	10.900	153,240		151,730
RTL_E1821080	DALLAS	NC		07/05/2024	10.900	139,041	8,246	147,287
RTL_E1821081	PASADENA	CA		07/05/2024	10.990	596,000	74,650	717,968
RTL_E1821082	LANCASTER AREA	CA		07/05/2024	10.990	216,000	31,400	261,748
RTL_E1821083	DALLAS	TX		07/05/2024	10.490	237,047	80,020	310,000
RTL_E1821084	PACOIMA	CA		07/05/2024	11.240	295,420		226,945
RTL_E1821085	PORT CHARLOTTE	FL		07/05/2024	10.740	216,549		350,000
RTL_E1821086	SUNNYVALE	CA		07/05/2024	10.990	1,296,450		1,637,812
RTL_E1821087	HOUSTON	TX		07/05/2024	10.990	105,000		116,429
RTL_E1821088	RIVERSIDE	CA		07/05/2024	11.240	419,950		475,943
RTL_E1821089	MARGATE	FL		07/05/2024	10.490	236,300	23,060	224,407
RTL_E1821090	PORT CHARLOTTE	FL		07/05/2024	10.500	192,000		184,282
RTL_E1821091	PORT CHARLOTTE	FL		07/05/2024	10.740	216,549		350,000
RTL_E1821092	NEW PORT RICHEY	FL		07/05/2024	10.990	217,000	28,000	254,000
RTL_E1821756	GARLAND	TX		07/11/2024	10.900	191,579	35,921	240,000
RTL_E1821757	SAVANNAH	GA		07/11/2024	10.900	69,000		139,113
RTL_E1821758	LOS ANGELES	CA		07/11/2024	10.370	680,000	23,200	824,851
RTL_E1821759	VICTORVILLE	CA		07/11/2024	10.500	291,250		385,000
RTL_E1821760	CARMICHAEL	CA		07/11/2024	11.490	200,000	147,056	1,500,000
RTL_E1821761	LOS ANGELES	CA		07/11/2024	10.500	663,000	93,500	780,000
RTL_E1821762	KAUFMAN	TX		07/11/2024	10.900	175,100	12,750	206,000
RTL_E1821763	LOS ANGELES	CA		07/11/2024	10.870	594,320		754,900
RTL_E1821764	SANTA ANA	CA		07/11/2024	9.990	744,000		930,000
RTL_E1821765	COSTA MESA	CA		07/11/2024	9.990	1,125,000		1,500,000
RTL_E1821766	DRACUT	MA		07/11/2024	10.900	300,000		550,000
RTL_E1821767	KILLEEN	TX		07/11/2024	10.900	118,055	37,906	133,680
RTL_E1821768	HOUSTON	TX		07/11/2024	10.900	138,800	26,188	173,164
RTL_E1821769	JARRELL	TX		07/11/2024	10.900	160,143	15,900	161,977
RTL_E1821770	HOUSTON	TX		07/11/2024	10.900	130,400		148,419
RTL_E1821771	NORCROSS	GA		07/11/2024	10.900	167,000	37,050	159,403
RTL_E1821772	ONTARIO	CA		07/11/2024	10.990	488,796		555,847
RTL_E1821773	TYLER	TX		07/11/2024	10.900	89,250	12,538	100,590
RTL_E1821774	LA JOLLA	CA		07/11/2024	10.500	1,100,000		1,700,000
RTL_E1821775	BAKERSFIELD	CA		07/11/2024	10.500	104,000		130,000
RTL_E1821776	SAVANNAH	GA		07/11/2024	10.900	112,000		97,674
RTL_E1821777	LOS ANGELES	CA		07/11/2024	11.500	840,000		770,642
RTL_E1821778	NASHVILLE	TN		07/11/2024	9.900	144,053		167,316
RTL_E1821779	BEDFORD	TX		07/11/2024	10.900	113,900		116,597
RTL_E1821780	STANTON	CA		07/11/2024	10.500	396,000		449,587
RTL_E1821781	GREENVILLE	NC		07/11/2024	10.900	99,450	39,100	117,000
RTL_E1821782	MATTHEWS	NC		07/11/2024	10.900	209,590		266,350
RTL_E1821783	PALMETTO	FL		07/11/2024	9.900	161,500	15,938	158,650
RTL_E1821784	DELRAY BEACH	FL		07/11/2024	10.900	452,500	100,000	550,000
RTL_E1821785	DAYTONA BEACH	FL		07/11/2024	10.900	100,000		300,000
RTL_E1821786	ST. CLOUD	FL		07/11/2024	10.900	210,800	25,500	248,000
RTL_E1821787	PANAMA CITY BEACH	FL		07/11/2024	10.900	289,000	51,000	340,000
RTL_E1821788	DEEFIELD BEACH	FL		07/11/2024	10.750	75,483	22,584	130,000

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_E1821789	MIAMI GARDENS	FL		07/11/2024	10.250	265,500		290,378
RTL_E1821790	LEHIGH ACRES	FL		07/11/2024	10.500	0		
RTL_E1821791	ST PETERSBURG	FL		07/11/2024	10.500	383,426		255,239
RTL_E1821792	CITRUS SPRINGS	FL		07/11/2024	10.990		75,477	12,234
RTL_E1821793	ST. PETERSBURG	FL		07/11/2024	10.750	474,610	662,363	516,224
RTL_E1849353	SAN DIEGO	CA		08/27/2024	10.500	801,750	32,750	852,446
RTL_E1849354	NORWALK	CA		08/27/2024	10.500	544,850		574,578
RTL_E1849355	PAWLEYS ISLAND	SC		08/27/2024	10.900	298,803		338,611
RTL_E1849356	HACIENDA HEIGHTS	CA		08/27/2024	9.990	760,000		1,050,000
RTL_E1853381	HILTON HEAD ISLAND	SC		08/29/2024	12.490	675,000		1,550,000
RTL_E1853391	ROCKY MOUNT	NC		08/29/2024	10.900	76,500		60,902
RTL_E1853395	HEMET	CA		08/29/2024	9.750	134,000		335,000
RTL_E1853397	TUSCALOOSA	AL		08/29/2024	10.900	162,125		199,479
RTL_E1853398	SARASOTA	FL		08/29/2024	9.900	194,650		202,475
RTL_E1853399	BROOKFIELD	WI		08/29/2024	10.900	255,000		236,842
RTL_E1853402	OCALA	FL		08/29/2024	10.900	163,625		158,022
RTL_E1853404	CORPUS CHRISTI	TX		08/29/2024	10.900	51,904	20,880	59,088
RTL_E1853405	HUTCHINS	TX		08/29/2024	10.900	116,325		141,000
RTL_E1853406	PORTSMOUTH	VA		08/29/2024	10.900	90,400	16,960	93,034
RTL_E1853415	PORT ST. LUCIE	FL		08/30/2024	10.000	166,250		177,333
RTL_E1853416	MIAMI	FL		08/30/2024	10.750	403,200		527,653
RTL_E1853417	CAPE CORAL	FL		08/30/2024	10.990	4,813		1,468
RTL_E1853918	GATLINBURG	TN		09/05/2024	10.900	870,000		1,688,000
RTL_E1853919	SAN PEDRO	CA		09/05/2024	9.870	609,819		765,000
RTL_E1853920	COLUMBIA	SC		09/05/2024	10.900	140,000		156,250
RTL_E1853923	COLUMBIA	SC		09/05/2024	10.900	140,000		156,250
RTL_E1853924	BADEN	PA		09/05/2024	10.900	91,800		84,522
RTL_E1853925	SOUTHPORT	NC		09/05/2024	9.900	138,125		118,680
RTL_E1853930	CORONA	CA		09/05/2024	10.250	480,125	40,000	577,231
RTL_E1853937	MANSFIELD	TX		09/05/2024	10.900	170,775		207,000
RTL_E1863656	NASHVILLE	TN		09/18/2024	10.900	700,000		950,000
RTL_E1863657	SAN ANTONIO	TX		09/18/2024	10.900	90,022		82,618
RTL_E1866083	CAPE CORAL	FL		09/25/2024	10.750	0		
RTL_E1866084	PORT CHARLOTTE	FL		09/25/2024	10.500	0		
RTL_E1866085	LEHIGH ACRES	FL		09/25/2024	10.990	1,733		176
RTL_E1866087	CITRUS SPRINGS	FL		09/25/2024	10.750	62,112		33,705
RTL_E1866088	BALTIMORE	MD		09/25/2024	10.500	57,074		28,587
RTL_E1868761	COSTA MESA	CA		09/27/2024	10.990	1,268,000		1,204,904
RTL_E1868762	DALLAS	TX		09/27/2024	10.900	143,891		132,145
RTL_E1868763	SANTEE	CA		09/27/2024	10.750	300,000		330,882
RTL_E1868768	HARDEEVILLE	SC		09/27/2024	10.900	217,000		390,806
RTL_E1868769	PEMBROKE PINES	FL		09/27/2024	10.900	94,400		108,358
RTL_E1868771	TYLER	TX		09/27/2024	10.900	106,250		97,656
RTL_E1869887	CORDELE	GA		09/30/2024	11.990	42,900		22,281
RTL_E1869890	AUSTIN	TX		09/30/2024	10.990	286,750		285,452
RTL_E1869891	VALLEY SPRINGS	CA		09/30/2024	10.990	246,400		365,237
RTL_E1869892	LITTLE ROCK	AR		09/30/2024	10.990	65,945		63,680
RTL_E1869894	IRVINGTON	NJ		09/30/2024	12.990	257,000		259,073
RTL_E1825634	MIAMI	FL		07/12/2024	10.250	502,000		585,038
RTL_E1825635	MIAMI	FL		07/12/2024	10.250	320,000	40,000	365,000
RTL_E1825636	SURFSIDE	FL		07/12/2024	10.500	149,210	211,680	418,890
RTL_E1825637	GASTONIA	NC		07/12/2024	10.750	94,600	18,028	99,378
RTL_E1825638	HOLLYWOOD	FL		07/12/2024	9.750	145,525	21,270	174,759
RTL_E1826241	GROVETOWN	GA		07/17/2024	10.900	131,750		141,324
RTL_E1826242	SANTA BARBARA	CA		07/17/2024	10.900	2,700,000		4,500,000

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_E1826243	FLOWER MOUND	TX		07/17/2024	10.900	412,250		448,048
RTL_E1826244	LOS ANGELES	CA		07/17/2024	10.500	1,019,915		1,079,519
RTL_E1826245	DULUTH	GA		07/17/2024	10.900	216,000	33,600	267,429
RTL_E1826246	STONE MOUNTAIN	GA		07/17/2024	10.900	212,520	39,480	260,000
RTL_E1826247	MIAMI	FL		07/17/2024	10.900	264,500		269,126
RTL_E1826248	FRAMINGHAM	MA		07/17/2024	10.900	440,000		512,712
RTL_E1826249	HOLBROOK	MA		07/17/2024	10.900	269,878		327,000
RTL_E1826250	PALM BAY	FL		07/17/2024	10.900	195,500	28,744	207,801
RTL_E1826251	SAN ANTONIO	TX		07/17/2024	10.900	106,250		102,124
RTL_E1826252	SPRINGFIELD	OH		07/17/2024	10.900	90,400	24,000	113,000
RTL_E1826253	SHAKER HEIGHTS	OH		07/17/2024	10.900	165,577		161,635
RTL_E1826254	SMYRNA	GA		07/17/2024	10.900	153,000	37,655	149,533
RTL_E1826255	DALLAS	TX		07/17/2024	10.900	142,442		142,442
RTL_E1826256	DUNEDIN	FL		07/17/2024	10.900	325,907	30,644	347,735
RTL_E1826257	NASHVILLE	TN		07/17/2024	10.900	221,000	28,815	238,794
RTL_E1826258	FRANKLIN	TN		07/17/2024	9.900	542,455		670,000
RTL_E1826259	NASHVILLE	TN		07/17/2024	10.900	574,000		820,000
RTL_E1826260	ST. PETERSBURG	FL		07/17/2024	10.900	191,066	11,124	171,745
RTL_E1826261	ST PETERSBURG	FL		07/17/2024	10.900	251,861	31,172	283,508
RTL_E1826262	YORK	SC		07/17/2024	10.900	97,000		78,953
RTL_E1826263	EAST POINT	GA		07/17/2024	10.900	152,625		185,000
RTL_E1826264	GASTONIA	NC		07/17/2024	10.900	146,402	19,277	172,441
RTL_E1826265	MIAMI	FL		07/17/2024	10.900	275,625		306,250
RTL_E1826266	BROOKHAVEN	PA		07/17/2024	10.900	202,500	35,500	200,000
RTL_E1826267	JONESBORO	GA		07/17/2024	9.900	114,750		87,747
RTL_E1826268	LAKE FOREST	CA		07/17/2024	9.990	728,000		910,000
RTL_E1826277	ROTONDA WEST	FL		07/17/2024	10.500	95,480	111,987	96,247
RTL_E1826278	CAPE CORAL	FL		07/17/2024	10.750	23,750	136,255	63,057
RTL_E1826279	BARLOW	FL		07/17/2024	10.500	53,599	50,000	90,000
RTL_E1826280	CHICAGO	IL		07/17/2024	10.250	123,925	23,300	145,858
RTL_E1826281	ORLANDO	FL		07/17/2024	10.500	42,499		15,678
RTL_E1826282	MIAMI	FL		07/17/2024	10.500	457,177	169,510	570,171
RTL_E1826283	LABELLE	FL		07/17/2024	10.500	84,725	96,781	71,794
RTL_E1826284	WEST PARK	FL		07/17/2024	10.750	285,400		333,881
RTL_E1826285	LAUDERDALE LAKES	FL		07/17/2024	10.750	117,772		130,897
RTL_E1826286	NORTH PORT	FL		07/17/2024	10.250	195,526	35,475	235,000
RTL_E1826287	TAMPA	FL		07/17/2024	10.250	211,058		205,625
RTL_E1826288	LEHIGH ACRES	FL		07/17/2024	10.750		73,208	57,944
RTL_E1826553	KANEOHE	HI		07/19/2024	10.990	896,500	206,500	1,058,264
RTL_E1826554	VISTA	CA		07/19/2024	9.990	500,000		1,068,888
RTL_E1826555	GRANADA HILLS	CA		07/19/2024	10.990	533,800	50,979	576,750
RTL_E1826556	NASHVILLE	TN		07/19/2024	10.900	170,000		148,148
RTL_E1826557	MADISON	AL		07/19/2024	9.900	146,850		178,000
RTL_E1826558	MODESTO	CA		07/19/2024	10.750	186,400		198,135
RTL_E1826559	CORONA	CA		07/19/2024	10.500	600,000	67,328	736,752
RTL_E1826560	JURUPA VALLEY	CA		07/19/2024	10.990	248,000		220,666
RTL_E1826561	LOS ANGELES	CA		07/19/2024	10.990	989,949		1,042,486
RTL_E1826562	SAN BERNARDINO	CA		07/19/2024	10.990	386,750		455,000
RTL_E1826563	CALABASAS	CA		07/19/2024	10.990	382,499		449,999
RTL_E1826564	CHULA VISTA	CA		07/19/2024	10.120	369,600	28,000	462,000
RTL_E1826565	FULLERTON	CA		07/19/2024	10.630	880,000		1,100,000
RTL_E1827600	HOUSTON	TX		07/22/2024	11.990	128,241		26,553
RTL_E1827601	SAN DIEGO	CA		07/22/2024	11.490	2,000,000		6,900,000
RTL_E1827602	HELENDALE	CA		07/22/2024	11.650	221,875		379,000
RTL_E1827603	SANTA ANA	CA		07/22/2024	10.990	503,750		870,000

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_E1827604	PARADISE	CA		07/22/2024	11.490		102,650	16,890
RTL_E1827605	HOUSTON	TX		07/22/2024	11.990	134,217		27,790
RTL_E1827606	HOUSTON	TX		07/22/2024	11.990	131,159		27,157
RTL_E1827607	NORTH HILLS	CA		07/22/2024	10.490	602,168		533,494
RTL_E1827608	FULLERTON	CA		07/22/2024	10.990	641,470	30,200	800,000
RTL_E1827609	IRVINE	CA		07/22/2024	10.490	858,817		1,160,000
RTL_E1827610	LOS ANGELES	CA		07/22/2024	10.490	1,236,500		1,324,821
RTL_E1827611	DOWNEY	CA		07/22/2024	11.240	900,000		1,002,857
RTL_E1827612	DELRAY BEACH	FL		07/22/2024	12.240	150,000		117,934
RTL_E1827613	BONITA	CA		07/22/2024	11.490	1,350,000		1,900,000
RTL_E1827648	PANAMA CITY	FL		07/23/2024	12.900	187,353	40,147	210,000
RTL_E1827649	WAUCHULA	FL		07/23/2024	10.900	192,000		320,000
RTL_E1827650	PORT ST. LUCIE	FL		07/23/2024	10.750	178,500	35,275	210,000
RTL_E1827651	ST. PETERSBURG	FL		07/23/2024	10.900	165,750	17,255	182,537
RTL_E1827652	SAN ANTONIO	TX		07/23/2024	9.900	123,250		126,657
RTL_E1827653	SPRING BRANCH	TX		07/23/2024	9.900	493,000	12,750	590,000
RTL_E1827654	SPRINGFIELD	PA		07/23/2024	10.900	263,500	31,875	307,786
RTL_E1827655	CENTENNIAL	CO		07/23/2024	10.900	228,934		256,967
RTL_E1827656	TALLAHASSEE	FL		07/23/2024	10.900	80,800		43,162
RTL_E1827657	NASHVILLE	TN		07/23/2024	10.900	322,000		460,000
RTL_E1827658	WEST CHESTER	PA		07/23/2024	10.900	228,000		198,261
RTL_E1827659	KNOXVILLE	TN		07/23/2024	9.900	292,875		350,000
RTL_E1827660	PENSACOLA	FL		07/23/2024	10.900	89,250	8,560	89,500
RTL_E1827661	NEWPORT NEWS	VA		07/23/2024	10.900	105,060	35,360	117,619
RTL_E1827662	FRISCO	TX		07/23/2024	10.900	211,613		256,500
RTL_E1827663	CHARLOTTE	NC		07/23/2024	10.900	277,079		347,500
RTL_E1827664	STONE MOUNTAIN	GA		07/23/2024	10.900	207,103	23,796	259,886
RTL_E1827665	KANNAPOLIS	NC		07/23/2024	10.900	103,600	14,301	102,886
RTL_E1827666	LONG BEACH	CA		07/23/2024	11.750	773,500		910,000
RTL_E1827667	HEPHZIBAH	GA		07/23/2024	10.900	124,015	14,936	139,558
RTL_E1827668	CHARLOTTE	NC		07/23/2024	10.250	471,751		463,196
RTL_E1827669	HEPHZIBAH	GA		07/23/2024	10.900	111,138	8,925	105,938
RTL_E1829488	PLACIDA	FL		07/24/2024	10.750	0		
RTL_E1829489	OCALA	FL		07/24/2024	10.500	88,938	44,889	92,722
RTL_E1829490	FLEETWOOD	PA		07/24/2024	11.000	186,500	46,200	220,900
RTL_E1829491	ATLANTA	GA		07/24/2024	10.750	0		
RTL_E1829492	OCALA	FL		07/24/2024	10.500	0		
RTL_E1829493	ORLANDO	FL		07/24/2024	10.990	247,375	39,500	303,000
RTL_E1829494	OCALA	FL		07/24/2024	10.500	127,484	20,244	102,433
RTL_E1830889	DURHAM	NC		07/26/2024	10.900	211,321		235,849
RTL_E1830890	ANAHEIM	CA		07/26/2024	9.990	640,000	96,000	695,652
RTL_E1830891	MENIFEE	CA		07/26/2024	10.990	438,120		547,650
RTL_E1830892	BAKERSFIELD	CA		07/26/2024	10.500	128,800		161,000
RTL_E1830893	PHILADELPHIA	PA		07/26/2024	10.900	296,000	23,040	331,587
RTL_E1830894	WESTMINSTER	CA		07/26/2024	10.500	831,972	41,650	935,777
RTL_E1830895	MABANK	TX		07/26/2024	11.900	71,772	70,948	15,499
RTL_E1830896	INGLEWOOD	CA		07/26/2024	11.200	1,438,100	114,766	1,182,931
RTL_E1830897	INGLEWOOD	CA		07/26/2024	11.200	1,453,876	111,081	1,192,142
RTL_E1830898	PLACIDA	FL		07/26/2024	10.750	0		
RTL_E1830899	MIAMI	FL		07/26/2024	9.990	780,000		1,200,000
RTL_E1830900	ORLANDO	FL		07/26/2024	10.750	144,230		162,181
RTL_E1830901	HOMESTEAD	FL		07/26/2024	10.500	271,665		346,263
RTL_E1830902	MIAMI	FL		07/26/2024	10.750	259,740		510,000
RTL_E1830903	NORTH MIAMI	FL		07/26/2024	10.750	377,600		443,065
RTL_E1830904	TAMPA	FL		07/26/2024	10.500	335,250		381,689

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_E1831715	SAN BERNARDINO	CA		07/30/2024	10.630	452,286		503,069
RTL_E1831716	MOUNTAIN VIEW	CA		07/30/2024	10.900	1,443,750		1,750,000
RTL_E1831717	LINDALE	GA		07/30/2024	10.900	93,500	7,769	93,610
RTL_E1831718	PORT CHARLOTTE	FL		07/30/2024	10.900	161,500		167,907
RTL_E1831719	SANTA ANA	CA		07/30/2024	10.990	1,062,500		1,250,000
RTL_E1831720	CHARLOTTE	NC		07/30/2024	10.900	195,500	71,358	212,378
RTL_E1831721	WAIANAE	HI		07/30/2024	10.750	302,500	60,000	400,000
RTL_E1831722	PASADENA	CA		07/30/2024	10.990	960,500	117,029	1,119,125
RTL_E1831723	ORLANDO	FL		07/30/2024	10.900	128,000	11,329	159,234
RTL_E1831724	SANTA ANA	CA		07/30/2024	10.750	1,377,000		1,387,617
RTL_E1831725	WEST COVINA	CA		07/30/2024	10.120	612,000		765,000
RTL_E1831726	SAN DIEGO	CA		07/30/2024	10.500	175,000		625,000
RTL_E1831727	GLENDALE	CA		07/30/2024	10.990	1,016,000		1,090,627
RTL_E1831728	BREA	CA		07/30/2024	9.990	696,000		870,000
RTL_E1831729	MINT HILL	NC		07/30/2024	10.900	192,950		192,199
RTL_E1831730	MARIETTA	GA		07/30/2024	10.900	228,148	21,539	255,037
RTL_E1831731	INGLEWOOD	CA		07/30/2024	10.150	418,732		750,000
RTL_E1831732	GASTONIA	NC		07/30/2024	10.900	116,314		92,916
RTL_E1831733	COLUMBIA	SC		07/30/2024	10.900	78,750	22,352	81,707
RTL_E1831781	WOODSTOCK	GA		07/31/2024	10.990	18,000	74,020	101,478
RTL_E1831782	AUSTIN	TX		07/31/2024	11.990	1,402,500		2,085,000
RTL_E1831783	KANSAS CITY	MO		07/31/2024	11.990	228,150		351,000
RTL_E1831784	GRETNA	LA		07/31/2024	10.990	54,110		32,463
RTL_E1831785	WILLINGBORO	NJ		07/31/2024	12.990	207,850		213,287
RTL_E1831786	TAYLORSVILLE	GA		07/31/2024	11.990	0		
RTL_E1831787	TAYLORSVILLE	GA		07/31/2024	11.990	0		
RTL_E1831788	TULSA	OK		07/31/2024	10.990	183,558		213,185
RTL_E1831789	IRVING	TX		07/31/2024	10.990	166,500		181,416
RTL_E1831790	NAPERVILLE	IL		07/31/2024	11.990	591,500		660,648
RTL_E1831791	JEFFERSON	GA		07/31/2024	11.990	71,316	94,925	45,748
RTL_E1831792	DAYTONA BEACH	FL		07/31/2024	10.990	140,050	13,200	178,068
RTL_E1831793	LAKE HELEN	FL		07/31/2024	10.990	38,500		42,104
RTL_E1831794	JEFFERSON	GA		07/31/2024	11.990	139,823	47,786	57,725
RTL_E1831795	KIAWAH ISLAND	SC		07/31/2024	12.990	1,750,000		2,800,000
RTL_E1831796	ANN ARBOR	MI		07/31/2024	11.990	1,225,000		1,900,000
RTL_E1833391	HONOLULU	HI		08/05/2024	10.990	565,337	72,450	601,775
RTL_E1833392	CINCINNATI	OH		08/05/2024	10.900	175,100		183,305
RTL_E1833393	OCALA	FL		08/05/2024	10.900	121,125	29,750	142,500
RTL_E1833394	BAKERSFIELD	CA		08/05/2024	10.630	184,000	25,684	226,462
RTL_E1833395	MELISSA	TX		08/05/2024	10.900	300,000		600,000
RTL_E1833396	RIVERSIDE	CA		08/05/2024	10.500	342,400		355,352
RTL_E1833397	DUARTE	CA		08/05/2024	9.990	752,500	107,100	945,340
RTL_E1833398	WATAUGA	TX		08/05/2024	10.900	72,700	34,301	178,335
RTL_E1833399	LOS ANGELES	CA		08/05/2024	10.750	800,000	42,600	1,715,216
RTL_E1833400	MONTEREY PARK	CA		08/05/2024	10.500	735,250		826,768
RTL_E1833401	LONG BEACH	CA		08/05/2024	11.750	731,000		860,000
RTL_E1833402	POMONA	CA		08/05/2024	10.990	426,275		501,500
RTL_E1833403	MONTEBELLO	CA		08/05/2024	10.630	788,000		1,000,000
RTL_E1833404	FAYETTEVILLE	NC		08/05/2024	10.900	246,500		238,824
RTL_E1833405	LOS ANGELES	CA		08/05/2024	10.750	675,000	29,250	706,440
RTL_E1833406	DALLAS	GA		08/05/2024	10.900	187,000	42,500	220,000
RTL_E1833407	LAKE ARROWHEAD	CA		08/05/2024	10.750	206,400		220,701
RTL_E1833408	CHAPEL HILL	NC		08/05/2024	10.900	424,000	48,000	530,000
RTL_E1833409	INGLEWOOD	CA		08/05/2024	9.990	464,000		580,000
RTL_E1833410	SMYRNA	TN		08/05/2024	10.900	226,875		275,000

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_E1833411	CANOGA PARK	CA		08/05/2024	10.500	454,000	15,345	474,958
RTL_E1833412	HAMPTON	VA		08/05/2024	10.900	90,000	21,060	96,110
RTL_E1833413	MEMPHIS	TN		08/05/2024	10.900	125,800	11,700	137,673
RTL_E1833414	SACRAMENTO	CA		08/05/2024	10.750	272,000		279,747
RTL_E1833415	GREENSBORO	NC		08/05/2024	10.900	108,000		110,455
RTL_E1833416	MIAMI	FL		08/05/2024	10.900	414,400		465,589
RTL_E1833440	PORT CHARLOTTE	FL		08/05/2024	11.500	73,080		5,015
RTL_E1833441	PHILADELPHIA	PA		08/05/2024	12.000	309,996		243,124
RTL_E1833442	ST. PETERSBURG	FL		08/05/2024	11.000	2,189,321	60,738	1,096,703
RTL_E1833443	HOUSTON	TX		08/05/2024	12.000	576,025		58,898
RTL_E1833444	ST. PETERSBURG	FL		08/05/2024	11.000	1,865,066	58,887	937,755
RTL_E1833445	HOUSTON	TX		08/05/2024	12.000	578,465	145,990	73,530
RTL_E1833446	TYLER	TX		08/05/2024	12.250	181	25,000	5,025
RTL_E1833447	TYLER	TX		08/05/2024	12.250	39,810	74,954	23,766
RTL_E1833448	PORT CHARLOTTE	FL		08/05/2024	12.000	59,990		6,168
RTL_E1834325	MIAMI	FL		08/07/2024	10.750	1,082,500		1,185,700
RTL_E1834326	MABLETON	GA		08/07/2024	11.500	390,625		625,000
RTL_E1834327	CLEVELAND	OH		08/07/2024	10.990	60,300	18,000	84,461
RTL_E1834328	MIAMI	FL		08/07/2024	10.500	583,500		701,955
RTL_E1834329	CITRUS SPRINGS	FL		08/07/2024	10.750		97,151	10,558
RTL_E1834330	ORLANDO	FL		08/07/2024	11.500	117,000		178,941
RTL_E1834331	NORTHPORT	FL		08/07/2024	10.500	0		
RTL_E1834332	READING	PA		08/07/2024	10.750	137,885	2,000	148,376
RTL_E1834333	MIAMI	FL		08/07/2024	10.500	1,133,000		2,060,000
RTL_E1834334	SPRING	TX		08/07/2024	10.500	267,500		363,800
RTL_E1834335	PORT CHARLOTTE	FL		08/07/2024	10.750		35,200	7,273
RTL_E1834336	FT MYERS	FL		08/07/2024	10.750	7,062	119,003	31,139
RTL_E1834337	LEHIGH ACRES	FL		08/07/2024	10.750	3,003	23,138	6,861
RTL_E1834338	LEHIGH ACRES	FL		08/07/2024	10.500	0		
RTL_E1834392	HOLIDAY	FL		08/08/2024	10.900	178,500		176,718
RTL_E1834393	PHILADELPHIA	PA		08/08/2024	10.900	57,500	35,750	68,711
RTL_E1834394	MELBOURNE	FL		08/08/2024	10.900	135,915	47,490	159,900
RTL_E1834395	LAWRENCEVILLE	GA		08/08/2024	10.900	293,250	17,000	345,000
RTL_E1834396	GULFPORT	FL		08/08/2024	10.900	192,000	16,400	213,744
RTL_E1834397	LEESBURG	FL		08/08/2024	9.900	153,000		149,557
RTL_E1834398	LOS ANGELES	CA		08/08/2024	10.750	515,625		625,000
RTL_E1834399	MABLETON	GA		08/08/2024	10.900	187,000		189,804
RTL_E1834400	CEDARTOWN	GA		08/08/2024	10.900	129,200		126,306
RTL_E1834401	PITTSBURGH	PA		08/08/2024	10.900	170,000		148,148
RTL_E1834402	HONOLULU	HI		08/08/2024	10.250	701,250	28,105	758,129
RTL_E1834403	COLLEGE PARK	GA		08/08/2024	10.900	118,575	12,750	139,500
RTL_E1834404	BAKERSFIELD	CA		08/08/2024	10.900	161,200		179,156
RTL_E1834405	MORENO VALLEY	CA		08/08/2024	10.750	289,575		350,000
RTL_E1834406	PHILADELPHIA	PA		08/08/2024	10.900	151,250	38,050	192,508
RTL_E1834407	OAKWOOD	GA		08/08/2024	10.750	183,094	31,787	213,396
RTL_E1834408	LOS ANGELES	CA		08/08/2024	9.250	307,500		410,000
RTL_E1834409	EL MONTE	CA		08/08/2024	9.990	510,666		680,888
RTL_E1834410	FULLERTON	CA		08/08/2024	10.120	1,036,000		1,295,000
RTL_E1834411	ATLANTA	GA		08/08/2024	9.900	130,000	22,074	97,762
RTL_E1834412	OCEANSIDE	CA		08/08/2024	9.500	844,148	88,691	1,030,000
RTL_E1834413	LOS ANGELES	CA		08/08/2024	10.990	562,000		551,324
RTL_E1834414	SAN DIEGO	CA		08/08/2024	9.500	872,000		1,090,000
RTL_E1834415	WOODLAND HILLS	CA		08/08/2024	9.500	673,000		833,671
RTL_E1834416	TUJUNGA	CA		08/08/2024	11.240	673,600	14,710	785,632
RTL_E1834417	SAN DIEGO	CA		08/08/2024	10.640	757,850	62,250	903,932

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_E1834418	WHITTIER	CA		08/08/2024	10.990	479,250		562,320
RTL_E1834419	PARADISE	CA		08/08/2024	11.250	84,660		7,996
RTL_E1834420	REDONDO BEACH	CA		08/08/2024	9.500	727,475		938,277
RTL_E1834421	LOS ANGELES	CA		08/08/2024	11.240	1,486,652		2,000,000
RTL_E1834422	COVINA	CA		08/08/2024	10.990	566,250		600,000
RTL_E1834423	SAN DIEGO	CA		08/08/2024	10.990	564,576	21,350	415,801
RTL_E1834424	CINCINNATI	OH		08/08/2024	11.250	191,793		160,502
RTL_E1834425	EASLEY	SC		08/08/2024	11.990		69,242	6,287
RTL_E1834426	PARAMOUNT	CA		08/08/2024	10.990	538,165		569,001
RTL_E1834427	Bakersfield	CA		08/08/2024	10.490	369,339		460,000
RTL_E1834428	HUNTINGTON BEACH	CA		08/08/2024	9.500	998,768		1,248,460
RTL_E1834429	COLUMBUS	OH		08/08/2024	10.990	142,500		194,000
RTL_E1834430	PARADISE	CA		08/08/2024	11.250	187,960		57,202
RTL_E1834431	CHARLOTTE	NC		08/08/2024	12.240	107,030	56,500	36,248
RTL_E1839666	CAPE CORAL	FL		08/13/2024	10.900	187,200	19,408	216,986
RTL_E1839667	SUWANEE	GA		08/13/2024	11.900	62,324	87,597	33,777
RTL_E1839668	LAKELAND	FL		08/13/2024	10.900	268,000		291,494
RTL_E1839669	CINCINNATI	OH		08/13/2024	10.900	175,100		153,921
RTL_E1839670	JACKSONVILLE	FL		08/13/2024	10.900	165,363	9,218	176,848
RTL_E1839671	LILBURN	GA		08/13/2024	10.900	183,600	38,250	220,000
RTL_E1839672	CLEARWATER	FL		08/13/2024	10.900	212,500	34,000	250,000
RTL_E1839673	GARY	IN		08/13/2024	10.900	98,600	14,450	86,190
RTL_E1839674	TAMPA	FL		08/13/2024	10.900	233,475		283,000
RTL_E1839675	STONECREST	GA		08/13/2024	10.500	161,500		143,469
RTL_E1839676	COWAN	TN		08/13/2024	10.900	150,311		185,214
RTL_E1839677	BOCA RATON	FL		08/13/2024	10.900	391,000		423,200
RTL_E1839678	RIDGECREST	CA		08/13/2024	10.900	116,250		119,132
RTL_E1839679	COMMERCE	CA		08/13/2024	10.750	446,250		481,021
RTL_E1839680	BIRMINGHAM	AL		08/13/2024	10.900	188,615	21,165	186,182
RTL_E1839681	ANAHEIM	CA		08/13/2024	10.120	546,000		682,500
RTL_E1839682	MORENO VALLEY	CA		08/13/2024	10.250	250,210		244,946
RTL_E1839683	SAN ANTONIO	TX		08/13/2024	10.900	211,249		241,418
RTL_E1839684	CERRITOS	CA		08/13/2024	11.750	1,062,500		1,250,000
RTL_E1839685	TYLER	TX		08/13/2024	10.900	187,000	4,183	206,928
RTL_E1839686	MOORESVILLE	NC		08/13/2024	9.900	213,435		216,596
RTL_E1839687	MARTINEZ AREA	CA		08/13/2024	10.750	424,999	13,908	461,449
RTL_E1839688	SACRAMENTO	CA		08/13/2024	10.500	398,302	50,227	451,592
RTL_E1839689	ANAHEIM	CA		08/13/2024	10.250	452,000		565,000
RTL_E1839690	SMYRNA	GA		08/13/2024	9.900	242,250		222,534
RTL_E1839691	ALEXANDRIA	VA		08/13/2024	10.900	523,500	24,000	576,316
RTL_E1839692	PLANO	TX		08/13/2024	10.900	319,999		326,530
RTL_E1839693	NASHVILLE	TN		08/13/2024	9.900	111,375		135,000
RTL_E1839702	DANVILLE	VA		08/14/2024	10.990	62,519		64,800
RTL_E1839703	HAMPTON BAYS	NY		08/14/2024	10.990	1,296,750		2,000,000
RTL_E1839704	LEHIGH ACRES	FL		08/14/2024	10.500		124,003	15,192
RTL_E1839705	CAPE CORAL	FL		08/14/2024	10.750	49,950		22,091
RTL_E1839706	LEHIGH ACRES	FL		08/14/2024	10.750		175,621	17,724
RTL_E1839707	CAPE CORAL	FL		08/14/2024	10.750	49,950		22,091
RTL_E1839708	SUMMERFIELD	FL		08/14/2024	10.500	177,398	62,129	267,893
RTL_E1839709	MCADOO	PA		08/14/2024	11.500	59,100	29,500	77,685
RTL_E1839710	MIAMI	FL		08/14/2024	10.990	553,600		865,000
RTL_E1841140	SANTA BARBARA	CA		08/16/2024	10.500	1,560,000		2,000,000
RTL_E1841141	SAN DIEGO	CA		08/16/2024	10.870	1,042,500	35,000	1,301,681
RTL_E1841142	LOS ANGELES	CA		08/16/2024	10.500	650,400	16,800	717,520
RTL_E1841143	DALLAS	TX		08/16/2024	10.900	105,000		230,130

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_E1841144	ABILENE	TX		08/16/2024	10.900	53,400		45,607
RTL_E1841145	MODESTO	CA		08/16/2024	10.500	320,000		367,436
RTL_E1841146	DALLAS	TX		08/16/2024	10.900	96,000		160,000
RTL_E1841147	MARIETTA	GA		08/16/2024	10.900	276,250	15,903	282,799
RTL_E1841148	SAN DIEGO	CA		08/16/2024	9.990	608,000		686,638
RTL_E1841149	DALLAS	TX		08/16/2024	10.900	110,000		185,000
RTL_E1841150	PALM DESERT	CA		08/16/2024	10.750	270,400	20,609	316,885
RTL_E1841151	NASHVILLE	TN		08/16/2024	10.900	305,900		470,000
RTL_E1841152	HONOLULU	HI		08/16/2024	10.870	1,776,000		1,666,585
RTL_E1841153	SACHSE	TX		08/16/2024	10.900	187,000		220,000
RTL_E1841154	NASHVILLE	TN		08/16/2024	10.900	647,500		925,000
RTL_E1841155	PHILADELPHIA	PA		08/16/2024	10.900	296,471		400,000
RTL_E1841156	GREENSBORO	NC		08/16/2024	10.900	122,719		118,855
RTL_E1841157	LAKE WORTH	FL		08/16/2024	10.900	166,175		146,494
RTL_E1841158	SAN DIEGO	CA		08/16/2024	10.990	646,000		760,000
RTL_E1841159	BEECH MOUNTAIN	NC		08/16/2024	10.900	105,000		190,000
RTL_E1841160	PACIFIC PALISADES	CA		08/16/2024	11.250	1,647,913		1,618,901
RTL_E1841161	DAYTONA BEACH	FL		08/16/2024	10.900	120,000	10,200	131,959
RTL_E1841162	SACRAMENTO	CA		08/16/2024	10.500	240,000	17,800	275,036
RTL_E1841163	LOS ANGELES	CA		08/16/2024	11.250	541,140		640,000
RTL_E1841164	FONTANA	CA		08/16/2024	10.900	262,428		308,739
RTL_E1841165	PLEASANT HILL	CA		08/16/2024	10.500	434,653		735,432
RTL_E1845927	NORMAN	OK		08/22/2024	9.900	204,850		209,000
RTL_E1845928	KANNAPOLIS	NC		08/22/2024	10.900	70,000	104,950	41,509
RTL_E1845929	TAMPA	FL		08/22/2024	10.900	197,200	15,215	205,591
RTL_E1845930	BURLINGTON	NC		08/22/2024	11.500	87,500		75,490
RTL_E1845931	HIGH POINT	NC		08/22/2024	10.900	77,781	8,925	72,076
RTL_E1845932	CLARKSTON	GA		08/22/2024	10.900	191,250		184,091
RTL_E1845933	FORT WASHINGTON	MD		08/22/2024	10.900	404,175		396,977
RTL_E1845934	PALM BAY	FL		08/22/2024	10.900	123,250	25,500	120,084
RTL_E1845935	SOUTH BEND	IN		08/22/2024	10.900	87,550		66,306
RTL_E1845936	LAWNDALE	CA		08/22/2024	10.750	794,750	54,060	935,000
RTL_E1845937	FORT MYERS	FL		08/22/2024	10.900	170,000	17,000	200,000
RTL_E1845938	WEST CHESTER	PA		08/22/2024	10.900	260,820		257,164
RTL_E1845939	SAN ANTONIO	TX		08/22/2024	10.900	132,000		155,571
RTL_E1845940	CARNEYS POINT	NJ		08/22/2024	11.900	108,000	4,950	90,723
RTL_E1845941	SAN ANTONIO	TX		08/22/2024	11.900	73,600		51,111
RTL_E1845942	SACRAMENTO	CA		08/22/2024	10.500	429,250		474,803
RTL_E1845943	AUSTIN	TX		08/22/2024	10.900	331,500	51,727	351,667
RTL_E1845944	SAN DIEGO	CA		08/22/2024	9.990	684,000		855,000
RTL_E1845945	SOUTH EL MONTE	CA		08/22/2024	10.500	531,250		625,000
RTL_E1845946	RIVERSIDE	CA		08/22/2024	10.990	624,750		725,000
RTL_E1845947	RICHMOND	VA		08/22/2024	10.900	182,750		181,275
RTL_E1845948	COSTA MESA	CA		08/22/2024	9.750	1,027,425		1,369,900
RTL_E1845949	GREENSBORO	NC		08/22/2024	9.900	247,765		218,395
RTL_E1845950	SPRING	TX		08/22/2024	10.900	96,000		87,273
RTL_E1845951	NASHVILLE	TN		08/22/2024	10.500	224,000		280,000
RTL_E1845952	CHARLOTTE	NC		08/22/2024	10.900	307,800		500,000
RTL_E1845953	DELAND	FL		08/22/2024	9.900	107,250		130,000
RTL_E1845954	WELLINGTON	FL		08/22/2024	10.900	546,284		588,649
RTL_E1845955	BELMONT	NC		08/22/2024	10.900	114,750		95,921
RTL_E1845956	RIVERDALE	GA		08/22/2024	10.900	156,438	19,280	147,427
RTL_E1845957	MIAMI	FL		08/22/2024	9.900	374,000		320,795
RTL_E1845958	EATONVILLE	FL		08/22/2024	10.900	138,125		130,401
RTL_E1849351	BRIDGEVILLE	PA		08/27/2024	10.900	108,000		111,810

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_E1849352	SAN MARCOS	CA		08/27/2024	10.750	632,000	42,170	758,682
RTL_E1849357	CATHEDRAL CITY	CA		08/27/2024	10.900	299,600		285,685
RTL_E1853382	HUNTINGTON BEACH	CA		08/29/2024	10.990	316,258		282,829
RTL_E1853383	SAN DIEGO	CA		08/29/2024	9.500	689,447		884,020
RTL_E1853384	INDIO	CA		08/29/2024	10.990	238,780		268,217
RTL_E1853385	SAN DIEGO	CA		08/29/2024	10.490	385,304		366,271
RTL_E1853386	DESERT HOT SPRINGS	CA		08/29/2024	11.490	0		
RTL_E1853387	DESERT HOT SPRINGS	CA		08/29/2024	11.490	0		
RTL_E1853388	MARIETTA	GA		08/29/2024	10.990	1,643,700		1,957,853
RTL_E1853389	SEABROOK	TX		08/29/2024	10.900	97,750		91,792
RTL_E1853390	FREDERICKSBURG	VA		08/29/2024	9.900	238,000		245,000
RTL_E1853392	ABILENE	TX		08/29/2024	10.900	89,250		68,906
RTL_E1853393	HIGH POINT	NC		08/29/2024	10.900	82,735	13,133	82,272
RTL_E1853394	GAINESVILLE	FL		08/29/2024	10.900	225,250		200,643
RTL_E1853396	MARIETTA	GA		08/29/2024	10.900	199,750		175,317
RTL_E1853400	MENIFEE	CA		08/29/2024	10.250	480,000		541,252
RTL_E1853401	PORTLAND	TX		08/29/2024	10.900	130,050	11,008	119,413
RTL_E1853403	NEWPORT NEWS	VA		08/29/2024	10.900	112,200	12,580	131,820
RTL_E1853407	HUNTSVILLE	AL		08/29/2024	10.900	120,000		125,000
RTL_E1853408	OPA LOCKA	FL		08/29/2024	10.900	258,825	12,325	295,194
RTL_E1853409	LEHIGH ACRES	FL		08/29/2024	10.900	195,500	22,950	173,853
RTL_E1853410	TAMPA	FL		08/29/2024	10.900	161,500		147,347
RTL_E1853411	LEHIGH ACRES	FL		08/30/2024	10.500	100,859		13,665
RTL_E1853412	PHILADELPHIA	PA		08/30/2024	10.750	30,535	62,000	50,728
RTL_E1853413	JACKSONVILLE	FL		08/30/2024	10.500	39,960	27,000	43,454
RTL_E1853414	LEHIGH ACRES	FL		08/30/2024	10.500	41,516		11,695
RTL_E1853418	LEHIGH ACRES	FL		08/30/2024	11.250	29,815		17,593
RTL_E1853419	ROTONDA WEST	FL		08/30/2024	10.990	0		
RTL_E1853420	MIAMI	FL		08/30/2024	9.500	126,000		180,000
RTL_E1853917	SAN MARINO	CA		09/05/2024	11.500	3,450,000		4,475,000
RTL_E1853921	COLUMBIA	SC		09/05/2024	10.900	140,000		156,250
RTL_E1853922	FREDERICKSBURG	VA		09/05/2024	10.900	315,535		361,541
RTL_E1853926	WINSTON SALEM	NC		09/05/2024	10.900	163,200		163,115
RTL_E1853927	NEW PORT RICHEY	FL		09/05/2024	10.900	157,250		156,780
RTL_E1853928	LITHIA SPRINGS	GA		09/05/2024	10.900	114,750		82,095
RTL_E1853929	TORRANCE	CA		09/05/2024	10.500	752,250	32,258	833,480
RTL_E1853931	ANDOVER	MA		09/05/2024	10.900	375,700		361,779
RTL_E1853932	TAMPA	FL		09/05/2024	10.900	260,950	2,121	266,148
RTL_E1853933	DENVER	CO		09/05/2024	11.900	227,800		222,365
RTL_E1853934	TAMPA	FL		09/05/2024	10.900	246,315		248,890
RTL_E1853935	CORONA	CA		09/05/2024	9.990	488,000		610,000
RTL_E1853936	BUENA PARK	CA		09/05/2024	10.500	637,500		750,000
RTL_E1853938	AUGUSTA	GA		09/05/2024	10.900	60,138	11,200	47,218
RTL_E1853939	LAWRENCEVILLE	GA		09/05/2024	10.900	301,750		308,130
RTL_E1853940	DAPHNE	AL		09/05/2024	10.900	167,580		172,200
RTL_E1858721	HEATH	TX		09/10/2024	11.900	34,825		11,693
RTL_E1858722	BAKERSFIELD	CA		09/10/2024	10.500	234,000		260,445
RTL_E1858723	CHINO HILLS	CA		09/10/2024	9.750	500,000		725,000
RTL_E1858724	PLACENTIA	CA		09/10/2024	10.500	548,625		665,000
RTL_E1858725	SAN ANTONIO	TX		09/10/2024	10.900	146,200		138,872
RTL_E1858726	BASTROP	TX		09/10/2024	10.900	180,625		172,024
RTL_E1858727	ATLANTA	GA		09/10/2024	10.900	267,540		277,200
RTL_E1858728	BRANDON	FL		09/10/2024	10.900	254,915		257,045
RTL_E1858729	REX	GA		09/10/2024	10.900	158,053		198,000
RTL_E1858730	ORLANDO	FL		09/10/2024	10.900	166,400		186,483

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_E1858731	SAINT PETERSBURG	FL		09/10/2024	10.900	165,750		162,500
RTL_E1858732	TAMPA	FL		09/10/2024	10.900	169,125		205,000
RTL_E1858733	CENTER POINT	AL		09/10/2024	10.900	83,200		77,883
RTL_E1858734	NORTHRIDGE	CA		09/10/2024	10.500	479,200		558,228
RTL_E1858735	VERO BEACH	FL		09/10/2024	10.900	134,400		142,545
RTL_E1858736	ERLANGER	KY		09/10/2024	10.900	68,000	17,264	71,333
RTL_E1858737	STONE MOUNTAIN	GA		09/10/2024	10.900	158,525	6,163	149,625
RTL_E1858738	ATLANTA	GA		09/10/2024	10.900	104,270		109,824
RTL_E1858739	LAKELAND	FL		09/10/2024	10.900	133,650		162,000
RTL_E1858740	SAN DIEGO	CA		09/10/2024	9.990	840,800		919,734
RTL_E1858741	LAFAYETTE HILL	PA		09/10/2024	9.900	352,750		350,609
RTL_E1858742	HOUSTON	TX		09/10/2024	10.900	52,000		42,391
RTL_E1858743	SAN ANTONIO	TX		09/10/2024	10.900	201,000		196,630
RTL_E1858744	SAN DIEGO	CA		09/10/2024	9.750	855,000		1,760,000
RTL_E1858745	ATLANTA	GA		09/10/2024	10.900	63,125		39,989
RTL_E1858746	ANAHEIM	CA		09/10/2024	10.250	624,000		637,508
RTL_E1858747	HUDSON	FL		09/10/2024	9.900	114,750		92,335
RTL_E1858748	BRANDON	FL		09/10/2024	10.900	228,650	12,990	224,258
RTL_E1858749	SAINT PETERSBURG	FL		09/10/2024	10.900	255,000		281,250
RTL_E1858750	CHATTANOOGA	TN		09/10/2024	10.900	160,000		190,476
RTL_E1858751	MORENO VALLEY	CA		09/10/2024	10.990	331,500		390,000
RTL_E1858752	NEW BERN	NC		09/10/2024	10.900	127,105		134,210
RTL_E1858753	ATLANTA	GA		09/10/2024	11.900	0		
RTL_E1858754	CAPE CORAL	FL		09/10/2024	10.900	331,500		340,213
RTL_E1858755	DELAND	FL		09/10/2024	9.900	94,875		115,000
RTL_E1858756	KENNESAW	GA		09/10/2024	10.900	188,700		168,781
RTL_E1860208	SARASOTA	FL		09/16/2024	10.900	243,375		295,000
RTL_E1860209	MELBOURNE	FL		09/16/2024	10.900	181,600		172,881
RTL_E1860210	PORT ST. LUCIE	FL		09/16/2024	10.900	265,614		295,880
RTL_E1860211	ROCKPORT	TX		09/16/2024	10.900	80,750		68,793
RTL_E1860212	CLEARWATER	FL		09/16/2024	9.900	216,250		186,569
RTL_E1860213	HOUSTON	TX		09/16/2024	10.900	0		
RTL_E1860214	AUSTIN	TX		09/16/2024	10.900	363,007		314,580
RTL_E1860215	HOLIDAY	FL		09/16/2024	10.900	114,750		110,388
RTL_E1860216	ST. PETERSBURG	FL		09/16/2024	10.900	214,500		250,000
RTL_E1860217	LAWRENCEVILLE	GA		09/16/2024	10.900	220,253		270,000
RTL_E1860218	BOYNTON BEACH	FL		09/16/2024	10.900	314,500		311,136
RTL_E1860219	MORROW	GA		09/16/2024	10.900	93,500		96,800
RTL_E1860220	CONROE	TX		09/16/2024	10.900	116,000		81,357
RTL_E1860221	SPRING HILL	FL		09/16/2024	10.900	142,800		129,468
RTL_E1860222	CANTON	GA		09/16/2024	10.900	192,805		174,443
RTL_E1860223	MIAMI	FL		09/16/2024	10.900	184,450		155,924
RTL_E1860224	STATESVILLE	NC		09/16/2024	10.900	111,066	6,600	109,369
RTL_E1860225	DENISON	TX		09/16/2024	10.900	65,600		45,767
RTL_E1860226	CAPITAL HEIGHTS	MD		09/16/2024	10.900	195,500		165,313
RTL_E1860227	COLUMBUS	OH		09/16/2024	9.900	189,750		230,000
RTL_E1860228	CONYERS	GA		09/16/2024	10.900	136,000		116,364
RTL_E1860229	CONCORD	NC		09/16/2024	10.900	78,300		55,829
RTL_E1860230	SEFFNER	FL		09/16/2024	10.900	202,125		245,000
RTL_E1860231	CHARLOTTE	NC		09/16/2024	10.900	200,592		253,000
RTL_E1860232	ST. PETERSBURG	FL		09/16/2024	10.900	204,000		211,800
RTL_E1860233	TAMPA	FL		09/16/2024	10.900	210,800	11,916	214,196
RTL_E1863651	LAWRENCEVILLE	GA		09/18/2024	10.900	276,375		335,000
RTL_E1863652	DENVER	CO		09/18/2024	10.900	260,000		301,786
RTL_E1863653	SAINT PETERSBURG	FL		09/18/2024	10.900	165,325		160,980

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_E1863654	SPRING HILL	FL		09/18/2024	10.900	140,250		122,801
RTL_E1863655	INDIANAPOLIS	IN		09/18/2024	10.900	118,400		128,658
RTL_E1863658	DES MOINES	IA		09/18/2024	9.900	119,000	8,500	140,000
RTL_E1863659	COMMERCE	GA		09/18/2024	10.900	106,250		82,237
RTL_E1863728	NORTH PORT	FL		09/19/2024	10.750	7,849		2,212
RTL_E1863729	MIAMI	FL		09/19/2024	10.130	649,000		1,240,000
RTL_E1863730	MIAMI	FL		09/19/2024	10.750	396,000		490,459
RTL_E1863731	MILLS RIVER	NC		09/19/2024	10.750	329,158		269,955
RTL_E1863732	NORTH PORT	FL		09/19/2024	10.750	159,949		147,877
RTL_E1863733	LEHIGH ACRES	FL		09/19/2024	10.500	110,542		57,808
RTL_E1863734	MIAMI SHORES	FL		09/19/2024	10.500	751,958		789,677
RTL_E1863735	KISSIMMEE	FL		09/19/2024	10.750	224,255		257,357
RTL_E1863736	CHICAGO	IL		09/19/2024	10.750	1,324,007		1,899,416
RTL_E1863737	MIAMI	FL		09/19/2024	10.990	456,445		860,000
RTL_E1863739	ATLANTA	GA		09/19/2024	12.990	0		
RTL_E1863740	AUSTIN	TX		09/19/2024	10.990	2,244,000		3,910,000
RTL_E1863741	MEMPHIS	TN		09/19/2024	12.990	0		
RTL_E1863742	HOUSTON	TX		09/19/2024	10.990	25,000		19,579
RTL_E1863743	ST LOUIS	MO		09/19/2024	11.990	41,173		46,376
RTL_E1863744	AUSTIN	TX		09/19/2024	10.990	35,500		133,144
RTL_E1863745	BOLINGBROOK	IL		09/19/2024	12.990	180,000		196,364
RTL_E1863746	WEST LAKE HILLS	TX		09/19/2024	11.990	2,500,000		2,979,167
RTL_E1863747	LANCASTER	TX		09/19/2024	11.990	228,516		365,484
RTL_E1863748	SPRING	TX		09/19/2024	11.990	162,247		174,731
RTL_E1863749	ALBEMARLE	NC		09/19/2024	12.990	0		
RTL_E1863750	NORTH FORT MYERS	FL		09/19/2024	12.990	51,609		21,292
RTL_E1863751	MONTGOMERY	AL		09/19/2024	11.990	269,303		228,877
RTL_E1863752	CLEVELAND	OH		09/19/2024	11.250	78,288		65,298
RTL_E1866070	HOOD RIVER	OR		09/25/2024	11.620	226,867		128,288
RTL_E1866071	HOOD RIVER	OR		09/25/2024	11.620	220,396		127,280
RTL_E1866072	ATLANTA	GA		09/25/2024	11.690	2,470,171		5,978,232
RTL_E1866073	HOOD RIVER	OR		09/25/2024	11.620	224,508		131,049
RTL_E1866074	HOOD RIVER	OR		09/25/2024	11.620	222,826		128,003
RTL_E1866075	HOOD RIVER	OR		09/25/2024	11.620	287,499		156,227
RTL_E1866076	GLASSBORO	NJ		09/25/2024	9.900	151,300		134,622
RTL_E1866077	RUNNEMEDE	NJ		09/25/2024	9.900	204,000		202,105
RTL_E1866078	RIVERSIDE	CA		09/25/2024	10.120	329,800		293,458
RTL_E1866079	HOUSTON	TX		09/25/2024	10.900	89,250		79,891
RTL_E1866080	LONG BEACH	CA		09/25/2024	10.250	474,810		460,666
RTL_E1866081	ORLANDO	FL		09/25/2024	9.900	187,000		166,897
RTL_E1866082	PORT CHARLOTTE	FL		09/25/2024	10.500	52,889		16,874
RTL_E1866086	RIVERDALE	GA		09/25/2024	10.250	151,640		188,507
RTL_E1868717	CAPE CORAL	FL		09/27/2024	11.750	5,102		1,352
RTL_E1868718	NORTH CHARLESTON	SC		09/27/2024	12.000	34,200		5,560
RTL_E1868719	OCEAN CITY	NJ		09/27/2024	11.250	621,500		613,827
RTL_E1868720	HOUSTON	TX		09/27/2024	11.500	186,304		75,629
RTL_E1868721	TAMPA	FL		09/27/2024	11.000	243,958		73,044
RTL_E1868722	RIVA	MD		09/27/2024	11.500	314,400		94,438
RTL_E1868723	DELAND	FL		09/27/2024	11.000	83,138		20,885
RTL_E1868724	JACKSONVILLE	FL		09/27/2024	11.000	119,506		47,840
RTL_E1868725	JACKSONVILLE	FL		09/27/2024	11.000	159,767		63,262
RTL_E1868726	JACKSONVILLE	FL		09/27/2024	11.000	109,575		46,961
RTL_E1868727	OCKLAWAHA	FL		09/27/2024	12.500	124,140		13,138
RTL_E1868764	BETHLEHEM	PA		09/27/2024	10.900	314,500		273,800
RTL_E1868765	CONCORD	NC		09/27/2024	10.900	135,000		260,000

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_E1868766	LAREDO	TX		09/27/2024	10.900	123,600		143,398
RTL_E1868767	KANNAPOLIS	NC		09/27/2024	10.900	110,303		78,788
RTL_E1868770	ANTIOCH	CA		09/27/2024	10.900	140,000		179,430
RTL_E1869888	BLACKFOOT	ID		09/30/2024	11.990	27,500		5,952
RTL_E1869889	ALBANY	GA		09/30/2024	11.990	12,734		11,832
RTL_E1869893	PIKEVILLE	NC		09/30/2024	10.990	219,900		261,131
0399999. Mortgages in good standing - Residential mortgages-all other						207,394,541	31,985,139	328,310,575
220900501	SAN DIEGO	CA	S	11/20/2020	4.640		62,263	180,461,609
221630501	CHARLESTON	SC		10/13/2021	4.150		784,443	71,959,028
222630101	CHAPEL HILL	NC		08/10/2022	5.367		370,160	38,722,909
223620301	BURLINGAME	CA		05/30/2023	8.593		20,226,349	112,897,964
223620602	SEATTLE	WA		08/29/2023	8.693		12,681,167	31,975,995
223630301	RALEIGH	NC		08/18/2023	8.393		4,877,496	10,285,735
223630401	NEW ROCHELLE	NY		08/09/2023	8.593		9,641,403	20,259,305
223800101	AURORA	IL		06/28/2023	8.593		4,867,940	10,853,823
223800201	TALLAHASSEE	FL		05/25/2023	8.743		14,141,903	43,944,462
223800601	ATLANTA	GA		10/27/2023	8.957		20,200,983	43,527,221
223900101	AUSTIN	TX		07/27/2023	8.451		10,656,469	30,849,836
224620201	BOTHELL	WA	S	08/28/2024	7.351	54,227,500		102,489,262
224630101	RALEIGH	NC		07/18/2024	8.774	(513,550)		
224800301	POWELL	OH		07/23/2024	6.894	66,832,500		112,821,839
224800401	KINLOCK	MO		09/03/2024	6.325	55,461,000		94,578,836
224800501	TALLAHASSE	FL		08/22/2024	8.710	(732,750)		
224900101	SEATTLE	WA		08/02/2024	6.499	43,890,000		80,000,000
224900201	ONTARIO	CA		09/17/2024	6.390	224,437,500		437,142,857
224970101	VARIOUS	US		07/05/2024	8.201	(800,000)	28,372,798	31,225,000
524620021	SUNNYVALE	CA		09/06/2024	7.550	12,665,000		20,230,000
0599999. Mortgages in good standing - Commercial mortgages-all other						455,467,200	126,883,374	1,474,225,680
0899999. Total Mortgages in good standing						675,564,941	158,873,512	1,829,518,119
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						675,564,941	158,873,512	1,829,518,119

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				
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
04504	VARIOUS	FL		02/14/2017	09/25/2024	253,609								241,183			
214620201	SEATTLE	WA		06/17/2014	07/01/2024	76,390,279		875,817			875,817			76,385,228			
219900101	FORT WORTH	TX		04/25/2019	07/24/2024	48,028,664		370,293			370,293			48,419,542			
356619231	LASALLE	MN		07/17/2019	07/11/2024	202,705		(481)			(481)			202,088			
356619329	FORSYTH	MT		03/24/2020	09/06/2024	2,396,128		(9,873)			(9,873)			2,311,861			
356620120	GONZALES	TX		04/21/2020	07/01/2024	20,257,409		(66,635)			(66,635)			20,010,417			
RTL_E1792721	MINT HILL	NC		05/07/2024	08/31/2024									146,500			

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
RTL_E1792725	EATONTOWN	NJ		05/07/2024	08/31/2024									437,500			
RTL_E1792726	FULLERTON	CA		05/07/2024	08/31/2024									598,343			
RTL_E1792728	YORBA LINDA	CA		05/07/2024	08/31/2024									788,000			
RTL_E1792732	LONG BEACH	CA		05/07/2024	08/31/2024									693,000			
RTL_E1796165	LOXAHATCHEE	FL		05/13/2024	08/31/2024									422,905			
RTL_E1796179	PORT RICHEY	FL		05/13/2024	09/16/2024									168,400			
RTL_E1796726	TAMPA	FL		05/14/2024	08/31/2024									283,500			
RTL_E1796731	KISSIMMEE	FL		05/14/2024	08/16/2024									301,000			
RTL_E1796740	COMMERCE	CA		05/14/2024	08/31/2024									441,222			
RTL_E1796741	TAMPA	FL		05/14/2024	08/31/2024									181,851			
RTL_E1797767	LA PALMA	CA		05/17/2024	08/31/2024									875,500			
RTL_E1797769	FORT WORTH	TX		05/17/2024	08/31/2024									175,743			
RTL_E1797791	LAKE ELSINORE	CA		05/17/2024	08/31/2024									292,000			
RTL_E1801388	PLANO	TX		05/23/2024	08/31/2024									236,000			
RTL_E1801400	SAN JOSE	CA		05/23/2024	08/31/2024									1,460,456			
RTL_E1801409	PLANO	TX		05/23/2024	08/31/2024									240,000			
RTL_E1801415	ANAHEIM	CA		05/23/2024	08/31/2024									519,962			
RTL_E1801418	MOORESVILLE	NC		05/23/2024	08/31/2024									114,740			
RTL_E1801421	MIAMI	FL		05/23/2024	08/31/2024									246,000			
RTL_E1802526	GOODYEAR	AZ		05/28/2024	08/31/2024									408,750			
RTL_E1804633	PENSACOLA	FL		05/30/2024	08/31/2024									68,000			
RTL_E1804642	RIVERBANK	CA		05/30/2024	08/31/2024									266,688			
RTL_E1804645	SAN BERNARDINO	CA		05/30/2024	08/31/2024									417,541			
RTL_E1806321	FOREST PARK	GA		06/06/2024	08/31/2024									137,063			
RTL_E1806343	IRVING	TX		06/06/2024	08/31/2024									165,259			
RTL_E1808561	DECATUR	GA		06/12/2024	08/31/2024									228,000			
RTL_E1815234	ORANGE	CA		06/26/2024	08/31/2024									450,000			
RTL_E1815240	COLUMBUS	GA		06/26/2024	08/31/2024									191,250			
RTL_E1826259	NASHVILLE	TN		07/17/2024	08/31/2024									574,000			
RTL_E1826554	VISTA	CA		07/19/2024	08/31/2024									500,000			
RTL_E1827602	HELENDALE	CA		07/22/2024	08/31/2024									221,875			
RTL_E1827609	IRVINE	CA		07/22/2024	08/31/2024									858,817			
RTL_E1827649	WAUCHULA	FL		07/23/2024	08/31/2024									192,000			
RTL_E1827666	LONG BEACH	CA		07/23/2024	08/31/2024									773,500			
RTL_E1830890	ANAHEIM	CA		07/26/2024	09/16/2024									736,000			
RTL_E1831719	SANTA ANA	CA		07/30/2024	08/31/2024									1,062,500			
RTL_E1834427	BAKERSFIELD	CA		08/08/2024	08/31/2024									369,339			
RTL_E1841153	SACHSE	TX		08/16/2024	08/22/2024									187,000			
0199999. Mortgages closed by repayment						147,528,794		1,169,121			1,169,121			164,000,522			
04461	VARIOUS	NC		05/18/2017		589,738								3,948			
04871	VARIOUS	FL		06/28/2017		319,773								1,579			
206630401	MARKHAM	CAN		01/08/2007		3,346,139						79,762		281,430			
208630101	NORTH BETHESDA	MD		04/05/2013		51,342,294								433,686			
209800701	OAKVILLE	CAN		10/01/2009		7,568,141		1,875			1,875			268,728			
210620401	SAN JOSE	CA		07/28/2010		15,689,127		2,707			2,707			127,472			
210800501	ATLANTA	GA		12/16/2010		104,533,000		10,879			10,879			1,247,507			
210970201	PEBBLE BEACH	CA		10/01/2010		191,748,220								1,766,083			
211620701	SAN JOSE	CA		11/04/2011		59,441,343		20,172			20,172			369,458			
211620702	SAN JOSE	CA		08/30/2019		35,977,026		2,761			2,761			258,816			
211900301	HOUSTON	TX		09/13/2011		70,337,359		9,382			9,382			413,152			
211900302	HOUSTON	TX		09/13/2011		8,805,466								51,644			

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				
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
212800101	BERLIN	MD		06/01/2012		2,370,408		656			656			93,211			
212800201	FT. MEADE	MD		12/14/2012		62,959,258		5,836			5,836			264,766			
212800601	VARIOUS	US		09/01/2013		193,280,436		8,445			8,445			385,986			
212900101	HOUSTON	TX		09/28/2012		61,534,781		16,523			16,523			356,581			
213800101	ATLANTA	GA		05/01/2013		98,362,038		10,885			10,885			656,068			
213900101	HOUSTON	TX		06/27/2013		90,379,417		4,275			4,275			554,768			
213900301	DALLAS	TX		07/22/2013		52,649,421		12,946			12,946			284,567			
213900501	HOUSTON	TX		12/13/2013		56,140,874		36,131			36,131			275,779			
213900601	BEVERLY HILLS	CA		05/08/2014		109,519,975								1,208,814			
213900701	FORT WORTH	TX		04/01/2014		41,553,554		7,174			7,174			196,220			
213900702	FORT WORTH	TX		05/16/2019		10,235,605								48,203			
214210101	NEW YORK	NY		11/17/2014		36,750,176		6,004			6,004			194,736			
214210102	NEW YORK	NY		11/17/2014		3,542,765		228			228			18,630			
214620601	SEATTLE	WA		05/15/2015		87,809,981		20,727			20,727			458,202			
214800201	JERSEY CITY	NJ		08/01/2014		184,750,279		72,705			72,705			976,108			
214800701	WASHINGTON	DC		12/29/2014		67,547,791		23,280			23,280			310,267			
214900101	MCLEAN	VA		06/27/2014		100,296,212		25,929			25,929			512,296			
214900201	HOUSTON	TX		08/22/2014		130,037,893		15,536			15,536			606,506			
214900301	IRVING	TX		03/12/2015		34,773,151		9,624			9,624			300,184			
215210201	TEMPE	AZ		10/06/2015		173,276,666								943,900			
215620201	SANTA CLARA	CA		05/26/2015		19,290,035		508			508			128,930			
215800801	JERSEY CITY	NJ		12/09/2015		125,711,284		31,104			31,104			507,188			
215900101	COSTA MESA	CA		07/13/2015		40,156,639		638			638			311,685			
215900201	PINEHURST	NC		09/03/2015		187,217,918								1,117,696			
215900301	IRVINE	CA		11/06/2015		85,129,268								442,502			
215900401	VARIOUS	CA		11/20/2015		94,648,107		3,126			3,126			479,727			
215900501	HUNTINGTON BEACH	CA		02/09/2016		46,582,302		12,941			12,941			258,352			
215900502	HUNTINGTON BEACH	CA		02/09/2016		82,508,849		28,398			28,398			457,871			
215900601	ATLANTA	GA		04/29/2016		40,157,464		9,310			9,310			201,980			
215900701	SAN DIEGO	CA		07/21/2016		154,574,951		25,734			25,734			704,863			
216620301	SAN MATEO	CA		12/27/2016		129,564,042		17,753			17,753			700,371			
216620302	SAN MATEO	CA		12/27/2016		92,404,291		16,916			16,916			500,265			
216800101	DALLAS	TX		03/04/2016		73,369,953		28,103			28,103			346,779			
216800201	BETHESDA	MD		08/31/2016		59,275,110		9,426			9,426			237,660			
216800301	ARLINGTON	VA		10/20/2016		93,681,011		25,075			25,075			385,643			
216800302	ARLINGTON	VA		10/20/2016		113,193,599		31,362			31,362			531,052			
216800501	CHARLOTTE	NC		02/13/2017		45,016,505								171,649			
216900201	CARLSBAD	CA		12/15/2016		41,809,418		7,642			7,642			148,363			
216900202	CARLSBAD	CA		12/15/2016		42,727,702		10,645			10,645			151,896			
216900301	ROCKVILLE	MD		11/09/2016		51,818,854		15,216			15,216			252,675			
217620101	NIAGARA FALLS	CAN		07/21/2017		155,237,752						1,676,030		632,968			
217900401	NORTHBROOK	IL		09/29/2017		60,260,235		12,771			12,771			237,326			
218620101	OREM	UT		05/14/2018		78,323,022		1,366			1,366			327,210			
218620301	OVERLAND PARK	KS		10/18/2018		41,934,950		437			437			169,775			
218620401	LOS ANGELES	CA		05/30/2019		459,299,054								1,605,522			
218800701	TALLAHASSEE	FL		03/19/2019		43,970,677		174			174			166,542			
218900601	HOUSTON	TX	S	11/30/2018		120,743,843		35,763			35,763			411,946			
218900701	SAN DIEGO	CA		12/14/2018		4,309,626								16,430			
218900801	DALLAS	TX		12/21/2018		40,990,869		273			273			162,631			
219620201	OREM	UT		12/18/2019		98,988,898								536,587			
219800602	TALLAHASSEE	FL		12/23/2019		748,128		41			41			173,727			

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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
219900501	CHANDLER	AZ		12/19/2019		169,075,782		3,894			3,894			1,256,026			
220500101	VARIOUS	US		11/12/2020		36,948,036								405,527			
221620301	OREM	UT		09/29/2021		44,062,422		836			836			229,110			
221630701	CHARLOTTE	NC		12/17/2021		10,312,922		677			677			50,608			
221800301	MASON	OH		09/30/2021		39,814,879								207,175			
221800701	CLIFTON	NJ		08/13/2021		70,251,981		2,476			2,476			517,017			
222620401	OREM	UT		05/24/2022		122,143,339		4,330			4,330			650,628			
356616344	OXNARD	CA		12/12/2016		810,341		(116)			(116)			15,961			
356617121	CONNELL	WA		01/25/2017		1,318,081		(218)			(218)			35,017			
356617126	PORTLAND	ND		03/01/2017		173,228		(20)			(20)			4,166			
356617128	QUINCY	WA		02/27/2017		2,342,994		(327)			(327)			39,666			
356617148	WHEATLAND	ND		03/23/2017		468,435		(30)			(30)			8,157			
356617152	IOWA CITY	IA		05/25/2017		5,559,137		(714)			(714)			85,305			
356617175	GOOD THUNDER	MN		06/02/2017		1,682,045		(169)			(169)			17,236			
356617204	SOLOMON	KS		06/29/2017		447,575		(90)			(90)			21,838			
356617211	CHAFFEE	ND		06/01/2017		276,149		(26)			(26)			3,402			
356617226	GABBS	NV		06/27/2017		1,597,104		(274)			(274)			19,264			
356617228	ABERDEEN	ID		08/03/2017		572,806		(76)			(76)			7,718			
356617229	ABERDEEN	ID		08/03/2017		1,549,549		(178)			(178)			21,059			
356617230	ABERDEEN	ID		08/03/2017		2,133,595		(243)			(243)			27,116			
356617232	ALBION	ID		11/13/2017		708,125		(92)			(92)			9,511			
356617238	REINBECK	IA		08/15/2017		877,293		(83)			(83)			9,165			
356617244	GREENWOOD	MS		08/09/2017		1,435,919		(57)			(57)			17,372			
356617254	MORGAN CITY	MS		08/02/2017		1,609,462		(116)			(116)			18,970			
356617263	VINCENNES	IN		09/12/2017		7,750,850		(283)			(283)			104,369			
356617278	MANKATO	MN		08/22/2017		725,729		(89)			(89)			9,019			
356617281	OAKESDALE	WA		09/11/2017		165,607		(31)			(31)			7,334			
356617282	WASHINGTON	IL		09/12/2017		953,682		(19)			(19)			10,146			
356617312	BUTLER	MO		12/08/2017		3,096,354		(396)			(396)			53,117			
356617323	MASONVILLE	IA		01/04/2018		1,004,877		(492)			(492)			33,350			
356617338	SANTA ROSA	CA		01/03/2018		2,517,463		(318)			(318)			52,100			
356618127	HEALDSBURG	CA		03/15/2018		7,461,682		(1,401)			(1,401)			172,195			
356618156	WAHPETON	ND		04/02/2018		1,652,719		(99)			(99)			17,916			
356618157	ABERDEEN	ID		02/09/2018		317,675		(46)			(46)			4,809			
356618159	BOELUS	NE		04/09/2018		696,164		(14)			(14)			11,299			
356618160	WHEATLAND	ND		04/03/2018		137,009		(8)			(8)			1,559			
356618183	HERMISTON	OR		05/07/2018		215,140		(45)			(45)			11,040			
356618185	CUSHING	IA		05/23/2018		7,240,228		(1,326)			(1,326)			78,460			
356618188	CASSELTON	ND		04/11/2018		736,461		(16)			(16)			9,579			
356618201	LAWRENCEVILLE	IL		04/26/2018		233,101		(44)			(44)			14,156			
356618216	GALATA	MT		04/23/2018		1,522,286		(151)			(151)			15,731			
356618220	ABERDEEN	ID		05/02/2018		76,347		(27)			(27)			27,672			
356618222	GOOD THUNDER	MN		04/27/2018		681,556		(74)			(74)			6,742			
356618231	HATCH	NM		04/20/2018		1,113,464		(156)			(156)			30,000			
356618232	HATCH	NM		04/27/2018		92,820		(657)			(657)			7,500			
356618234	HERON LAKE	MN		08/15/2018		427,288		(64)			(64)			7,165			
356618252	MANCHESTER	IA		07/17/2018		283,680		(32)			(32)			3,029			
356618255	MANCHESTER	IA		07/17/2018		175,130		(20)			(20)			1,878			
356618259	CLARK	SD		10/16/2018		8,168,368		(988)			(988)			85,006			
356618267	CLEMENTS	CA		07/16/2018		789,258		(134)			(134)			18,213			
356618278	BRTITTON	SD		07/12/2018		1,216,983		(218)			(218)			30,574			

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

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

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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
356618296	HERMISTON	OR		08/23/2018		830,615		(333)			(333)			51,785			
356618323	HITCHCOCK	SD		10/18/2018		3,027,633		(108)			(108)			30,196			
356618332	CUSHING	IA		08/15/2018		488,768		(1,147)			(1,147)			38,611			
356618334	SHERIDAN	OR		09/06/2018		1,667,246		(166)			(166)			19,698			
356618336	HERMAN	MN		09/26/2018		1,025,025		(123)			(123)			10,221			
356618337	COLLEGE CORNER	IN		09/21/2018		1,026,599		(100)			(100)			10,088			
356618339	QUINCY	WA		09/07/2018		2,788,631		(351)			(351)			28,662			
356618342	GRANADA	MN		09/06/2018		663,030		(89)			(89)			7,764			
356618344	ENDERLIN	ND		09/25/2018		373,184		(54)			(54)			3,668			
356618354	CLAREMONT	SD		10/04/2018		3,909,690		(721)			(721)			427,280			
356618381	GOOD THUNDER	MN		11/14/2018		904,177		(60)			(60)			4,600			
356618387	GOSHEN	IN		12/19/2018		1,384,032		(199)			(199)			2,000			
356618389	BERLIN	ND		01/15/2019		1,121,007		(150)			(150)			10,581			
356618392	GRENVILLE	NM		12/17/2018		428,305		(175)			(175)			22,500			
356618394	HATHAWAY	MT		12/27/2018		1,127,567		(140)			(140)			11,021			
356618396	STOCKPORT	IA		12/21/2018		980,868		(67)			(67)			9,515			
356618407	CONRAD	MT		01/16/2019		1,891,835		(222)			(222)			18,157			
356618411	LAKE ARTHUR	NM		01/07/2019		7,993,007		(753)			(753)			90,793			
356619124	BUTTERFIELD	MN		02/21/2019		1,279,704		(152)			(152)			12,621			
356619132	TIPTON	CA		06/21/2019		19,107,902								257,268			
356619136	DRAYTON	ND		03/01/2019		1,676,301		(200)			(200)			16,051			
356619138	MANKATO	MN		02/07/2019		1,031,541		(164)			(164)			10,332			
356619169	OGDEN	IL		04/09/2019		1,077,709		(61)			(61)			20,549			
356619172	RELIANCE	SD		04/29/2019		2,849,335		(42)			(42)			27,037			
356619184	CANUTILLO	TX		05/22/2019		863,074		(64)			(64)			20,000			
356619191	COCHRAN	GA		07/11/2019		1,915,182		(16)			(16)			17,313			
356619192	WINSLOW	IL		06/05/2019		14,928,922		(461)			(461)			78,833			
356619198	WINDOM	MN		05/02/2019		2,810,701		(294)			(294)			25,641			
356619199	GILMAN	IL		05/01/2019		232,820		(49)			(49)			7,566			
356619208	OTHELLO	WA		07/24/2019		3,192,760		(487)			(487)			44,306			
356619214	VALIER	MT		07/11/2019		2,106,029		(17)			(17)			21,829			
356619218	HENRY	SD		06/27/2019		5,808,068		(794)			(794)			56,763			
356619221	TULELAKE	CA		07/02/2019		1,824,391		(185)			(185)			26,111			
356619226	BRITTON	SD		08/07/2019		711,932		(115)			(115)			6,626			
356619227	BRITTON	SD		08/07/2019		2,851,233		(409)			(409)			26,134			
356619235	GRANITE FALLS	MN		07/10/2019		696,919		(96)			(96)			6,913			
356619238	COMFREY	MN		10/04/2019		2,237,999		(213)			(213)			23,042			
356619249	WOLF CREEK	MT		11/21/2019		964,216		(52)			(52)			4,635			
356619251	RICKREALL	OR		08/27/2019		774,460		(110)			(110)			12,930			
356619252	BURLINGTON	WA		08/29/2019		340,857		(30)			(30)			13,397			
356619254	MANCHESTER	IA		09/03/2019		397,060		(46)			(46)			3,948			
356619255	MANCHESTER	IA		09/03/2019		359,305		(42)			(42)			3,564			
356619256	MENTONE	IN		08/28/2019		3,717,897		(253)			(253)			19,766			
356619263	HECLA	SD		08/27/2019		2,365,764		(115)			(115)			23,190			
356619269	FAIRFIELD	IA		10/15/2019		923,468		(120)			(120)			12,897			
356619272	LISBON	ND		10/01/2019		826,075		(106)			(106)			8,363			
356619276	WEST BEND	IA		10/18/2019		662,042		(53)			(53)			6,563			
356619277	WALL LAKE	IA		03/12/2020		272,681		(13)			(13)			4,013			
356619278	ELLENDALE	ND		10/03/2019		561,979		(73)			(73)			5,604			
356619280	PASCO	WA		10/15/2019		291,865		(178)			(178)			11,887			
356619284	MESA	WA		12/30/2019		2,349,853		(376)			(376)			49,866			

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

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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
356619289	VALLEY FORD	CA		11/07/2019		3,778,149		(363)			(363)			39,502			
356619292	WELLS	MN		10/29/2019		322,358		(192)			(192)			23,922			
356619294	ROCKTON	IL		11/08/2019		2,153,796		(283)			(283)			24,266			
356619318	WHITE PIGEON	MI		01/22/2020		1,350,342		(135)			(135)			23,107			
356619321	MOUNT VERNON	WA		01/08/2020		3,984,182		(86)			(86)			59,680			
356619322	RUSSELL	MN		01/03/2020		1,354,542		(153)			(153)			13,926			
356619325	LAKOTA	IA		01/13/2020		241,115		(38)			(38)			10,000			
356619330	BELMONT	WI		01/14/2020		2,046,103		(291)			(291)			11,085			
356619332	IPSWICH	SD		12/27/2019		1,331,091		(157)			(157)			13,904			
356619341	PETALUMA	CA		12/02/2019		458,694		(77)			(77)			9,029			
356619347	EMMETT	ID		10/28/2020		1,917,504		(49)			(49)			19,708			
356620102	HAWLEY	TX		01/16/2020		2,451,835		(386)			(386)			37,518			
356620110	VAN BUREN	IN		02/27/2020		1,947,252		(192)			(192)			21,189			
356620113	FERNDALE	CA		12/20/2019		4,009,203		(369)			(369)			29,561			
356620123	EUREKA	SD		03/03/2020		761,304		(33)			(33)			7,673			
356620132	GUTHRIE	TX		02/26/2020		2,451,105		(442)			(442)			37,967			
356620133	ILIFF	CO		02/27/2020		4,623,181		(164)			(164)			45,270			
356620144	MONTEZUMA	GA		04/02/2020		1,289,783		(111)			(111)			12,232			
356620145	FORSYTH	MT		04/13/2020		948,511		(27)			(27)			10,142			
356620146	HENAGAR	AL		11/06/2020		890,870		(75)			(75)			9,316			
356620156	BARNESVILLE	MN		04/22/2020		700,440		(16)			(16)			7,685			
356620170	BURNS	OR		04/09/2020		1,202,277		(146)			(146)			17,513			
356620183	HOPE	ND		05/27/2020		1,624,240		(7)			(7)			15,956			
356620192	LAKE WALES	FL		06/17/2020		5,869,579		(903)			(903)			320,000			
356620201	PETERSBURG	IL		06/08/2020		942,934		(95)			(95)			9,390			
356620208	LYLE	MN		04/28/2020		537,229		(48)			(48)			3,112			
356620218	GUTHRIE	TX		06/01/2020		4,910,525		(829)			(829)			55,334			
356620219	LADOGA	IN		07/14/2020		1,791,683		(70)			(70)			19,346			
356620222	CORNELIUS	OR		07/08/2020		3,221,742		(411)			(411)			45,124			
356620224	MCMINNVILLE	OR		06/05/2020		1,171,917		(86)			(86)			8,542			
356620233	SOUTH ENGLISH	IA		08/24/2020		1,053,867		(142)			(142)			10,936			
356620247	GUSTINE	CA		06/19/2020		1,303,046		(195)			(195)			27,678			
356620249	ELMWOOD	WI		06/26/2020		3,759,576		(20)			(20)			12,739			
356620260	LINDSAY	MT		08/18/2020		8,062,475		(938)			(938)			84,535			
356620261	FREDERICK	SD		08/06/2020		1,152,171		(136)			(136)			11,512			
356620283	HOWELL	UT		10/05/2020		2,862,438		(197)			(197)			44,387			
356620294	TULARE	SD		09/29/2020		1,419,595		(70)			(70)			29,485			
356620297	COLUMBIA	LA		08/18/2020		1,549,604								17,267			
356620301	BRITTON	SD		09/14/2020		6,679,313		(455)			(455)			34,483			
356620302	BRITTON	SD		09/14/2020		6,297,641		(429)			(429)			32,513			
356620303	BEATRICE	AL		11/17/2020		373,047		(35)			(35)			2,729			
356620305	EAGAN	MN		09/09/2020		301,079		(33)			(33)			3,329			
356620311	FRANKFORT	IN		09/01/2020		4,468,191		(209)			(209)			46,036			
356620315	WHEATLAND	ND		09/23/2020		1,157,506								15,645			
356620319	FREELAND	MI		10/21/2020		1,279,844		(145)			(145)			13,523			
356620320	FREELAND	MI		10/21/2020		1,137,639		(129)			(129)			12,020			
356620321	BAY CITY	MI		10/21/2020		613,030		(69)			(69)			6,410			
356620322	FREELAND	MI		10/21/2020		379,215		(43)			(43)			4,006			
356620329	BANCROFT	IA		12/09/2020		1,221,857		(124)			(124)			13,845			
356620332	MAPLETON	MN		10/21/2020		1,539,862		(193)			(193)			17,810			
356620335	DARLINGTON	WI		09/25/2020		5,423,960								57,404			

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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
356620339	OLA	ID		12/15/2020		4,538,216		(502)			(502)			50,156			
356620343	MESA	WA		11/13/2020		354,455		(63)			(63)			11,461			
356620345	DAYTON	OR		10/22/2020		705,078		(52)			(52)			5,243			
356620355	GALT	CA		11/17/2020		2,261,959		(122)			(122)			17,003			
356620357	MENARD	TX		11/17/2020		8,655,933		(1,359)			(1,359)			125,000			
356620368	FROST	MN		11/18/2020		479,619		(75)			(75)			9,160			
356620369	MERRILL	OR		11/10/2020		1,095,982		(121)			(121)			23,304			
356620370	BLUE MOUND	IL		02/03/2021		11,266,656		(1,492)			(1,492)			131,794			
356621102	FERNDALE	CA		02/23/2021		1,449,109		(137)			(137)			10,507			
356621110	LOVINGTON	NM		02/09/2021		3,521,011		(921)			(921)			90,000			
356621117	BRISTOL	IN		02/10/2021		2,861,527		(162)			(162)			28,040			
356621119	MOUNT VERNON	WA		02/22/2021		1,370,126		(158)			(158)			21,146			
356621121	AVALON	WI		01/25/2021		6,010,912		(61)			(61)			57,829			
356621123	DEMING	NM		03/03/2021		873,239		(128)			(128)			16,000			
356621124	PRESTON	ID		12/30/2020		1,996,220		(231)			(231)			24,696			
356621128	LEONARD	ND		02/16/2021		581,806		(48)			(48)			6,358			
356621129	MT CARAMEL	IL		03/16/2021		4,833,212		(476)			(476)			56,910			
356621140	WARDEN	WA		03/09/2021		1,098,334		(150)			(150)			22,495			
356621147	MARION	IA		03/04/2021		507,067		(48)			(48)			5,390			
356621148	MONTICELLO	IA		05/06/2021		130,328		(33)			(33)			8,488			
356621149	MONTICELLO	IA		05/06/2021		612,511		(107)			(107)			21,491			
356621169	ROSWELL	NM		04/15/2021		1,132,924		(121)			(121)			18,031			
356621183	GRUNDY CENTER	IA		12/17/2021		459,680		(48)			(48)			4,409			
356621186	RIGBY	ID		03/23/2021		831,325		(91)			(91)			8,641			
356621191	LODI	CA		05/18/2021		3,389,818		(448)			(448)			64,718			
356621200	NEW RICHLAND	MN		04/15/2021		153,095		(17)			(17)			1,607			
356621201	BRICELYN	MN		04/21/2021		1,439,619		(132)			(132)			16,935			
356621208	BLAKESBURG	IA		06/16/2021		766,129		(73)			(73)			7,920			
356621209	ALLENDALE	IL		04/16/2021		3,607,470		(70)			(70)			31,857			
356621212	MARION	IA		05/17/2021		238,570		(26)			(26)			6,250			
356621218	CAMILLA	GA		05/12/2021		698,744		(46)			(46)			14,410			
356621221	WARDEN	WA		05/24/2021		551,212		(79)			(79)			10,880			
356621223	KLAMATH FALLS	OR		07/12/2021		880,379		(114)			(114)			12,627			
356621224	INDEPENDENCE	OR		06/17/2021		955,840		(113)			(113)			12,989			
356621227	CASSODAY	KS		05/18/2021		2,200,326		(211)			(211)			42,872			
356621229	VARIOUS	MN		05/14/2021		282,707		(37)			(37)			3,078			
356621233	WOLF POINT	MT		09/01/2021		2,826,021		(301)			(301)			30,605			
356621239	IVANHOE	MN		06/29/2021		3,581,800		(469)			(469)			35,818			
356621240	MOORPARK	CA		05/13/2021		987,234		(135)			(135)			17,734			
356621250	FORT BENTON	MT		07/09/2021		2,226,132		(54)			(54)			22,468			
356621252	VARIOUS	MN		06/17/2021		386,971		(50)			(50)			3,930			
356621267	WARM SPRINGS	AR		09/15/2021		484,186		(79)			(79)			9,507			
356621268	FULDA	MN		07/21/2021		1,427,086		(114)			(114)			30,119			
356621269	MEDFORD	MN		08/19/2021		1,929,159		(214)			(214)			18,381			
356621281	TWO BUTTES	CO		11/10/2021		6,039,024		(890)			(890)			162,500			
356621282	TWO BUTTES	CO		11/10/2021		1,393,621		(205)			(205)			37,500			
356621284	TIPTON	MI		10/14/2021		1,155,611		(79)			(79)			6,100			
356621285	TIPTON	MI		10/14/2021		10,377,727		(728)			(728)			57,385			
356621288	COOLIDGE	GA		10/14/2021		1,686,117		(483)			(483)			18,010			
356621289	SWITZ CITY	IN		11/02/2021		7,823,783		(807)			(807)			75,345			
356621313	MONMOUTH	OR		10/27/2021		1,191,073		(89)			(89)			8,535			

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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				
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
356621315	ST JAMES	MN		11/04/2021		869,634		(66)			(66)			9,465			
356621316	POCATELLO	ID		12/14/2021		675,428		(63)			(63)			9,380			
356621319	MT VERNON	IA		11/23/2021		976,636		(95)			(95)			9,674			
356621320	ROCKLAND	ID		03/02/2022		7,682,502		(852)			(852)			105,766			
356621327	CURRIE	MN		12/02/2021		335,571		(17)			(17)			3,685			
356621330	MEDFORD	OR		12/22/2021		1,930,183		(275)			(275)			27,332			
356621333	HYATTVILLE	WY		02/23/2022		5,424,070		(590)			(590)			53,232			
356621336	TIPTON	MI		12/22/2021		357,880		(24)			(24)			1,831			
356621339	CORVALLIS	OR		12/17/2021		1,622,315		(186)			(186)			22,319			
356622104	SHULLSBURG	WI		02/23/2022		7,491,668		(565)			(565)			71,312			
356622111	LISBON	ND		03/02/2022		787,485		(61)			(61)			8,339			
356622122	STOCKPORT	IA		03/29/2022		2,171,632		(215)			(215)			20,311			
356622134	BREWSTER	WA		03/30/2022		4,287,684		(709)			(709)			120,737			
356622138	AMBOY	MN		02/07/2022		607,547		(78)			(78)			6,303			
356622145	FAIRFIELD	IA		04/22/2022		3,919,750		(334)			(334)			51,782			
356622146	MAYVILLE	ND		04/06/2022		287,178		(35)			(35)			8,443			
356622153	FROST	MN		02/17/2022		509,520		(64)			(64)			5,421			
356622156	ROCKLAND	ID		04/01/2022		7,379,349		(726)			(726)			80,565			
356622164	BLACKFOOT	ID		03/25/2022		1,792,173		(98)			(98)			16,675			
356622170	GRANADA	MN		03/18/2022		1,534,388		(199)			(199)			15,581			
356622176	MARENGO	IA		05/20/2022		1,185,289		(126)			(126)			10,659			
356622177	RICHLAND	IA		05/26/2022		1,431,460		(94)			(94)			7,008			
356622185	MILES CITY	MT		06/10/2022		600,540		(32)			(32)			5,244			
356622205	EDGEWOOD	IA		06/23/2022		592,998		(64)			(64)			5,158			
356622211	ADRIAN	OR		06/09/2022		1,394,864		(147)			(147)			12,058			
356622215	BASIN CITY	WA		06/29/2022		8,339,842		(1,219)			(1,219)			208,434			
356622216	ST PAUL	OR		05/17/2022		729,499		(104)			(104)			12,572			
356622220	ROSEBUD	MT		08/19/2022		3,264,934		(311)			(311)			25,379			
356622224	BURNS	OR		07/05/2022		590,145		(71)			(71)			6,599			
356622225	WYNNE	AR		06/03/2022		1,804,962		(194)			(194)			15,025			
356622226	FALLON	MT		07/13/2022		1,596,933		(200)			(200)			13,343			
356622227	BURLEY	ID		07/12/2022		2,252,203		(284)			(284)			19,255			
356622229	WOODBURN	OR		06/10/2022		1,040,345		(59)			(59)			7,850			
356622240	VANNDALE	AR		07/18/2022		987,318		(100)			(100)			7,974			
356622244	ALBANY	OR		09/08/2022		940,252		(143)			(143)			10,330			
356622245	BERINO	NM		09/21/2022		578,639		(43)			(43)			12,000			
356622256	MT CARAMEL	IL		10/06/2022		745,472		(90)			(90)			5,852			
356622263	CUSHING	IA		03/01/2023		1,996,586		(292)			(292)			13,319			
356622264	FAIRFIELD	IA		12/01/2022		1,314,680		(177)			(177)			12,255			
356623104	DRAYTON	MN		01/27/2023		2,297,900		(335)			(335)			13,347			
356623111	NEW GERMANY	MN		03/29/2023		688,924		(87)			(87)			5,044			
356623113	BRITTON	SD		03/07/2023		1,366,499		(230)			(230)			7,921			
356623114	FISHER	AR		02/22/2023		1,457,006		(113)			(113)			8,893			
356623120	ROGERS	AR		03/29/2023		1,256,143		(93)			(93)			8,027			
356623126	ALBANY	OR		04/06/2023		569,221		(33)			(33)			5,514			
356623161	AMBOY	MN		08/15/2023		1,507,493		(271)			(271)			9,031			
356623169	COOLIDGE	GA		08/09/2023		1,693,278		(35)			(35)			9,817			
356623179	BAKER CITY	OR		08/14/2023		6,431,937		(1,123)			(1,123)			34,140			
356623197	MANCHESTER	IA		12/21/2023		251,242		(30)			(30)			1,425			
356623198	MANCHESTER	IA		12/21/2023		251,242		(30)			(30)			1,425			
356623209	HENAGAR	AL		12/21/2023		301,500		(42)			(42)			1,585			

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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
356623213	BELMONT	WI		12/21/2023		2,813,824		(267)			(267)			7,035			
356623216	SOUTH ENGLISH	IA		02/07/2024				(70)			(70)			3,710			
356624111	ROYAL CITY	WA		02/13/2024				108			108			5,986			
356624154	BELMONT	WI		05/15/2024				(85)			(85)			3,531			
356624173	BREWSTER	WA		07/29/2024				(268)			(268)			9,720			
521630011	BALTIMORE	MD		11/01/2021		6,112,647								22,807			
522620021	BEND	OR		05/13/2022		5,850,000								21,720			
522800011	ORLANDO	FL		02/24/2022		9,412,527								38,757			
522800021	TAMPA	FL		06/13/2022		21,150,000								43,232			
522900011	CARLSBAD	CA		06/23/2022		6,193,309								20,167			
RTL_E1792748	KISSIMMEE	FL		05/08/2024										1,310			
RTL_E1796169	DAVENPORT	FL		05/13/2024										2,537			
RTL_E1796174	DAVENPORT	FL		05/13/2024										2,537			
RTL_E1796839	MIAMI	FL		05/16/2024										50			
RTL_E1796838	CAPE CORAL	FL		05/16/2024										25			
RTL_E1797786	LONG BEACH	CA		05/17/2024										375,000			
RTL_E1801420	LEHIGH ACRES	FL		05/23/2024										25			
RTL_E1806338	KISSIMMEE	FL		06/06/2024										1,000			
RTL_E1806339	DETROIT	MI		06/06/2024										25			
RTL_E1812567	CLEARWATER	FL		06/17/2024										25			
RTL_E1819507	JACKSONVILLE	FL		06/28/2024										25			
RTL_E1819498	GOOSE CREEK	SC		06/28/2024										30			
RTL_E1819483	ROTONDA WEST	FL		06/28/2024										44			
RTL_E1819525	ENGLEWOOD	FL		06/28/2024										17			
RTL_E1819523	GASTONIA	NC		06/28/2024										242,918			
RTL_E1820316	MIAMI	FL		07/03/2024										25			
RTL_E1821793	ST. PETERSBURG	FL		07/11/2024										4,252			
0299999. Mortgages with partial repayments						5,930,636,405		606,728			606,728	1,755,791		37,494,836			
RTL_E1827658	WEST CHESTER	PA		07/23/2024	09/04/2024									228,000			
0399999. Mortgages disposed														228,000			
0599999 - Totals						6,078,165,199		1,775,849			1,775,849	1,755,791		201,723,358			

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	AIOF II WOOLLY CO-INVEST, LP	NEW YORK	NY	AIOF II WOOLLY CO-INVEST GP, LLC		10/20/2022			15,957		18,703,132	16.700
000000-00-0	ALIGN CAPITAL PARTNERS FUND III LP	SHAKER HEIGHTS	OH	ALIGN CAPITAL PARTNERS GP III, LP		10/28/2022	3		388,812		43,958,595	9.090
000000-00-0	ALPINE INVESTORS IX, LP	SAN FRANCISCO	CA	ALPINE INVESTORS IX, LP		02/28/2023	3		669,757		38,274,160	1.200
000000-00-0	ALTAS PARTNERS HOLDINGS III LP	TORONTO	CAN	ALTAS CORPORATION		05/06/2022	3		132,410		42,846,800	1.200
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	APOLLO		09/30/2021			(628,394)		27,206,252	3.750
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020			(2,576,411)		10,210,452	1.110
000000-00-0	ARLINGTON CAPITAL PARTNERS VI, LP	CHEVY CHASE	MD	ARLINGTON CAPITAL GROUP VI, L.L.C.		04/29/2022	3		2,823,670		24,478,743	1.540
000000-00-0	ASF TOWER II CO-INVEST B LP	ST HELIER	GBR	ASF TOWER II CO-INVEST B LP		05/24/2023	3		25,947		9,976,176	3.500
000000-00-0	AVISTA HEALTHCARE PARTNERS III LP	NEW YORK	NY	AVISTA HEALTHCARE PARTNERS III LP		04/28/2023	3		4,134,905		15,741,027	3.600
000000-00-0	BANNER RIDGE SECONDARY FUND V (T) LP	NEW YORK	NY	BANNER RIDGE SECONDARY FUND V (T) LP		02/04/2023	3		3,278,448		61,216,910	5.860
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MGMT		02/04/2020	3		4,178,439		14,789,379	2.690
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	CARBON VII GP LLC		02/23/2022			(3,559,596)		39,794,756	9.800
000000-00-0	BREGAL SAGEMOUNT IV, LP	NEW YORK	NY	BREGAL SAGEMOUNT JERSEY LIMITED		05/17/2022	3		2,381,687		34,008,820	2.500
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	BROOKFIELD INFRASTRUCTURE FUND V GP LLC		09/30/2022			360,377		32,686,730	0.200
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	BROOKFIELD RE FINANCE FUND VI GP		12/31/2021			1,392,585		118,731,646	4.980
000000-00-0	BVIP (PARALLEL) FUND XI, LP	BOSTON	MA	BVIP FUND XI GP, LLC		07/01/2022	3		2,463,519		27,733,864	33.300
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	CAPVEST PARTNERS LLP		06/29/2018	3		158,923		11,701,972	5.940
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND II, S.C.Sp.	LUXEMBOURG	LUX	CRSEF II LUX GP S.A.R.L.		06/30/2022			10,347,931		57,987,976	3.750
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.	WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.		12/17/2020			658,856		20,004,148	16.730
000000-00-0	CIM INFRASTRUCTURE FUND III, LP	LOS ANGELES	CA	CIM INFRASTRUCTURE FUND III, LP		04/29/2024			1,395,457		11,344,174	2.500
000000-00-0	CLEARVIEW CAPITAL FUND V, L.P.	STAMFORD	CT	CLEARVIEW CAPITAL FUND V GP		02/16/2022	3		226,297		36,377,823	5.290
000000-00-0	CLIMATE ADAPTIVE INFRASTRUCTURE FUND LP	MILL VALLEY	CA	CAI GP LP		10/31/2022			3,790,321		17,813,598	13.100
000000-00-0	DC TRIDENT HOLDINGS I	BOCA RATON	FL	DC TRIDENT HOLDINGS GP		04/01/2022			72,743			1.070
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	DIGITAL COLONY II GP, LLC		12/17/2021			2,036,660		7,701,027	0.620
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.	LONDON	GBR	ESD PARTNERS, LLC		09/27/2019	3		2,933,921		7,376,938	6.630
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		05/29/2020	2		722,971		12,694,877	1.250
000000-00-0	FORTRESS LENDING FUND III (A), LP	NEW YORK	NY	FLF FUND III GP LIMITED		08/12/2022	3		855,611		17,976,978	2.900
000000-00-0	GEMSPRING CAPITAL FUND III LP	WESTPORT	CT	GEMSPRING CAPITAL FUND III LP		01/27/2023	3		5,834,411		35,802,541	3.750
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	GLENDOWER CAPITAL LLP		04/29/2021	3		2,968,446		25,175,419	9.050
000000-00-0	GLOBAL RENEWABLE POWER INFRASTRUCTURE FUND III	GRAND CAYMAN	CYM	BLACK ROCK GRP III (GENPAR) LLC		03/31/2021			2,701,024		8,894,920	1.040
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	GREENBRIAR HOLDINGS VI LLC		10/17/2022	3		2,665,972		32,253,142	0.470
000000-00-0	HPS STRATEGIC INVESTMENT PARTNERS V LP	NEW YORK	NY	HPS STRATEGIC INVESTMENT PARTNERS V GP LP		11/04/2022	2		2,477,125		22,395,652	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		2,303,072		41,067,152	2.250
000000-00-0	INDUSTRIAL GROWTH PARTNERS VI, L.P.	SAN FRANCISCO	CA	IGP CAPITAL PARTNERS VI, LLC		03/31/2022	3		529,239		29,199,601	4.500
000000-00-0	INSIGHT PARTNERS XIII, LP	NEW YORK	NY	INSIGHT PARTNERS XIII, LP		09/08/2023	3		1,250,000		48,750,000	0.330
000000-00-0	IPI PARTNERS III-A, LP	CHICAGO	IL	IPI PARTNERS III-A, LP		05/31/2024			1,334,934		16,460,431	0.630
000000-00-0	KELSO INVESTMENT ASSOCIATES XI, LP	NEW YORK	NY	KELSO GP IX, L.P.		02/18/2022	3		2,643,590		33,722,608	1.830
000000-00-0	KINDERHOOK CAPITAL FUND 7 LP	NEW YORK	NY	KINDERHOOK CAPITAL		10/21/2021	3		5,103,339		13,250,357	3.440
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP	GRAND CAYMAN	CYM	KKR ASSOCIATES INFRASTRUCTURE III		05/24/2021			4,476,307		16,162,556	0.420
000000-00-0	LOCUST POINT PRIVATE CREDIT FUND III, LP	RED BANK	NJ	LCP GP III, LLC		09/30/2022	2		(1,676,757)		21,914,299	6.000
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	BOSTON	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020			1,943,595		19,336,343	8.220
000000-00-0	MANULIFE INFRASTRUCTURE FUND III, LP	BOSTON	MA	MANULIFE INFRASTRUCTURE FUND III, LP		10/03/2023			(1,040,131)		22,911,752	1.250
000000-00-0	MARTIS PARTNERS IV, LP	WASHINGTON	DC	MARTIS PARTNERS IV GP, LLC		03/31/2022	3		512,975		30,517,023	6.430
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM V, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		08/06/2020	3		4,272,445		16,693,643	3.330
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NOVA INFRASTRUCTURE GP I, L.P.		04/27/2022			(502,333)		9,920,572	12.130
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		376,727		3,600,005	2.420
000000-00-0	PEARLMARK EQUITY PARTNERS II-PL, LP	CHICAGO	IL	PEARLMARK EQUITY PARTNERS II-PL, LP		03/17/2023			(8,905,032)		77,883,996	21.000
000000-00-0	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP	MONTVALE	NJ	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP		02/17/2023			(615,413)		29,488,256	4.000
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		193,736		2,460,900	4.230
000000-00-0	SC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1		427,500		2,766,329	10.000
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	NEW YORK	NY	SENTINEL MANAGING COMPANY VII, INC		07/14/2022	3		5,293,626		32,658,000	1.370
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND V, LP	NEW YORK	NY	STEPSTONE GROUP LP		05/18/2022	3		5,000,000		42,000,000	1.250
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	STONEPEAK ASSOCIATES IV LLC		12/10/2021			53,694		28,886,318	0.540

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	STRATEGIC PARTNERS IX LP	NEW YORK	NY	STRATEGIC PARTNERS		02/18/2022	3		11,169,587		71,134,078	0.190
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		23,111		760,293	1.160
000000-00-0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS XV LP	NEW YORK	NY	TIGER GLOBAL PIP MANAGEMENT XV, LTD.		03/18/2022	3		1,500,000		3,750,000	0.590
000000-00-0	TIGER INFRASTRUCTURE PARTNERS FUND PL LP	NEW YORK	NY	TIGER INFRASTRUCTURE PARTNERS FUND PL LP		08/01/2024		15,328,050			10,725,920	18.520
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	TOP TIER CAPITAL PARTNERS LLC		05/31/2022	3		2,458,817		10,249,718	5.710
000000-00-0	TRUE GREEN CAPITAL FUND IV	WESTPORT	CT	TGC ASSET MANAGEMENT IV LLC		03/18/2022			2,500,000		14,000,000	15.600
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3		1,476,354		1,218,708	4.000
000000-00-0	WIND POINT PARTNERS X-A LP	CHICAGO	IL	WIND POINT X ADVISORS, LLC		10/21/2022	3		4,833,192		26,008,539	2.940
000000-00-0	YUKON CAPITAL PARTNERS V LP	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		12/22/2022	2		1,739,727		36,886,213	6.430
1999999. Joint Venture Interests - Common Stock - Unaffiliated								15,328,050	104,004,682		1,600,242,237	XXX
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		1,350,393		108,386,027	74.370
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		2,146,957		71,496,415	84.520
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED		05/26/2021	2		37,499,748		131,778,580	88.940
000000-00-0	PACIFIC PRIVATE EQUITY FUND II-A LP	NEWPORT BEACH	CA	INTERNALLY FORMED		10/01/2023	3		286		949,100,608	99.970
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND V, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/14/2021	3		21,717,404		289,883,946	88.790
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND VI, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		03/22/2024	3		3,231,677		489,854,587	99.940
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		2,642,020		9,825,469	35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		40,523		6,431,252	30.610
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020	3		94,493		7,981,507	23.080
2099999. Joint Venture Interests - Common Stock - Affiliated									68,723,501		2,064,738,391	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	BLACKSTONE PROPERTY ASSOCIATES L.P.		06/30/2022			102,294			1.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									102,294			XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			669,032,529			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									669,032,529			XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		01/31/2021			102,777			92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									102,777			XXX
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUB 144A	Milwaukee	WI	NORTHWESTERN MUTUAL LIFE	1.C FE	07/26/2024		507,036				
878091-BG-1	TEACHERS INSUR & ANNUITY SUB 144A	NEW YORK	NY	TEACHERS INSUR & ANNUITY	1.D FE	08/13/2024		523,685				
2799999. Surplus Debentures, etc - Unaffiliated								1,030,721				XXX
053332-9K-0	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	2.B	03/02/2023			17,268,060			
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	CUMMINS INC	1.F	08/09/2024		4,016,063				
25249@-AA-4	DIAGEO NORTH AMERICA INC	NEW YORK	NY	DIAGEO NORTH AMERICA INC	2.B	01/11/2023			40,345,062			
278058-9A-2	EATON CORP WCFN PROG #2	BEACHWOOD	OH	EATON CORPORATION	1.G	02/28/2024			53,738,342			
68555B-K1-8	GENERAL MILLS	MINNEAPOLIS	MN	GENERAL MILLS INC	2.B Z*	04/04/2024			97,683,804			
372460-9A-5	GENUINE PARTS SVCS	ATLANTA	GA	GENUINE PARTS CO	2.B	07/21/2023			6,544,949			
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL INC	1.F	07/12/2023			26,696,737			
68560*-AA-7	KEURIG DR PEPPER INC SVCS	BURLINGTON	MA	KEURIG DR PEPPER INC	2.B	01/11/2023			12,355,032			
548661-E#-0	LOWES COMPANIES INC	MOORESVILLE	NC	LOWES COMPANIES INC	2.A	01/22/2024			28,826,612			
713448-9H-3	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSICO INC	1.E	02/28/2024			383,061,541			
06055H-A*-4	PFIZER INC SVCS AGMT I - BOA	NEW YORK	NY	PFIZER INC	1.F	08/28/2023			16,861,928			
742718-9C-5	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	PROCTER & GAMBLE CO	1.D	08/09/2023			197,886,367			
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORPORATION	1.F	09/29/2023			23,155,686			
911312-9H-1	UPS SVCS	ATLANTA	GA	UNITED PARCEL SERVICES	1.F	01/30/2024			53,335,291			
4599999. Working Capital Finance Investment - Unaffiliated								4,016,063	957,759,409			XXX
000000-00-0	APC ASSET DEVELOPMENT I, LP	NEWPOER BEACH	CA	APC ASSET DEVELOPMENT I, LP		12/01/2023			4,995,852			
000000-00-0	APC ASSET DEVELOPMENT II LP	NEWPORT BEACH	CA	APC ASSET DEVELOPMENT II LP		12/01/2023			5,996,252			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									10,992,104			XXX
08891*-10-5	BID III NOTE ISSUER LP EQUITY INT	NEW YORK	NY	BROOKFIELD		08/08/2022			832,028			
040090-AC-6	ARES SR DIRECT SUBORDINATED NOTES	LOS ANGELES	CA	ARES SR DIRECT		08/30/2024		4,522,895				

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
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated								4,522,895	832,028			XXX
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXXV, LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR TC FUND XXXV, LLC		05/22/2023			65,167,334			99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXXVI, LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR TC FUND XXXVI, LLC		05/22/2023			96,058,643			99.990
000000-00-0	SC STATE TC FUND I LLC	ST LOUIS	MO	SC STATE TC FUND I LLC		03/27/2023			843,906			100.000
5899999. Any Other Class of Assets - Unaffiliated									162,069,883			XXX
6099999. Total - Unaffiliated								24,897,729	1,235,863,178		1,600,242,237	XXX
6199999. Total - Affiliated									737,756,030		2,064,738,391	XXX
6299999 - Totals								24,897,729	1,973,619,208		3,664,980,628	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	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	NORMAL DISTRIBUTION	12/29/2020	09/30/2024	118,475							118,475	118,475				
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2021	09/30/2024	1,726							1,726	1,726				
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	NORMAL DISTRIBUTION	08/03/2020	09/30/2024	3,275,589							3,275,589	3,275,589				
000000-00-0	ARISTOTLE CAPITAL MANAGEMENT LLC	LOS ANGELES	CA	NORMAL DISTRIBUTION	04/12/2023	09/30/2024	2,937,185							2,937,185	2,937,185				
000000-00-0	AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP	IRVINE	CA	NORMAL DISTRIBUTION	12/31/2022	09/30/2024	1,058,956							1,058,956	1,058,956				
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	NORMAL DISTRIBUTION	02/04/2020	09/30/2024	7,413							7,413	7,413				
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/23/2022	09/30/2024	3,302,845							3,302,845	3,302,845				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2022	09/30/2024	210,710							210,710	210,710				
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2021	09/30/2024	2,401,684							2,401,684	2,401,684				
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND II, S.C.Sp.	LUXEMBOURG	LUX	NORMAL DISTRIBUTION	06/30/2022	09/30/2024	46,998							46,998	46,998				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	09/30/2024	1,060,434							1,060,434	1,060,434				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	09/30/2024	2,512,035							2,512,035	2,512,035				
000000-00-0	DC TRIDENT HOLDINGS I	BOCA RATON	FL	NORMAL DISTRIBUTION	04/01/2022	09/30/2024	227							227	227				
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	NORMAL DISTRIBUTION	12/17/2021	09/30/2024	518							518	518				
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	NORMAL DISTRIBUTION	03/11/2016	09/30/2024	420,896							420,896	420,896				
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.	LONDON	GBR	NORMAL DISTRIBUTION	09/27/2019	09/30/2024	875,834							875,834	875,834				
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	NORMAL DISTRIBUTION	03/01/2019	09/30/2024	880,201							880,201	880,201				
000000-00-0	GEMSPRING CAPITAL FUND III LP	WESTPORT	CT	NORMAL DISTRIBUTION	01/27/2023	09/30/2024	362							362	362				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	NORMAL DISTRIBUTION	04/29/2021	09/30/2024	1,237,684							1,237,684	1,237,684				
000000-00-0	GLENDOWER CAPITAL STRATEGIC PARTNERSHIP V-1 (NEVELSON), SCSP	LUXEMBOURG	LUX	NORMAL DISTRIBUTION	10/20/2023	09/30/2024	1,182,867							1,182,867	1,182,867				
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	NORMAL DISTRIBUTION	10/17/2022	09/30/2024	453							453	453				

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 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	HARK CAPITAL IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2023	09/30/2024	136,908							136,908	136,908				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	09/30/2024	2,493,404							2,493,404	2,493,404				
000000-00-0	ICG NORTH AMERICAN CREDIT PARTNERS III LP	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2022	09/30/2024	296,536							296,536	296,536				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	09/30/2024	228,716							228,716	228,716				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	09/30/2024	12,477							12,477	12,477				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	09/30/2024	373,936							373,936	373,936				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	09/30/2024	112,693							112,693	112,693				
000000-00-0	LOCUST POINT PRIVATE CREDIT FUND III, LP	RED BANK	NJ	NORMAL DISTRIBUTION	09/30/2022	09/30/2024	113,315							113,315	113,315				
000000-00-0	MANULIFE INFRASTRUCTURE FUND III, LP	BOSTON	MA	NORMAL DISTRIBUTION	10/03/2023	09/30/2024	30,894							30,894	30,894				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	09/30/2024	67,326							67,326	67,326				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	09/30/2024	384,287							384,287	384,287				
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NORMAL DISTRIBUTION	04/27/2022	09/30/2024	3,399,105							3,399,105	3,399,105				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	09/30/2024	28,197							28,197	28,197				
000000-00-0	PEARLMARK EQUITY PARTNERS II-PL, LP	CHICAGO	IL	NORMAL DISTRIBUTION	03/17/2023	09/30/2024	487,757							487,757	487,757				
000000-00-0	PINE RIVER FUND L.P.	MINNETONKA	MN	NORMAL DISTRIBUTION	12/01/2019	09/30/2024	8,617							8,617	8,617				
000000-00-0	RIDGEWOOD WATER & STRATEGIC INFRASTRUCTURE FUND II LP	MONTVALE	NJ	NORMAL DISTRIBUTION	02/17/2023	09/30/2024	34,900							34,900	34,900				
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	09/30/2024	626,659							626,659	626,659				
000000-00-0	ROCKET GLOBAL INNOVATION FUND II, L.P.	BERTRANGE	LUX	NORMAL DISTRIBUTION	03/31/2022	09/30/2024	46,128							46,128	46,128				
000000-00-0	ROCKET GLOBAL INNOVATION TRUST (FUND I)	BERTRANGE	LUX	NORMAL DISTRIBUTION	03/31/2022	09/30/2024	111,910							111,910	111,910				
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/10/2021	09/30/2024	2,973,582							2,973,582	2,973,582				
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	05/31/2022	09/30/2024	2,797							2,797	2,797				
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/14/2019	09/30/2024	55,326							55,326	55,326				
000000-00-0	PANTHEON ASIA FUND II - PL	ST. PETER PORT	GBR	TERMINATED	08/31/1998	09/30/2024	19,623							19,623	19,623				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							33,578,185							33,578,185	33,578,185				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	09/30/2024	4,059,914							4,059,914	4,059,914				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	09/30/2024	8,080,776							8,080,776	8,080,776				
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/26/2021	09/30/2024	5,991,077							5,991,077	5,991,077				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	09/30/2024	3,052,298							3,052,298	3,052,298				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	09/30/2024	121,797							121,797	121,797				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	09/30/2024	377,637							377,637	377,637				
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/31/2020	09/30/2024	281,781							281,781	281,781				
2099999. Joint Venture Interests - Common Stock - Affiliated							21,965,280							21,965,280	21,965,280				
000000-00-0	LBA REALTY FUND II LP / REO #3974	NEWPORT BEACH	CA	NORMAL DISTRIBUTIONS	08/29/2005	09/30/2024	1,453,090							335,422	335,422				20,873
000000-00-0	REAL ESTATE FUND VII GLOBAL / REO#3979	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/30/2008	09/30/2024	226,511							93,122	93,122				(50,001)
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	06/30/2022	09/30/2024	102,294							102,294	102,294				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,781,895							530,838	530,838				(29,128)
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	09/30/2024	213,467,048							213,467,048	213,467,048				
2299999. Joint Venture Interests - Real Estate - Affiliated							213,467,048							213,467,048	213,467,048				
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	09/30/2024	9,696,701							9,696,701	9,696,701				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							9,696,701							9,696,701	9,696,701				
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUB 144A	MILWAUKEE	WI	TERMINATED	07/26/2024	09/30/2024	611,501							611,501	611,501				
878091-BE-6	TEACHERS INSUR & ANNUITY SUB 144A	NEW YORK	NY	TERMINATED	05/03/2017	09/30/2024	10,897,658							10,897,658	10,897,658				
628312-AD-2	MUTUAL OF OMAHA INS CO	OMAHA	NE	TERMINATED	12/01/2016	09/30/2024	10,000,000							10,000,000	10,000,000				
2799999. Surplus Debentures, etc - Unaffiliated							21,509,158							21,509,158	21,509,158				
053332-9K-0	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	03/02/2023	09/30/2024	20,292,109							20,292,109	20,292,109				
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	NORMAL DISTRIBUTIONS	08/09/2024	09/30/2024	7,918,685							7,918,685	7,918,685				
25249@-AA-4	DIAGEO NORTH AMERICA INC	NEW YORK	NY	NORMAL DISTRIBUTIONS	01/11/2023	09/30/2024	48,838,464							48,838,464	48,838,464				
278058-9A-2	EATON CORP WCFN PROG #2	BEACHWOOD	OH	NORMAL DISTRIBUTIONS	02/28/2024	09/30/2024	89,583,439							89,583,439	89,583,439				
369604-E#-6	GENERAL ELECTRIC	FAIRFIELD	CT	NORMAL DISTRIBUTIONS	05/20/2024	09/30/2024	3,913,341							3,913,341	3,913,341				
68555B-K1-8	GENERAL MILLS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	04/04/2024	09/30/2024	87,293,800							87,293,800	87,293,800				
372460-9A-5	GENUINE PARTS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	07/21/2023	09/30/2024	4,646,824							4,646,824	4,646,824				
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	07/12/2023	09/30/2024	37,318,977							37,318,977	37,318,977				
68560*-AA-7	KEURIG DR PEPPER INC SVCS	BURLINGTON	MA	NORMAL DISTRIBUTIONS	01/11/2023	09/30/2024	9,364,030							9,364,030	9,364,030				
548661-E#-0	LOWES COMPANIES INC	MOORESVILLE	NC	NORMAL DISTRIBUTIONS	01/22/2024	09/30/2024	40,608,908							40,608,908	40,608,908				

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
713448-9H-3	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	02/28/2024	09/30/2024	517,293,184							517,293,184	517,293,184				
06055H-A*-4	PFIZER INC SVCS AGMT I - BOA	NEW YORK	NY	NORMAL DISTRIBUTIONS	08/28/2023	09/30/2024	36,689,098							36,689,098	36,689,098				
742718-9C-5	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/09/2023	09/30/2024	185,105,316							185,105,316	185,105,316				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	09/29/2023	09/30/2024	22,669,806							22,669,806	22,669,806				
911312-9H-1	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	01/30/2024	09/30/2024	54,100,168							54,100,168	54,100,168				
4599999. Working Capital Finance Investment - Unaffiliated							1,165,636,150							1,165,636,150	1,165,636,150				
000000-00-0	BCCP SRC DESOTO III, LLC	AUBURN	AL	NORMAL DISTRIBUTION	10/17/2023	09/30/2024	582,844							582,844	582,844				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXVI	CLEARWATER	FL	NORMAL DISTRIBUTION	10/08/2021	09/30/2024	148,307							148,307	148,307				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXI, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	03/31/2022	09/30/2024	323,279							323,279	323,279				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXII, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	04/05/2022	09/30/2024	97,228							97,228	97,228				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	09/30/2024	687,300							687,300	687,300				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2024	1,024,540							1,024,540	1,024,540				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XVI	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2024	156,244							156,244	156,244				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	09/30/2024	320,129							320,129	320,129				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXVIII, LLC - SCHOOL HOUSE	CLEARWATER	FL	NORMAL DISTRIBUTION	08/03/2022	09/30/2024	220,760							220,760	220,760				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXXV, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/22/2023	09/30/2024	55,214,534							55,214,534	55,214,534				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXXVI, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/22/2023	09/30/2024	92,717,787							92,717,787	92,717,787				
000000-00-0	SC STATE TC FUND I LLC	ST LOUIS	MO	NORMAL DISTRIBUTION	03/27/2023	09/30/2024	347,287							347,287	347,287				
000000-00-0	USB RETC FUND 2022-8, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	11/17/2022	09/30/2024	556,509							556,509	556,509				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	09/30/2024	888,976							888,976	888,976				
5899999. Any Other Class of Assets - Unaffiliated							153,285,724							153,285,724	153,285,724				
6099999. Total - Unaffiliated							1,385,487,813							1,384,236,755	1,384,236,755				(29,128)
6199999. Total - Affiliated							235,432,328							235,432,328	235,432,328				
6299999 - Totals							1,620,920,141							1,619,669,083	1,619,669,083				(29,128)

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
912810-RM-2	US TREASURY BONDS 3.000% 05/15/45		08/13/2024	DIRECT PLACEMENT		450,246	540,000	3,654	1.A
912810-SM-1	US TREASURY BONDS 0.250% 02/15/50		08/13/2024	DIRECT PLACEMENT		884,405	1,100,000	1,951	1.A
912810-SV-1	US TREASURY BONDS 0.125% 02/15/51		08/13/2024	DIRECT PLACEMENT		3,244,731	4,300,000	3,718	1.A
912810-TA-6	US TREASURY BONDS 1.750% 08/15/41		08/13/2024	DIRECT PLACEMENT		11,646,718	16,340,000	135,905	1.A
912810-TC-2	US TREASURY SR NT 2.000% 11/15/41		08/13/2024	DIRECT PLACEMENT		2,801,195	3,790,000	17,096	1.A
912810-TE-8	US TREASURY BONDS 0.125% 02/15/52		08/13/2024	DIRECT PLACEMENT		278,286	400,000	279	1.A
912810-TF-5	US TREASURY BONDS 2.375% 02/15/42		08/13/2024	DIRECT PLACEMENT		2,737,246	3,500,000	39,507	1.A
912810-TM-0	US TREASURY BONDS 4.000% 11/15/42		08/13/2024	DIRECT PLACEMENT		5,316,047	5,400,000	48,717	1.A
912810-TU-2	US TREASURY BONDS 4.375% 08/15/43		08/13/2024	DIRECT PLACEMENT		8,652,000	8,400,000	174,663	1.A
912810-TV-0	US TREASURY BONDS 4.750% 11/15/53		08/13/2024	DIRECT PLACEMENT		4,852,424	4,341,000	46,507	1.A
912810-TX-6	US TREASURY BONDS 4.250% 02/15/54		08/13/2024	DIRECT PLACEMENT		4,740,156	4,600,000	92,916	1.B FE
912810-TZ-1	US TREASURY BONDS 4.500% 02/15/44		08/13/2024	DIRECT PLACEMENT		84,540,500	80,900,000	1,876,080	1.A
912810-UD-8	US TREASURY BONDS 4.125% 08/15/44		09/03/2024	BNP PARIBAS SECURITIES CORP		493,457	500,000	1,121	1.A
91282C-DL-2	US TREASURY NOTES 1.500% 11/30/28		08/13/2024	DIRECT PLACEMENT		347,722	380,000	1,043	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		08/13/2024	DIRECT PLACEMENT		3,549,044	3,530,000	2,640	1.A
91282C-JZ-5	US TREASURY NOTES 4.000% 02/15/34		08/13/2024	DIRECT PLACEMENT		18,935,672	18,600,000	353,604	1.A
91282C-LB-5	US TREASURY NOTES 4.375% 07/31/26		08/22/2024	J P MORGAN SECURITIES INC		5,033,789	5,000,000	13,672	1.A
91282C-LF-6	US TREASURY NOTES 3.875% 08/15/34		08/08/2024	J P MORGAN SECURITIES INC		255,265,500	257,600,000		1.A
91282C-LG-4	US TREASURY NOTES 3.750% 08/15/27		08/08/2024	J P MORGAN SECURITIES INC		64,183,656	64,400,000		1.A
91282C-LH-2	US TREASURY NOTES 3.750% 08/31/26		08/30/2024	J P MORGAN SECURITIES INC		1,495,137	1,500,000	466	1.A
0109999999. Subtotal - Bonds - U.S. Governments						479,447,931	485,121,000	2,813,539	XXX
06237M-AD-5	Bank Gospodarstwa Krajowego GOVT GTD 144A 6.250% 07/09/54	D	07/01/2024	CITIGROUP SECURITIES INC		14,891,400	15,000,000		1.G FE
195325-BR-5	REPUBLIC OF COLOMBIA GOVT NATIONAL 5.625% 02/26/44	D	08/13/2024	DIRECT PLACEMENT		1,379,964	1,770,000	44,250	3.A FE
195325-CU-7	REPUBLIC OF COLOMBIA SR NT 5.000% 06/15/45	D	08/13/2024	DIRECT PLACEMENT		142,948	200,000	1,417	3.A FE
195325-EA-9	REPUBLIC OF COLOMBIA GOVT NATIONAL 4.125% 02/22/42	D	08/13/2024	DIRECT PLACEMENT		133,778	200,000	3,758	3.A FE
30216J-AF-2	EXPORT-IMPORT BK INDIA AGENCY DEBENTURES 2.250% 01/13/31	D	08/13/2024	DIRECT PLACEMENT		170,380	200,000	288	2.C FE
46513J-B4-2	ISRAEL STATE OF GOVT NATIONAL 3.875% 07/03/50	D	08/13/2024	DIRECT PLACEMENT		499,802	700,000	2,486	1.F FE
46513J-XN-6	ISRAEL STATE OF SR NT 3.375% 01/15/50	D	08/13/2024	DIRECT PLACEMENT		328,144	500,000	984	1.F FE
46514B-RL-3	STATE OF ISRAEL GOVT NATIONAL 5.500% 03/12/34	D	08/13/2024	DIRECT PLACEMENT		1,758,816	1,800,000	39,600	1.F FE
698299-BM-5	REPUBLIC OF PANAMA SR NT 4.500% 04/01/56	D	08/13/2024	DIRECT PLACEMENT		386,210	570,000	8,906	2.C FE
698299-BW-3	REPUBLIC OF PANAMA SR NT 6.875% 01/31/36	D	08/13/2024	DIRECT PLACEMENT		1,416,864	1,400,000	1,604	2.C FE
80413T-AW-9	Saudi Arabia GOVT NATIONAL 3.450% 02/02/61	D	08/13/2024	DIRECT PLACEMENT		469,764	700,000	268	1.E FE
80413T-BH-1	Saudi Arabia SR NT 144A 5.750% 01/16/54	D	08/13/2024	DIRECT PLACEMENT		998,130	1,000,000	3,194	1.E FE
91087B-AQ-3	GOVERNMENT OF MEXICO SR NT 4.280% 08/14/41	D	08/13/2024	DIRECT PLACEMENT		480,472	600,000	12,269	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						23,056,672	24,640,000	119,024	XXX
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50		07/23/2020	SYSTEM CONVERSION ONLY		30,740,261	30,256,184	37,820	1.A
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50		07/23/2020	SYSTEM CONVERSION ONLY		241,756	237,949	297	1.A
31371H-F9-4	FANNIE MAE #252292 IN PR 6.000% 12/01/28		05/01/2024	Interest Capitalization		(1,187)	(1,187)	11,468	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50		01/25/2021	SYSTEM CONVERSION ONLY		64,016,961	64,056,152	53,380	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50		01/25/2021	SYSTEM CONVERSION ONLY		597,929	598,295	499	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
79766D-WB-1	San Francisco Airport Commissi CASH 4.000% 05/01/49		05/20/2024	Conversion		155,246	165,000	348	1.A
79766D-WE-5	San Francisco Airport Commissi ARPTS COMMN INTL ARPT REV 4.000% 05/01/49		05/20/2024	Conversion		13,866,571	14,735,000	31,107	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						104,677,101	105,106,957	134,919	XXX
00108W-AN-0	AMERICAN ELECTRIC POWER CO SR UNSECURED 3.450% 05/15/51		08/13/2024	DIRECT PLACEMENT		416,551	600,000	4,658	2.A FE
00130H-CH-6	The AES Corporation SR UNSECURED 5.450% 06/01/28		08/13/2024	DIRECT PLACEMENT		1,318,978	1,300,000	12,792	2.C FE
00206R-DJ-8	AT&T CORPORATION SR NT 4.500% 03/09/48		08/13/2024	DIRECT PLACEMENT		424,151	490,000	9,004	2.B FE
00206R-KB-7	AT&T CORPORATION SR NT 3.850% 06/01/60		08/13/2024	DIRECT PLACEMENT		443,350	600,000	4,171	2.B FE

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
00206R-MN-9	AT&T CORPORATION SR UNSECURED 3.800% 12/01/57		08/13/2024	DIRECT PLACEMENT		728,505	1,000,000	6,861	2.B FE
00773H-AA-5	AERCAP GLOBAL AVIATION T CO GUARNT FRN 6.500% 06/15/45		08/13/2024	DIRECT PLACEMENT		595,930	600,000	5,525	2.C Z
00914A-AM-4	AIR LEASE CORP SR NT 1.875% 08/15/26		08/26/2024	MILLENNIUM ADVISORS		426,672	450,000	281	2.B FE
02005N-BT-6	Ally Financial Inc. SR NT 6.992% 06/13/29		08/13/2024	DIRECT PLACEMENT		2,321,090	2,200,000	22,646	2.C FE
02005N-BU-3	Ally Financial Inc. SR NT 6.848% 01/03/30		08/13/2024	DIRECT PLACEMENT		1,579,783	1,500,000	9,416	2.C FE
02007N-AC-2	ALLY AUTO RECEIVABLES TRUST SERIES 20242 CLASS A3 4.140% 07/16/29		09/24/2024	BANK OF AMERICA NA		999,897	1,000,000		1.A FE
02149J-AS-5	COUNTRYWIDE ALT LOAN TRUST 2006-4 6.000% 02/01/37		09/01/2024	Interest Capitalization		5	5		1.A FM
02209S-BE-2	ALTRIA GROUP INC GUARNT 5.800% 02/14/39		08/13/2024	DIRECT PLACEMENT		862,076	830,000	23,000	2.B FE
02209S-BF-9	ALTRIA GROUP INC GUARNT 5.950% 02/14/49		08/13/2024	DIRECT PLACEMENT		397,576	390,000	11,087	2.B FE
02401L-AB-0	AMERICAN ASSETS TRUST LP CO GUARNT 6.150% 10/01/34		09/10/2024	WELLS FARGO BANK N.A.		19,934,200	20,000,000		2.C FE
02666T-AC-1	AMERICAN HOMES 4 RENT LP SR NT 2.375% 07/15/31		08/13/2024	DIRECT PLACEMENT		168,258	200,000	277	2.B Z
02666T-AD-9	AMERICAN HOMES 4 RENT LP SR NT 3.375% 07/15/51		08/13/2024	DIRECT PLACEMENT		365,765	531,000	1,045	2.B FE
03063U-AA-9	AMERICOLD REALTY OPER PA CO GUARNT 5.409% 09/12/34		09/05/2024	Various		20,100,000	20,100,000		2.B FE
031162-DG-2	AMGEN INC SR UNSECURED 4.400% 02/22/62		08/13/2024	DIRECT PLACEMENT		664,839	800,000	16,036	2.A Z
031162-DS-6	AMGEN INC SR NT 5.600% 03/02/43		08/13/2024	DIRECT PLACEMENT		962,678	940,000	22,518	2.A FE
03666H-AG-6	ANTARES HOLDINGS SR UNSECURED 6.500% 02/08/29		08/13/2024	DIRECT PLACEMENT		2,015,212	2,000,000	64,278	2.B FE
037411-AY-1	APACHE CORPORATION SR NT 5.250% 02/01/42		08/13/2024	DIRECT PLACEMENT		342,531	390,000	284	2.C FE
037735-DB-0	APPALACHIAN POWER CO SR UNSECURED 5.650% 04/01/34		08/13/2024	DIRECT PLACEMENT		414,551	400,000	8,538	2.A Z
040090-AA-0	ARES SR DIRECT ASSET BACKED SER A 8.282% 03/29/36		07/30/2024	DIRECT PLACEMENT		22,614,473	22,614,473		1.G FE
040090-AB-8	ARES SR DIRECT ASSET BACKED SER B 8.316% 03/29/36		07/30/2024	DIRECT PLACEMENT		13,568,684	13,568,684		2.B FE
04010L-BC-6	ARES CAPITAL CORP SR UNSECURED 3.200% 11/15/31		08/13/2024	DIRECT PLACEMENT		424,968	500,000	3,600	2.C Z
04273W-AE-1	ARROW ELECTRONICS INC SR NT 5.875% 04/10/34		08/13/2024	DIRECT PLACEMENT		714,082	700,000	13,251	2.C FE
04685A-3T-6	ATHENE GLOBAL FUNDING SR SECURED 144A 5.516% 03/25/27		08/13/2024	DIRECT PLACEMENT		2,032,923	2,000,000	39,838	1.E Z
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		03/22/2024	DIRECT PLACEMENT		(449,617)	(449,617)		1.G PL
04941*-AA-2	ATLAS SECURTITIZED PRODUCTS FU CL A1A 05/24/63		08/01/2024	Conversion		98,534,280	99,306,470		1.D PL
04941*-AA-2	ATLAS SECURTITIZED PRODUCTS FU CL A1A 05/24/63		09/30/2024	No Broker		98,832,159	99,364,329		1.D PL
04941*-AB-0	ATLAS SECURTITIZED PRODUCTS FU CL A2A 05/24/63		08/01/2024	Conversion		48,466,781	48,596,783		1.D PL
04941*-AB-0	ATLAS SECURTITIZED PRODUCTS FU CL A2A 05/24/63		09/30/2024	No Broker		48,539,826	48,625,097		1.D PL
04941*-AC-8	ATLAS SECURTITIZED PRODUCTS FU CL A1B 05/24/63		08/01/2024	Conversion		97,305,042	99,306,470		1.G PL
04941*-AC-8	ATLAS SECURTITIZED PRODUCTS FU CL A1B 05/24/63		09/30/2024	No Broker		98,832,159	99,364,329		1.G PL
04941*-AD-6	ATLAS SECURTITIZED PRODUCTS FU CL A2B 05/24/63		08/01/2024	Conversion		48,259,536	48,596,783		1.G PL
04941*-AD-6	ATLAS SECURTITIZED PRODUCTS FU CL A2B 05/24/63		09/30/2024	No Broker		48,539,826	48,625,097		1.G PL
05555P-AF-9	Barclays Commercial Mortgage S SERIES 20245C29 CLASS AS 5.627% 09/15/57		09/16/2024	BARCLAYS CAPITAL INC		15,449,804	15,000,000	60,959	1.A FE
05555P-AG-7	Barclays Commercial Mortgage S SERIES 20245C29 CLASS B 5.858% 09/15/57		09/16/2024	BARCLAYS CAPITAL INC		5,844,071	5,674,000	24,005	1.D FE
05593R-AG-7	BMO Mortgage Trust SERIES 20245C5 CLASS B 6.979% 02/15/57		07/31/2024	BANK OF MONTREAL		5,149,975	5,000,000	13,570	1.D FE
05606D-AS-7	BX Trust SERIES 2022PSB CLASS A 144A 7.548% 08/15/25		08/15/2024	Interest Capitalization		87,038	87,038		1.A
05642#-AA-7	BTC OFFSHORE HLDS FND III-B TL TL 06/28/33		06/21/2024	DIRECT PLACEMENT					1.C Z
05645@-AA-6	BSRT 2023-1 ASSET BACKED SER A1 7.100% 06/30/32		09/05/2024	DEUTSCHE BANK SECURITIES INC		47,500,000	47,500,000		2.B PL
06051G-HG-7	BANK OF AMERICA CORPORATION SR NT FRN MTN DTD 3.970% 03/05/29		08/13/2024	DIRECT PLACEMENT		915,719	940,000	15,653	1.E Z
06051G-JB-6	BANK OF AMERICA CORPORATION SR FRN 2.592% 04/29/31		08/13/2024	DIRECT PLACEMENT		443,373	500,000	3,492	1.G Z
06051G-KN-8	BANK OF AMERICA CORPORATION SR NT FRN MTN DTD 5.350% 04/02/26		08/13/2024	DIRECT PLACEMENT		300,626	300,000	1,950	1.G Z
06051G-KP-3	BANK OF AMERICA CORPORATION SR FRN 4.376% 04/27/28		08/13/2024	DIRECT PLACEMENT		1,029,328	1,040,000	12,515	1.G Z
06051G-MB-2	BANK OF AMERICA CORPORATION SUB 5.425% 08/15/35		08/12/2024	BANK OF AMERICA NA		20,000,000	20,000,000		1.G FE
06541G-AV-9	BANK SERIES pBNK48 CLASS B 5.657% 10/15/34		09/27/2024	MORGAN STANEY & CAPITAL SVCS		12,359,496	12,000,000	15,085	1.D Z
065923-BF-0	Bank5 SERIES 20245YR8 CLASS AS 6.378% 08/15/57		07/26/2024	BANK OF AMERICA NA		11,329,835	11,000,000	27,284	1.A FE
081919-AS-1	BENCHMARK MORTGAGE TRUST SERIES 2024V9 CLASS AS 6.064% 08/15/57		08/13/2024	GOLDMAN SACHS & CO		11,329,998	11,000,000	51,882	1.A FE
08891*-AA-3	BID III NOTE ISSUER LP CL A 5.000% 12/31/44		08/08/2022	DIRECT PLACEMENT		4,160,141	4,160,141		1.G PL
08891*-AB-1	BID III NOTE ISSUER LP CL B 6.000% 12/31/44		08/08/2022	DIRECT PLACEMENT		1,248,042	1,248,042		2.B PL

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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
08891*-AC-9	BID III NOTE ISSUER LP CL C 7.000% 12/31/44		08/08/2022	DIRECT PLACEMENT		2,080,070	2,080,070	27,908	3.B PL
088929-AB-0	BGC GROUP INC SR UNSECURED 4.375% 12/15/25		08/13/2024	DIRECT PLACEMENT		1,966,348	2,000,000	12,396	2.C FE
092113-AW-9	BLACK HILLS CORPORATION SR NT 6.150% 05/15/34		08/13/2024	DIRECT PLACEMENT		1,692,787	1,600,000	22,140	2.A FE
09581J-AA-4	BLUE OWL FINANCE LLC CO GUARNT 144A 3.125% 06/10/31		08/13/2024	DIRECT PLACEMENT		605,463	700,000	3,403	2.B Z
09581J-AG-1	BLUE OWL FINANCE LLC CO GUARNT 144A 4.375% 02/15/32		08/13/2024	DIRECT PLACEMENT		458,420	500,000	10,391	2.B Z
09581J-AM-8	BLUE OWL FINANCE LLC CO GUARNT 144A 6.250% 04/18/34		08/13/2024	DIRECT PLACEMENT		718,508	700,000	13,125	2.B Z
097023-BA-2	The Boeing Company SR UNSECURED 5.875% 02/15/40		08/13/2024	DIRECT PLACEMENT		137,101	140,000	3,907	2.C FE
097023-CD-5	The Boeing Company SR NT 3.200% 03/01/29		08/13/2024	DIRECT PLACEMENT		412,354	450,000	6,200	2.C FE
097023-CP-8	The Boeing Company SR UNSECURED 3.250% 02/01/35		08/13/2024	DIRECT PLACEMENT		432,774	540,000	244	2.C FE
097023-CR-4	The Boeing Company SR NT 3.950% 08/01/59		08/13/2024	DIRECT PLACEMENT		167,254	250,000	137	2.C FE
097023-CU-7	The Boeing Company SR NT 5.040% 05/01/27		08/13/2024	DIRECT PLACEMENT		373,323	375,000	4,988	2.C
097023-CV-5	The Boeing Company SR UNSECURED 5.705% 05/01/40		08/13/2024	DIRECT PLACEMENT		125,354	130,000	1,957	2.C FE
097023-CW-3	The Boeing Company SR NT 5.805% 05/01/50		08/13/2024	DIRECT PLACEMENT		473,806	500,000	7,659	2.C FE
097023-CX-1	The Boeing Company SR NT 5.930% 05/01/60		08/13/2024	DIRECT PLACEMENT		723,902	770,000	12,049	2.C FE
097023-CY-9	The Boeing Company SR NT 5.150% 05/01/30		08/13/2024	DIRECT PLACEMENT		634,101	640,000	8,698	2.C FE
097023-DA-0	The Boeing Company SR UNSECURED 2.750% 02/01/26		08/13/2024	DIRECT PLACEMENT		1,350,114	1,400,000	535	2.C FE
097023-DK-8	The Boeing Company SR NT 144A 6.388% 05/01/31		08/13/2024	DIRECT PLACEMENT		1,681,457	1,600,000	26,972	2.C FE
110122-EL-8	BRISTOL MYERS SQUIBB CO SR UNSECURED 5.650% 02/22/64		08/13/2024	DIRECT PLACEMENT		564,200	550,000	14,156	1.F Z
11135E-AA-2	BROADSTONE NET LEASE LLC SR NT 2.600% 09/15/31		08/13/2024	DIRECT PLACEMENT		662,412	800,000	8,147	2.B FE
11135F-BY-6	BROADCOM CORP SR NT 5.150% 11/15/31		07/08/2024	BANK OF AMERICA NA		249,595	250,000		2.B FE
11135F-CA-7	BROADCOM CORP SR NT 4.150% 02/15/28		09/26/2024	TORONTO DOMINION		599,130	600,000		2.B FE
11135F-CB-5	BROADCOM CORP SR NT 4.350% 02/15/30		09/26/2024	TORONTO DOMINION		249,560	250,000		2.B FE
11259N-AA-2	BROOKFIELD CAPITAL FIN CO GUARNT 6.087% 06/14/33		08/13/2024	DIRECT PLACEMENT		1,390,415	1,300,000	11,430	1.G FE
120568-BD-1	BUNGE LTD FINANCE CORP CO GUARNT 4.100% 01/07/28		09/10/2024	NIKKO SECURITIES INTL		249,913	250,000		2.A Z
120568-BE-9	BUNGE LTD FINANCE CORP CO GUARNT 4.200% 09/17/29		09/10/2024	BANK OF AMERICA NA		998,880	1,000,000		2.A FE
12116L-AC-3	BURFORD CAPITAL GLBL FIN CO GUARNT 144A 6.875% 04/15/30		08/13/2024	DIRECT PLACEMENT		396,518	400,000	8,479	3.C FE
91869*-AA-7	CITY NY WEST CTL SEC 6.424% 07/05/64		06/11/2024	DIRECT PLACEMENT		14,816,794	14,816,794		1.D Z
1248EP-CP-6	CHARTER COMM INC SR NT 4.250% 01/15/34		08/13/2024	DIRECT PLACEMENT		1,645,116	2,100,000	5,206	3.C FE
12513G-BJ-7	CDW HOLDINGS LLC CO GUARNT 3.569% 12/01/31		08/13/2024	DIRECT PLACEMENT		714,900	800,000	5,155	2.C Z
12513G-BK-4	CDW HOLDINGS LLC CO GUARNT 5.100% 03/01/30		08/12/2024	BANK OF AMERICA NA		149,834	150,000		2.C FE
125523-AK-6	The Cigna Group GUARNT 4.900% 12/15/48		08/13/2024	DIRECT PLACEMENT		291,916	320,000	2,221	2.A FE
12571W-AA-1	CLI Funding LLC SERIES 20241A CLASS A 5.630% 07/20/49		07/23/2024	WELLS FARGO BANK N.A.		37,994,965	38,000,000		1.C FE
12571W-AB-9	CLI Funding LLC SERIES 20241A CLASS B 5.660% 07/20/49		07/23/2024	WELLS FARGO BANK N.A.		10,998,912	11,000,000		1.F FE
12571W-AC-7	CLI Funding LLC SERIES 20241A CLASS C 6.000% 07/20/49		07/23/2024	WELLS FARGO BANK N.A.		5,998,941	6,000,000		2.B FE
126650-CY-4	CVS CORPORATION SR NT 4.780% 03/25/38		08/13/2024	DIRECT PLACEMENT		500,568	540,000	9,393	2.B FE
126650-CZ-1	CVS CORPORATION SR NT 5.050% 03/25/48		08/13/2024	DIRECT PLACEMENT		605,855	680,000	12,496	2.B FE
126650-DV-9	CVS CORPORATION SR NT 5.625% 02/21/53		08/13/2024	DIRECT PLACEMENT		1,926,703	2,000,000	51,563	2.B FE
126650-DZ-0	CVS CORPORATION SR NT 5.875% 06/01/53		08/13/2024	DIRECT PLACEMENT		1,195,923	1,200,000	12,729	2.B FE
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 5.500% 11/01/35		08/01/2024	Interest Capitalization		61	61		5.B FM
12792#-AA-1	UNITE HEALTH CTL 2024-CTL-2 6.820% 03/10/55		09/27/2024	DIRECT PLACEMENT		849,798	849,798		2.C Z
133434-AC-4	Cameron LNG LLC SR SEC 144A 3.402% 01/15/38		08/13/2024	DIRECT PLACEMENT		506,543	600,000	1,191	1.F FE
133434-AD-2	Cameron LNG LLC SR SEC 144A 3.701% 01/15/39		08/13/2024	DIRECT PLACEMENT		93,767	110,000	237	1.F FE
138616-AK-3	CANTOR FITZGERALD LP SR 144A 4.500% 04/14/27		08/13/2024	DIRECT PLACEMENT		789,706	800,000	11,200	2.C Z
138616-AM-9	CANTOR FITZGERALD LP SR 144A 7.200% 12/12/28		08/13/2024	DIRECT PLACEMENT		1,378,806	1,300,000	14,040	2.C FE
14040H-DA-0	CAPITAL ONE FINANCIAL CORP SR NT 6.377% 06/08/34		08/13/2024	DIRECT PLACEMENT		2,322,327	2,200,000	22,603	2.A FE
14310F-AA-0	CARLYLE HOLDINGS FINANCE GUARNT 5.625% 03/30/43		08/13/2024	DIRECT PLACEMENT		99,936	100,000	1,969	1.G FE
14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT SER A 3.000% 08/25/33		08/09/2024	DIRECT PLACEMENT		469,238	469,238		2.B PL
15135B-AX-9	CENTENE ESCROW CORP SR NT 2.500% 03/01/31		08/13/2024	DIRECT PLACEMENT		337,536	400,000	4,306	2.C FE

SCHEDULE D - PART 3

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

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15135B-AZ-4	CENTENE ESCROW CORP SR NT 2.625% 08/01/31		08/13/2024	DIRECT PLACEMENT		337,242	400,000	146	2.C FE
15189Y-AD-8	CENTERPOINT ENERGY RESOU SR UNSECURED 6.250% 02/01/37		08/13/2024	DIRECT PLACEMENT		65,572	60,000	52	1.G Z
15721K-AB-7	CETUS FUNDING II ASSET BACKED 6.649% 01/15/54		08/16/2024	DIRECT PLACEMENT		40,000,000	40,000,000		1.F
161175-BK-9	CHARTER COMM INC SR SE 4.200% 03/15/28		08/13/2024	DIRECT PLACEMENT		1,333,573	1,380,000	22,701	2.C FE
161175-BN-3	CHARTER COMM INC SR SE 5.750% 04/01/48		08/13/2024	DIRECT PLACEMENT		146,681	170,000	3,394	2.C FE
161175-BU-7	CHARTER COMM INC SR SECURED 2.800% 04/01/31		08/13/2024	DIRECT PLACEMENT		504,230	600,000	5,833	2.C FE
161175-BY-9	CHARTER COMM INC SR SE 3.850% 04/01/61		08/13/2024	DIRECT PLACEMENT		121,050	200,000	2,674	2.C FE
161175-BZ-6	CHARTER COMM INC SR SE 3.500% 06/01/41		08/13/2024	DIRECT PLACEMENT		416,611	600,000	3,792	2.C FE
161175-CL-6	CHARTER COMM INC SR SECURED 5.500% 04/01/63		08/13/2024	DIRECT PLACEMENT		97,256	120,000	2,292	2.C FE
16144Y-AB-4	Chase Auto Owner Trust SERIES 20244A CLASS A2 5.250% 09/27/27		07/24/2024	J P MORGAN SECURITIES INC		2,699,748	2,700,000		1.A FE
16411Q-AQ-4	CHENIERE ENERGY PARTNERS CO GUARNT 5.950% 06/30/33		08/13/2024	DIRECT PLACEMENT		2,296,121	2,200,000	13,090	2.C FE
16411R-AL-3	Cheniere Energy Inc. SR NT 144A 5.650% 04/15/34		08/13/2024	DIRECT PLACEMENT		1,232,688	1,200,000	25,802	2.C FE
172967-HB-0	CITIGROUP INC SUB 5.500% 09/13/25		08/13/2024	DIRECT PLACEMENT		643,804	640,000	13,982	2.B FE
17325F-AZ-1	CITIGROUP INC SR FRN 5.765% 09/29/25		08/13/2024	DIRECT PLACEMENT		1,204,888	1,200,000	8,007	1.E FE
17325F-BH-0	CITIGROUP INC SR FRN 6.038% 08/06/26		07/30/2024	CITIGROUP GLOBAL MKT INC		3,000,000	3,000,000		1.E FE
17327C-AU-7	CITIGROUP INC SUB 5.411% 09/19/39		09/12/2024	CITIGROUP SECURITIES INC		10,000,000	10,000,000		2.B FE
174610-BF-1	CITIZENS BANK NA/RI SR NT 5.841% 01/23/30		08/13/2024	DIRECT PLACEMENT		1,430,463	1,400,000	2,953	2.A FE
174610-BG-9	CITIZENS BANK NA/RI SR NT 6.645% 04/25/35		08/13/2024	DIRECT PLACEMENT		640,167	600,000	11,186	2.A FE
174610-BH-7	CITIZENS BANK NA/RI SR NT 5.718% 07/23/32		07/18/2024	MORGAN STANEY & CAPITAL SVCS		5,000,000	5,000,000		2.A FE
18685@-AZ-5	CLIFFWATER CORP LENDING FUND SEC SER V 6.320% 08/15/29		06/28/2024	U.S. BANCORP		30,000,000	30,000,000		1.C PL
18685@-BA-9	CLIFFWATER CORP LENDING FUND SEC SER W 6.400% 08/15/31		06/28/2024	U.S. BANCORP		15,000,000	15,000,000		1.C PL
191216-DZ-0	COCA-COLA CO SR NT 5.200% 01/14/55		08/07/2024	BANK OF AMERICA NA		299,739	300,000		1.E FE
19828T-AB-2	COLUMBIA PIPELINES OPCO SR NT 144A 6.036% 11/15/33		08/13/2024	DIRECT PLACEMENT		1,159,298	1,100,000	14,939	2.A FE
19828T-AE-6	COLUMBIA PIPELINES OPCO SR NT 144A 6.497% 08/15/43		08/13/2024	DIRECT PLACEMENT		2,383,801	2,200,000	67,894	2.A FE
19828T-AF-3	COLUMBIA PIPELINES OPCO SR NT 144A 5.695% 10/01/54		09/03/2024	MIZUHO SECURITIES USA INC		9,999,500	10,000,000		2.A FE
202795-HT-0	COMMONWEALTH EDISON 1ST MTG 6.450% 01/15/38		08/13/2024	DIRECT PLACEMENT		181,568	160,000	602	1.F FE
20602D-AA-9	CONCENTRIX CORP SR NT 6.650% 08/02/26		08/13/2024	DIRECT PLACEMENT		1,949,475	1,900,000	1,404	2.B FE
212015-AS-0	CONTINENTAL RESOURCES INC GUARNT 4.375% 01/15/28		08/13/2024	DIRECT PLACEMENT		382,186	390,000	995	2.C FE
212015-AT-8	CONTINENTAL RESOURCES INC CO GUARNT 144A 5.750% 01/15/31		08/13/2024	DIRECT PLACEMENT		200,472	200,000	671	2.C FE
21871X-AR-0	COREBRIDGE FINANCIAL INC SR NT 6.050% 09/15/33		08/16/2024	Tax Free Exchange		4,705,195	5,000,000	126,882	2.A FE
21871X-AT-6	COREBRIDGE FINANCIAL INC JR SUB 6.375% 09/15/54		09/05/2024	CITIGROUP SECURITIES INC		10,000,000	10,000,000		2.C FE
224044-CU-9	COX ENTERPRISES INC CO GUARNT 144A 5.450% 09/01/34		08/15/2024	WELLS FARGO BANK N.A.		298,941	300,000		2.B FE
224044-CV-7	COX ENTERPRISES INC CO GUARNT 144A 5.950% 09/01/54		08/15/2024	WELLS FARGO BANK N.A.		199,744	200,000		2.B FE
22822V-BG-5	CROWN CASTLE INTL CORP SR NT 5.200% 09/01/34		08/01/2024	BANK OF AMERICA NA		148,998	150,000		2.B FE
233331-BL-0	DTE ENERGY COMPANY SR NT 5.850% 06/01/34		08/13/2024	DIRECT PLACEMENT		315,526	300,000	4,534	2.B FE
23345M-AC-1	DT MIDSTREAM SR SEC 144A 4.300% 04/15/32		08/13/2024	DIRECT PLACEMENT		465,951	500,000	6,629	2.C FE
237194-AN-5	DARDEN RESTAURANTS INC SR UNSECURED 6.300% 10/10/33		08/13/2024	DIRECT PLACEMENT		2,128,070	2,000,000	40,600	2.B FE
237194-AP-0	DARDEN RESTAURANTS INC SR NT 4.350% 10/15/27		09/30/2024	BANK OF AMERICA NA		649,864	650,000		2.B FE
24703D-BF-7	DELL INC CO GUARNT 3.375% 12/15/41		08/13/2024	DIRECT PLACEMENT		1,522,464	2,000,000	9,563	2.B FE
247361-ZZ-4	DELTA AIRLINES INC SR UNSECURED 7.375% 01/15/26		08/13/2024	DIRECT PLACEMENT		1,734,840	1,700,000	7,314	2.C FE
25179M-AL-7	DEVON ENERGY CORPORATION SR UNSECURED 5.600% 07/15/41		08/13/2024	DIRECT PLACEMENT		596,025	620,000	2,025	2.B FE
25278X-AQ-2	DIAMONDBACK ENERGY INC CO GUARNT 4.400% 03/24/51		08/13/2024	DIRECT PLACEMENT		290,393	350,000	5,647	2.B FE
25278X-AT-6	DIAMONDBACK ENERGY INC CO GUARNT 4.250% 03/15/52		08/13/2024	DIRECT PLACEMENT		804,632	1,000,000	16,646	2.B FE
254709-AT-5	DISCOVER FINANCIAL SERVICES SR NT 7.964% 11/02/34		08/13/2024	DIRECT PLACEMENT		1,738,337	1,500,000	31,192	2.B FE
255123-A*-2	Diversified ABS ASSET BACKED SER A-1 7.076% 05/31/44		08/30/2024	Interest Capitalization		3,497	3,497		1.F FE
256141-AB-8	DOCTORS CO INTERINSURANC SUB 144A 4.500% 01/18/32		08/13/2024	DIRECT PLACEMENT		412,868	500,000	1,125	2.B Z
25657*-AA-1	CITY NY WEST CTL SEC 5.950% 08/15/64		08/09/2024	DIRECT PLACEMENT		15,140,000	15,140,000		1.D Z
268431-AA-1	Ellington Financial Mortgage T SERIES 2024RM2 CLASS A1A 5.000% 07/25/54		07/25/2024	NOMURA SECURITIES INTL INC		45,959,855	50,000,000		1.A FE

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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
26884L-AR-0	EQUITABLE RESOURCES INC SR UNSECURED 5.750% 02/01/34		08/13/2024	DIRECT PLACEMENT		1,419,172	1,400,000	1,118	2.C FE
26884U-AD-1	EPR PROPERTIES CO GUARNT 4.500% 06/01/27		08/13/2024	DIRECT PLACEMENT		245,073	250,000	2,031	2.C Z
26885B-AL-4	EQT MIDSTREAM PARTNERS SR 144A 4.750% 01/15/31		08/13/2024	DIRECT PLACEMENT		282,236	300,000	831	3.A FE
27409L-AC-7	EAST OHIO GAS CO/THE SR 144A 2.000% 06/15/30		08/13/2024	DIRECT PLACEMENT		214,847	250,000	708	1.F Z
27616#-AK-1	EASTERLY GOVT SR UNSECURED NT 6.560% 08/14/33		05/14/2024	CITIGROUP SECURITIES INC		5,000,000	5,000,000		2.B FE
276480-AB-6	EASTERN GAS TRAN SR UNSECURED 3.900% 11/15/49		08/13/2024	DIRECT PLACEMENT		992,140	1,300,000	11,408	1.G FE
283695-BQ-6	EL PASO NATURAL GAS GUARNT 144A 3.500% 02/15/32		08/13/2024	DIRECT PLACEMENT		530,025	600,000	9,975	2.B FE
29273V-AX-8	ENERGY TRANSFER EQUITY LP JR SUB FRN 8.000% 05/15/54		08/13/2024	DIRECT PLACEMENT		3,938,754	3,700,000	66,600	3.A FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP SR UNSECURED 5.000% 05/15/50		08/13/2024	DIRECT PLACEMENT		52,979	60,000	675	2.B FE
29365T-AP-9	ENTERGY TEXAS INC 1ST MTG 5.550% 09/15/54		08/12/2024	CITIGROUP SECURITIES INC		9,928,400	10,000,000		1.G FE
29379V-BZ-5	ENTERPRISE PROD PARTNERS LP CO GUARNT 3.950% 01/31/60		08/13/2024	DIRECT PLACEMENT		467,175	600,000	395	1.G Z
29449W-AF-4	EQUITABLE FINANCIAL LIFE SECURED 144A 1.800% 03/08/28		08/13/2024	DIRECT PLACEMENT		181,562	200,000	1,480	1.E Z
29670G-AJ-1	ESSENTIAL UTILITIES INC SR NT 4.800% 08/15/27		08/08/2024	ROYAL BANK OF CANADA		649,766	650,000		2.B FE
30040W-AZ-1	EVERSOURCE ENERGY SR UNSECURED 5.950% 07/15/34		08/13/2024	DIRECT PLACEMENT		314,824	300,000	1,041	2.B Z
30227X-AG-6	ExteNet Systems SERIES 20241A CLASS A2 5.335% 07/25/54		07/12/2024	BARCLAYS CAPITAL INC		15,879,602	16,000,000		1.G FE
302635-AK-3	FS KKR CAPITAL CORP SR UNSECURED 3.125% 10/12/28		08/13/2024	DIRECT PLACEMENT		350,031	400,000	3,958	2.C Z
31425B-AA-5	FIC Funding, LLC SERIES 20241A CLASS A 5.440% 08/15/36		08/07/2024	CAPITAL ONE SECURITIES INC		28,548,981	28,550,000		1.A FE
316773-DJ-6	FIFTH THIRD BANCORP SR FRN 6.361% 10/27/28		08/13/2024	DIRECT PLACEMENT		520,421	500,000	8,746	2.A Z
316773-DL-1	FIFTH THIRD BANCORP SR NT 5.631% 01/29/32		08/13/2024	DIRECT PLACEMENT		1,128,570	1,100,000	1,204	2.A FE
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP SR UNSECURED 4.000% 05/15/30		08/13/2024	DIRECT PLACEMENT		280,847	300,000	2,700	2.B Z
31847R-AJ-1	FIRST AMERICAN FINANCIAL CORP SR NT 5.450% 09/30/34		09/23/2024	J P MORGAN SECURITIES INC		249,183	250,000		2.B FE
337738-BN-7	FISERV INC SR NT 5.150% 08/12/34		08/01/2024	BANK OF AMERICA NA		548,977	550,000		2.B FE
33939H-AA-7	FLEX INTERMEDIATE HOLDCO SR SEC 144A 3.363% 06/30/31		08/13/2024	DIRECT PLACEMENT		430,588	500,000	1,682	2.C FE
344940-AB-7	FORD CREDIT AUTO OWNER TRUST SERIES 2023C CLASS A2A 5.680% 09/15/26		08/26/2024	U.S. BANCORP		428,958	428,222	811	1.A FE
345397-D2-6	FORD MOTOR CO SR UNSECURED 6.950% 06/10/26		08/13/2024	DIRECT PLACEMENT		411,673	400,000	4,324	2.C Z
345397-D4-2	FORD MOTOR CO SR UNSECURED 7.200% 06/10/30		08/13/2024	DIRECT PLACEMENT		319,162	300,000	3,360	2.C FE
345397-D6-7	FORD MOTOR CO SR UNSECURED 7.122% 11/07/33		08/13/2024	DIRECT PLACEMENT		1,698,548	1,600,000	28,171	2.C FE
345397-E2-5	FORD MOTOR CO SR UNSECURED 6.050% 03/05/31		08/13/2024	DIRECT PLACEMENT		1,016,632	1,000,000	25,376	2.C FE
345397-E6-6	FORD MOTOR CO SR UNSECURED 6.125% 03/08/34		08/13/2024	DIRECT PLACEMENT		896,839	900,000	22,663	2.C FE
345397-ZW-6	FORD MOTOR CO SR UNSECURED 4.542% 08/01/26		08/13/2024	DIRECT PLACEMENT		394,919	400,000	252	2.C Z
35137L-AJ-4	21ST CENTURY FOX AMERICA INC SR NT SER WI 5.476% 01/25/39		08/13/2024	DIRECT PLACEMENT		407,186	410,000	686	2.B FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD GUAR 5.450% 03/15/43		08/13/2024	DIRECT PLACEMENT		600,476	620,000	13,234	2.B FE
36143L-2H-7	GLOBAL ATLANTIC FINANCIAL GRP SECURED 144A 2.900% 01/06/32		08/13/2024	DIRECT PLACEMENT		345,086	400,000	967	1.F Z
361841-AP-4	GAMING AND LEISURE PROP INC CO GUARNT 4.000% 01/15/30		08/13/2024	DIRECT PLACEMENT		658,553	700,000	1,633	2.C Z
361841-AU-3	GAMING AND LEISURE PROP INC CO GUARNT 6.250% 09/15/54		07/30/2024	WELLS FARGO BANK N.A.		10,067,075	10,150,000		2.C FE
36266G-AA-5	GE HEALTHCARE TECH INC SR NT 4.800% 08/14/29		08/07/2024	BANK OF AMERICA NA		149,822	150,000		2.B Z
37045X-ED-4	GENERAL MOTORS CORPORATION SR NT 6.400% 01/09/33		08/13/2024	DIRECT PLACEMENT		952,487	900,000	4,320	2.B FE
38141G-VX-9	GOLDMAN SACHS GROUP LP SR FRN MTN DTD 10/28/2016 5.252% 10/28/27		08/13/2024	DIRECT PLACEMENT		2,364,306	2,300,000	3,718	2.A FE
38145G-AM-2	GOLDMAN SACHS GROUP LP SR NT 5.798% 08/10/26		09/18/2024	BANK OF AMERICA NA		1,766,520	1,750,000	10,992	1.F FE
38151L-AE-0	GOLDMAN SACHS BANK USA SR FRN 5.330% 03/18/27		08/13/2024	DIRECT PLACEMENT		1,697,320	1,700,000	14,169	1.E FE
38173M-AB-8	GOLUB CAPITAL BDC SR UNSECURED 2.500% 08/24/26		08/13/2024	DIRECT PLACEMENT		374,728	400,000	4,500	2.C Z
38173M-AD-4	GOLUB CAPITAL BDC SR UNSECURED 7.050% 12/05/28		08/13/2024	DIRECT PLACEMENT		1,246,765	1,200,000	14,335	2.C Z
39813#-AB-7	GRIDFLEX GENERATION LLC GRIDFLEX GENERATION 5.210% 12/31/30		06/28/2024	Interest Capitalization		217,067	217,067		3.B FE
39813#-AB-7	GRIDFLEX GENERATION LLC GRIDFLEX GENERATION 5.210% 12/31/30		01/01/2024	Tax Free Exchange		21,080,852	21,080,852	3,051	3.B FE
404119-CU-1	HCA INC CO GUARNT 5.600% 04/01/34		08/13/2024	DIRECT PLACEMENT		1,840,354	1,800,000	45,640	2.C FE
418751-AL-7	HAT HOLDINGS I LLC/HAT CO GUARNT 144A 8.000% 06/15/27		08/13/2024	DIRECT PLACEMENT		1,365,343	1,300,000	14,733	2.C Z
423452-AK-7	HELMERICH & PAYNE INC SR NT 144A 5.500% 12/01/34		09/10/2024	MORGAN STANEY & CAPITAL SVCS		19,934,000	20,000,000		2.B FE
42709T-AL-6	HERCULES PRIV CREDIT FUND I LP ASSET BACKED 7.990% 07/25/31		06/27/2024	DIRECT PLACEMENT		6,080,000	6,080,000		1.A

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

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42824C-BR-9	HEWLETT PACKARD ENTERPRISE SR NT 4.450% 09/25/26		09/12/2024	J P MORGAN SECURITIES INC		2,099,916	2,100,000		2.B FE
42824C-BW-8	HEWLETT PACKARD ENTERPRISE SR NT 5.600% 10/15/54		09/12/2024	CITIGROUP GLOBAL MKT INC		343,301	350,000		2.B FE
44107T-AZ-9	HOST HOTELS & RESORTS LP SR NT SER I 3.500% 09/15/30		08/13/2024	DIRECT PLACEMENT		641,182	700,000	9,596	2.C
44107T-BA-3	HOST HOTELS & RESORTS LP SR NT 2.900% 12/15/31		08/13/2024	DIRECT PLACEMENT		1,123,431	1,300,000	5,341	2.C FE
443201-AC-2	HOWMET AEROSPACE INC SR NT 4.850% 10/15/31		08/08/2024	J P MORGAN SECURITIES INC		199,546	200,000		2.B FE
444859-AZ-5	HUMANA INC SR NT 8.150% 06/15/38		08/13/2024	DIRECT PLACEMENT		136,183	110,000	1,270	2.B FE
44701Q-BG-6	HUNTSMAN CORPORATION SR NT 5.700% 10/15/34		09/24/2024	BANK OF AMERICA NA		9,964,000	10,000,000		2.B FE
45111@-BB-4	ICONIC ISSUER SER A 6.525% 05/31/65		09/27/2024	DIRECT PLACEMENT		4,380,952	4,380,952		1.F Z
45167R-AJ-3	IDEX CORPORATION SR NT 4.950% 09/01/29		08/07/2024	WELLS FARGO BANK N.A.		99,941	100,000		2.B FE
46188B-AG-7	INVITATION HOMES OP CO GUARNT 4.875% 02/01/35		09/23/2024	PNC BANK NA		8,896,950	9,000,000		2.B FE
46188D-AC-2	Invitation Homes Trust SERIES 2024SFR1 CLASS B 4.000% 09/17/29		08/16/2024	DEUTSCHE BANK SECURITIES INC		5,668,266	6,000,000		1.D FE
466365-AD-5	JACK IN THE BOX 2022-1A CL A2I 144A 3.445% 02/26/52		08/23/2024	MITSUBISHI TRUST & BANKING CRP		3,412,136	3,602,400	17,014	2.B FE
46647P-BE-5	JP MORGAN CHASE BANK NA SR FRN 2.739% 10/15/30		08/13/2024	DIRECT PLACEMENT		90,859	100,000	845	1.E Z
46647P-CZ-7	JP MORGAN CHASE BANK NA SR NT 4.080% 04/26/26		09/18/2024	BANK OF AMERICA NA		2,238,143	2,250,000	36,465	1.F FE
46647P-EK-8	JP MORGAN CHASE BANK NA SR NT 5.294% 07/22/35		07/15/2024	J P MORGAN SECURITIES INC		500,000	500,000		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
46680*-AA-8	JLL SECURITIES CREDIT LEASE PT SEC SER 30 6.640% 06/15/37		05/31/2024	DIRECT PLACEMENT		28,535,657	27,976,135		1.C Z
47077W-AC-2	JANE STREET GRP/JSG FIN SR SECURED 144A 7.125% 04/30/31		08/13/2024	DIRECT PLACEMENT		1,242,983	1,200,000	24,225	3.B FE
47103M-AA-6	JANUS HEND US HLDGS INC CO GUARNT 144A 5.450% 09/10/34		09/05/2024	CITIGROUP SECURITIES INC		19,948,200	20,000,000		2.B FE
47233W-EJ-4	JEFFERIES FIN GROUP INC SR UNSECURED 6.200% 04/14/34		08/13/2024	DIRECT PLACEMENT		731,277	700,000	13,261	2.B Z
47587*-AA-0	JEN HOLDCO 23 LLC ASSET BACKED FRN SER FRN 8.111% 03/16/29		02/02/2024	DIRECT PLACEMENT		16,860,000	16,860,000		2.B PL
47987E-A*-8	Jonah Energy LLC ASSET BACKED SER B 7.625% 07/10/32		08/20/2024	DIRECT PLACEMENT		5,000,000	5,000,000		2.B Z
479913-A#-2	Jonah Energy LLC ASSET BACKED SER A1 6.504% 07/10/30		08/21/2024	DIRECT PLACEMENT		16,000,000	16,000,000		1.G Z
479913-A*-6	Jonah Energy LLC ASSET BACKED SER A2 7.625% 07/10/32		08/21/2024	DIRECT PLACEMENT		3,000,000	3,000,000		2.B Z
48250A-AA-1	KKR GROUP FIN CO II III CO GUAR 5.125% 06/01/44		08/13/2024	DIRECT PLACEMENT		131,029	140,000	1,295	1.F FE
486606-N#-9	KAYNE ANDERSON MLP INV CO SER I 3.820% 08/08/25		01/01/2024	Conversion		581,154	581,154	8,510	1.A FE
49427R-AK-8	KILROY REALTY CORPORATION GUARNT 4.250% 08/15/29		08/13/2024	DIRECT PLACEMENT		188,022	200,000	4,038	2.B FE
49427R-AR-3	KILROY REALTY CORPORATION CO GUARNT 2.650% 11/15/33		08/13/2024	DIRECT PLACEMENT		1,153,132	1,500,000	8,944	2.B FE
494550-BK-1	KINDER MORGAN INC CO GUARNT 5.625% 09/01/41		08/13/2024	DIRECT PLACEMENT		235,971	240,000	5,813	2.B FE
49456B-AW-1	KINDER MORGAN INC SR NT 5.450% 08/01/52		08/13/2024	DIRECT PLACEMENT		1,824,676	1,900,000	1,438	2.B FE
501044-DS-7	The Kroger Co. SR NT 4.600% 08/15/27		08/20/2024	Various		1,250,692	1,250,000		2.A FE
501044-DW-8	The Kroger Co. SR NT 5.500% 09/15/54		08/22/2024	Various		15,537,914	15,600,000		2.A FE
501044-DX-6	The Kroger Co. SR NT 5.650% 09/15/64		08/20/2024	CITIGROUP SECURITIES INC		14,933,250	15,000,000		2.A FE
50155Q-AN-0	KYNDRYL HOLDINGS INC SR NT 6.350% 02/20/34		08/13/2024	DIRECT PLACEMENT		1,663,565	1,600,000	46,849	2.B FE
50540R-BB-7	LABORATORY CORP OF AM HOLDINGS CO GUARNT 4.800% 10/01/34		09/16/2024	BANK OF AMERICA NA		249,388	250,000		2.B FE
529537-AA-0	LXP Industrial Trust CO GUARNT 2.375% 10/01/31		08/13/2024	DIRECT PLACEMENT		992,582	1,200,000	9,896	2.B FE
53621@-BP-0	LION INDUSTRIAL SR NT SER B 5.470% 09/10/33		08/22/2024	WELLS FARGO BANK N.A.		25,000,000	25,000,000		2.A Z
53621@-BQ-8	LION INDUSTRIAL SR NT SER C 5.550% 09/10/34		08/22/2024	WELLS FARGO BANK N.A.		10,000,000	10,000,000		2.A Z
55318R-AA-9	MMH MASTER LLC SEC 144A 6.375% 02/01/34		08/14/2024	STIFEL NICOLAUS & CO INCORP		5,608,895	5,445,000	12,614	2.A FE
55336V-AM-2	MPLX LP SR NT 4.500% 04/15/38		08/13/2024	DIRECT PLACEMENT		638,190	700,000	9,713	2.B FE
55336V-BT-6	MPLX LP SR NT 4.950% 03/14/52		08/13/2024	DIRECT PLACEMENT		964,776	1,100,000	21,478	2.B FE
55903V-BC-6	Warner Bros Discovery Inc CO GUARNT 4.279% 03/15/32		08/13/2024	DIRECT PLACEMENT		1,701,789	1,960,000	32,848	2.C FE
55903V-BD-4	Warner Bros Discovery Inc CO GUARNT 5.050% 03/15/42		08/13/2024	DIRECT PLACEMENT		126,196	160,000	3,165	2.C FE
55903V-BE-2	Warner Bros Discovery Inc CO GUARNT 5.141% 03/15/52		08/13/2024	DIRECT PLACEMENT		434,989	580,000	11,679	2.C FE
55903V-BF-9	MAGALLANES INC CO GUARNT 5.391% 03/15/62		08/13/2024	DIRECT PLACEMENT		74,600	100,000	2,111	2.C FE
55903V-BG-7	Warner Bros Discovery Inc HLDGS INC CO GUARNT 6.412% 03/15/26		08/13/2024	DIRECT PLACEMENT		179,999	180,000	4,520	2.C FE
56035L-AH-7	MAIN STREET CAPITAL CORP SR UNSECURED 6.950% 03/01/29		08/13/2024	DIRECT PLACEMENT		1,145,121	1,100,000	43,322	2.C FE
58013M-FC-3	MCDONALDS CORPORATION SR UNSECURED 4.450% 03/01/47		08/13/2024	DIRECT PLACEMENT		313,458	360,000	6,898	2.A Z

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591721-AB-1	METROPARK GROUND LEASE CTL SUB 6.538% 08/15/55		08/15/2024	Interest Capitalization		2,649	2,649		1.G PL
59524Q-AA-3	FIRST ENERGY CORPORATION SR NT 144A 4.100% 05/15/28		08/13/2024	DIRECT PLACEMENT		197,733	200,000	1,845	1.G Z
59562V-AM-9	NORTHERN NATURAL GAS CO SR NT 6.125% 04/01/36		08/13/2024	DIRECT PLACEMENT		272,146	250,000	5,317	1.G
59567L-AA-2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 6.500% 05/01/28		08/13/2024	DIRECT PLACEMENT		481,430	500,000	8,576	4.A FE
60041@-AB-9	MILLENNIUM PIPELINE CO NT SER B 5.740% 09/30/31		08/09/2024	WELLS FARGO BANK N.A.		10,000,000	10,000,000		2.C PL
60041@-AC-7	MILLENNIUM PIPELINE CO NT SER C 5.990% 09/30/34		08/09/2024	WELLS FARGO BANK N.A.		20,000,000	20,000,000		2.C PL
60041@-AD-5	MILLENNIUM PIPELINE CO NT SER D 6.090% 09/30/36		08/09/2024	WELLS FARGO BANK N.A.		10,000,000	10,000,000		2.C PL
61747Y-FH-3	MORGAN STANLEY SR NT 6.407% 11/01/29		08/13/2024	DIRECT PLACEMENT		2,022,533	1,900,000	32,124	1.E FE
61747Y-FQ-3	MORGAN STANLEY SR NT 5.656% 04/18/30		08/13/2024	DIRECT PLACEMENT		1,348,087	1,300,000	21,854	1.E FE
62979*-AV-9	NSA OP LP SR NT SER T 5.740% 09/05/34		08/23/2024	WELLS FARGO BANK N.A.		22,000,000	22,000,000		2.A FE
638612-AM-3	NATIONWIDE MUTUAL INSURANCE CO SER CO GU 3.900% 11/30/49		08/13/2024	DIRECT PLACEMENT		79,457	100,000	715	1.G FE
63938C-AP-3	NAVIENT CORP SR UNSECURED 11.500% 03/15/31		08/13/2024	DIRECT PLACEMENT		877,058	800,000	69,767	3.C FE
64755B-AA-6	New Mountain Guardian IV Rated SERIES 20241A CLASS A 7.868% 04/05/37		03/28/2024	WELLS FARGO BANK N.A.		3,000,000	3,000,000		1.D FE
64755B-AD-0	New Mountain Guardian IV Rated SERIES 20241A CLASS B 9.118% 04/05/37		03/28/2024	WELLS FARGO BANK N.A.		500,000	500,000		1.G FE
64952W-FJ-7	NEW YORK LIFE GLOBAL FUNDING SEC 144A 3.900% 10/01/27		09/24/2024	MORGAN STANEY & CAPITAL SVCS		2,999,340	3,000,000		1.A FE
65163L-AB-5	NEWMONT / NEWCREST FIN CO GUARNT SER WI 3.250% 05/13/30		09/10/2024	Tax Free Exchange		12,976,462	12,850,000	344,541	2.A FE
65339K-CQ-1	NEXTERA ENERGY CAPITAL CAPITAL GO GUARNT 5.250% 02/28/53		08/13/2024	DIRECT PLACEMENT		677,316	700,000	16,129	2.A FE
654740-BS-7	NISSAN MOTOR CO LTD SR 144A 2.000% 03/09/26		08/13/2024	DIRECT PLACEMENT		1,042,064	1,100,000	8,983	2.C FE
667274-AD-6	NORTH SHORE LONG ISLAND SEC 3.809% 11/01/49		08/13/2024	DIRECT PLACEMENT		160,184	200,000	2,010	1.G FE
67080L-AC-9	Nuveen LLC SR 144A 5.550% 01/15/30		08/13/2024	DIRECT PLACEMENT		516,120	500,000	1,619	2.A Z
67097#-AA-7	OFP 2020 LEASE-BACKED PT TRUST SR NT LEASE-BACKED P/ 4.213% 04/15/55		09/16/2024	Interest Capitalization		5,093	5,093		1.C PL
674599-CM-5	OCCIDENTAL PETROLEUM CORP SR UNSECURED 3.000% 02/15/27		08/13/2024	DIRECT PLACEMENT		683,835	720,000	10,260	2.C Z
674599-DK-8	OCCIDENTAL PETROLEUM CORP SR UNSECURED 4.500% 07/15/44		08/13/2024	DIRECT PLACEMENT		407,011	510,000	1,339	2.C FE
674599-DL-6	OCCIDENTAL PETROLEUM CORP SR NT 6.600% 03/15/46		08/13/2024	DIRECT PLACEMENT		1,713,160	1,600,000	41,360	2.C FE
674599-EA-9	OCCIDENTAL PETROLEUM CORP SR UNSECURED 8.875% 07/15/30		08/13/2024	DIRECT PLACEMENT		1,385,987	1,175,000	6,083	2.C FE
677050-AS-5	OGLETHORPE POWER CORPORATION 1ST MTG 4.500% 04/01/47		08/13/2024	DIRECT PLACEMENT		342,342	400,000	6,250	2.A FE
682680-CB-7	ONEOK INC CO GUARNT 4.250% 09/24/27		09/10/2024	J P MORGAN SECURITIES INC		1,999,280	2,000,000		2.B FE
682939-AA-1	ONNI Commercial Mortgage Trust SERIES 2024APT CLASS A 5.753% 07/15/39		07/01/2024	WELLS FARGO BANK N.A.		34,288,786	35,000,000	95,084	1.A FE
68389X-CK-9	ORACLE CORPORATION SR NT 6.900% 11/09/52		08/13/2024	DIRECT PLACEMENT		396,351	340,000	5,670	2.B FE
69021*-AA-8	OVERLAKE 520 OVERLAKE 520 BELLEVUE WA GRND 4.046% 10/15/57		09/16/2024	Interest Capitalization		3,199	3,199		1.E PL
693475-BW-4	The PNC Financial Services Gro SR NT 5.676% 01/22/35		08/13/2024	DIRECT PLACEMENT		517,316	500,000	1,104	1.G FE
69352P-AT-0	PPL Capital Funding Inc. SR NT 5.250% 09/01/34		08/23/2024	Various		303,864	300,000	496	2.A FE
69356J-A#-0	PG RECEIVABLES FINANCE LP ASSET BACKED SER A 6.800% 02/20/30		06/28/2024	DIRECT PLACEMENT		12,500,000	12,500,000		1.A PL
69418*-AP-6	PACE LOAN GRP ASSET BACKED SER A-15 7.727% 12/15/32		07/31/2024	DIRECT PLACEMENT		10,500,000	10,500,000		1.C PL
69418*-AQ-4	PACE LOAN GROUP ASSET BACKED SER A16 6.613% 08/15/34		09/24/2024	DIRECT PLACEMENT		7,990,000	7,990,000		1.A
69421*-AN-6	PEQ 2020 LLC ASSET BACKED SER A-13 6.892% 06/15/34		09/26/2024	DIRECT PLACEMENT		12,891,500	12,891,500		1.C Z
69421*-AP-1	PEQ 2020 LLC SER A-14 6.613% 12/15/34		09/26/2024	DIRECT PLACEMENT		4,057,560	4,057,560		1.C Z
694308-HL-4	PACIFIC GAS & ELECTRIC CO 1ST MTG 4.300% 03/15/45		08/13/2024	DIRECT PLACEMENT		439,320	550,000	9,263	2.B FE
694308-HN-0	PACIFIC GAS & ELECTRIC CO 1ST MTG 4.250% 03/15/46		08/13/2024	DIRECT PLACEMENT		631,014	800,000	13,317	2.B FE
694308-HY-6	PACIFIC GAS & ELECTRIC CO SEC 3.950% 12/01/47		08/13/2024	DIRECT PLACEMENT		262,319	350,000	2,496	2.B FE
694308-JG-3	PACIFIC GAS & ELECTRIC CO 1ST MTG 2.500% 02/01/31		08/13/2024	DIRECT PLACEMENT		385,381	450,000	156	2.B Z
694308-JT-5	PACIFIC GAS & ELECTRIC CO SR SECURED 3.250% 06/01/31		08/13/2024	DIRECT PLACEMENT		443,910	500,000	2,934	2.B Z
694308-KP-1	PACIFIC GAS & ELECTRIC CO 1ST MTG 6.950% 03/15/34		08/13/2024	DIRECT PLACEMENT		889,636	800,000	21,777	2.B Z
694308-KT-3	PACIFIC GAS & ELECTRIC CO 1ST MTG 5.900% 10/01/54		09/03/2024	BARCLAYS CAPITAL INC		248,798	250,000		2.B FE
695114-DD-7	NORTHERN NATURAL GAS CO 1ST MTG 5.450% 02/15/34		08/13/2024	DIRECT PLACEMENT		3,165,260	3,100,000	99,023	1.F Z
703481-AD-3	PATTERSON-UTI ENERGY INC SR NT 7.150% 10/01/33		08/08/2024	DEUTSCHE BANK SECURITIES INC		1,596,480	1,500,000	38,133	2.C FE
70932M-AD-9	PENNYMAC FIN SVCS INC CO GUARNT 144A 7.875% 12/15/29		08/13/2024	DIRECT PLACEMENT		730,501	700,000	7,809	3.C FE
718172-AP-4	PHILIPS MORRIS INTERNATIONAL SR NT 4.500% 03/20/42		08/13/2024	DIRECT PLACEMENT		71,982	80,000	1,360	1.F FE

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71845J-AC-2	PHILLIPS EDISON GROCERY CO GUARNT 4.950% 01/15/35		09/10/2024	Various		295,792	300,000		2.B FE
720186-AP-0	DUKE ENERGY CORPORATION SR NT 5.050% 05/15/52		08/13/2024	DIRECT PLACEMENT		551,290	600,000	6,818	2.A FE
72284L-AA-7	PINE STREET TRUST II SR UNSECURED 5.568% 02/15/49		08/13/2024	DIRECT PLACEMENT		765,404	800,000	21,158	2.A FE
72650R-BA-9	Plains All American Pipeline SR NT 5.150% 06/01/42		08/13/2024	DIRECT PLACEMENT		461,012	500,000	4,649	2.B FE
74101#-AE-9	Presidio Finance LLC ASSET BACKED SER A-2 8.418% 12/25/38		09/25/2024	Interest Capitalization		108,465	108,465		2.B Z
74256L-FA-2	Principal Life Global Funding SEC 144A 4.600% 08/19/27		08/12/2024	DEUTSCHE BANK SECURITIES INC		299,766	300,000		1.E FE
744448-CU-3	PUBLIC SERVICE CO COLORADO 1ST MTG 2.700% 01/15/51		08/13/2024	DIRECT PLACEMENT		312,854	500,000	788	1.F Z
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
74762E-AK-8	QUANTA SERVICES INC SR NT 4.750% 08/09/27		08/07/2024	BANK OF AMERICA NA		1,247,725	1,250,000		2.C FE
74762E-AL-6	QUANTA SERVICES INC SR NT 5.250% 08/09/34		09/11/2024	Various		251,572	250,000	481	2.C FE
749983-AA-0	RWE FINANCE US LLC CO GUARNT 144A 5.875% 04/16/34		08/13/2024	DIRECT PLACEMENT		723,329	700,000	12,566	2.B Z
758750-AL-7	REGAL REXNORD CORP CO GUARNT 6.050% 02/15/26		05/02/2024	Tax Free Exchange		16,286,633	16,300,000	210,927	2.C FE
758750-AN-3	REGAL REXNORD CORP CO GUARNT SER * 6.300% 02/15/30		05/02/2024	Tax Free Exchange		9,993,297	10,000,000	134,750	2.C FE
758750-AP-8	REGAL REXNORD CORP CO GUARNT 6.400% 04/15/33		05/02/2024	Tax Free Exchange		(41,543)			2.C FE
75884R-BC-6	REGENCY CENTERS LP CO GUARNT 5.100% 01/15/35		08/12/2024	J P MORGAN SECURITIES INC		249,533	250,000		2.A FE
759351-AR-0	REINSURANCE GROUP OF AMERICA SR UNSECURED 6.000% 09/15/33		08/13/2024	DIRECT PLACEMENT		421,464	400,000	9,400	2.A Z
761118-WQ-7	Residential Accredit Loans In LOANS 200 5.489% 04/25/46		09/25/2024	Interest Capitalization		108	108		1.A FM
76134K-AH-7	Retained Vantage Data Centers SERIES 20241A CLASS A2 4.992% 09/15/49		09/10/2024	GUGGENHEIM CAPITAL MARKETS		27,500,000	27,500,000		1.G FE
77340R-AT-4	Rockies Express Pipeline LLC SR 144A 4.800% 05/15/30		08/13/2024	DIRECT PLACEMENT		647,551	700,000	7,560	3.B FE
776696-AH-9	ROPER TECHNOLOGIES INC SR NT 4.750% 02/15/32		08/20/2024	Various		549,593	550,000		2.A FE
78081B-AM-5	ROYALTY PHARMA PLC CO GUARNT 3.550% 09/02/50		08/13/2024	DIRECT PLACEMENT		247,176	350,000	5,315	2.C FE
78396Y-AA-1	Sesac Finance LLC SESAC FINANCE 5.216% 07/25/49		09/27/2024	BARCLAYS CAPITAL INC		12,301,936	12,340,500	116,220	2.C FE
78403D-BD-1	SBA Tower Trust SEC 144A 4.831% 10/15/29		09/10/2024	BARCLAYS CAPITAL INC		28,000,000	28,000,000		1.F Z
78449Y-AA-8	SMB Private Education Loan Tru SERIES 2021B CLASS A 1.310% 07/17/51		09/30/2024	BANK OF AMERICA NA		254,990	275,851	161	1.A FE
78486*-AW-9	SSHCOF III PACE ASSET BACKED SER A19A 7.223% 03/15/35		07/15/2024	DIRECT PLACEMENT		7,902,950	7,902,950		1.A
78574M-AA-1	SABRA HEALTH CARE LP CO GUARNT 3.200% 12/01/31		08/13/2024	DIRECT PLACEMENT		250,083	290,000	1,676	2.C Z
79588T-AF-7	SAMMONS FINANCIAL GROUP SR 144A 6.875% 04/15/34		08/13/2024	DIRECT PLACEMENT		1,893,372	1,800,000	44,000	2.A Z
808513-CE-3	The Charles Schwab Corporation SR NT 5.853% 05/19/34		08/13/2024	DIRECT PLACEMENT		1,047,605	1,000,000	12,519	1.F FE
816851-AP-4	Sempra SR UNSECURED 6.000% 10/15/39		08/13/2024	DIRECT PLACEMENT		318,422	300,000	5,550	2.B Z
816851-BS-7	Sempra JR SUB 6.875% 10/01/54		08/13/2024	DIRECT PLACEMENT		1,499,354	1,500,000	40,677	2.C FE
83007C-AG-7	6297782 LLC CO GUARNT 144A 6.176% 10/01/54		09/03/2024	MORGAN STANEY & CAPITAL SVCS		3,017,160	3,000,000	3,088	2.C FE
83012A-AC-3	SIXTH STREET SPECIALTY SR UNSECURED 6.125% 03/01/29		08/13/2024	DIRECT PLACEMENT		404,308	400,000	13,611	2.C Z
830867-AA-5	DELTA AIRLINES INC SR SE 4.500% 10/20/25		08/13/2024	DIRECT PLACEMENT		208,780	210,000	420	2.A FE
832696-AY-4	JM SMUCKER CO SR NT 6.500% 11/15/43		08/13/2024	DIRECT PLACEMENT		1,539,066	1,400,000	20,475	2.B FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A 3.845% 01/20/50		09/17/2024	GUGGENHEIM CAPITAL MARKETS		2,795,738	2,880,000	8,613	2.B FE
835495-AQ-5	SONOCO PRODUCTS CO SR NT 4.450% 09/01/26		09/27/2024	J P MORGAN SECURITIES INC		1,950,828	1,950,000	1,224	2.C FE
835495-AR-3	SONOCO PRODUCTS CO SR NT 4.600% 09/01/29		09/17/2024	J P MORGAN SECURITIES INC		549,676	550,000		2.C FE
835495-AS-1	SONOCO PRODUCTS CO SR NT 5.000% 09/01/34		09/17/2024	MORGAN STANEY & CAPITAL SVCS		9,946,100	10,000,000		2.C FE
842400-FQ-1	SO CAL EDISON CO 1ST REF MTG 4.500% 09/01/40		08/13/2024	DIRECT PLACEMENT		233,700	260,000	5,038	1.G Z
842400-FZ-1	SO CAL EDISON CO SEC 4.650% 10/01/43		08/13/2024	DIRECT PLACEMENT		90,587	100,000	1,615	1.G FE
842400-GG-2	SO CAL EDISON CO 1ST REF MORT 4.000% 04/01/47		08/13/2024	DIRECT PLACEMENT		822,935	1,020,000	14,167	1.G FE
842400-GK-3	SO CAL EDISON CO 1ST REF MO 4.125% 03/01/48		08/13/2024	DIRECT PLACEMENT		163,933	200,000	3,552	1.G FE
842400-GT-4	SO CAL EDISON CO 1ST MTG 3.650% 02/01/50		08/13/2024	DIRECT PLACEMENT		679,888	900,000	456	1.G Z
842400-HD-8	SO CAL EDISON CO 1ST MTG 2.500% 06/01/31		08/13/2024	DIRECT PLACEMENT		348,288	400,000	1,806	1.G Z
842400-HF-3	SO CAL EDISON CO 1ST MTG 3.650% 06/01/51		08/13/2024	DIRECT PLACEMENT		300,908	400,000	2,636	1.G Z
842400-HN-6	SO CAL EDISON CO 1ST MTG 3.450% 02/01/52		08/13/2024	DIRECT PLACEMENT		216,267	300,000	144	1.G Z
8426EP-AH-1	Southern Company Gas Capital C SR NT 4.950% 09/15/34		09/03/2024	CITIGROUP GLOBAL MKT INC		249,138	250,000		2.A FE
857477-CN-1	STATE STREET CORPORATION SR NT 4.530% 02/20/29		08/14/2024	HSBC SECURITIES USA INC		1,200,000	1,200,000		1.E FE

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866677-AH-0	SUN COMMUNITIES INC GUARNT 4.200% 04/15/32		08/13/2024	DIRECT PLACEMENT		464,951	500,000	6,475	2.C FE
866677-AJ-6	SUN COMMUNITIES INC CO GUARNT 5.700% 01/15/33		08/13/2024	DIRECT PLACEMENT		712,925	700,000	2,328	2.C FE
86765B-AP-4	SUNOCO LOGISTICS PARTNERS LP SR UNSECURED 5.300% 04/01/44		08/13/2024	DIRECT PLACEMENT		501,978	540,000	9,938	2.B FE
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP GU 5.350% 05/15/45		08/13/2024	DIRECT PLACEMENT		372,690	400,000	4,815	2.B FE
86765B-AV-1	SUNOCO LOGISTICS PARTNERS LP SR UNSECURED 5.400% 10/01/47		08/13/2024	DIRECT PLACEMENT		445,644	480,000	9,000	2.B FE
87166F-AE-3	SYNCHRONY BANK SR UNSECURED 5.625% 08/23/27		08/13/2024	DIRECT PLACEMENT		1,110,257	1,100,000	28,016	2.C FE
871911-AT-0	ENTERGY CORPORATION 1ST MTG 2.140% 12/09/25		08/13/2024	DIRECT PLACEMENT		383,589	400,000	1,355	2.B Z
87264A-CW-3	T-MOBILE USA INC CO GUARNT 5.650% 01/15/53		08/13/2024	DIRECT PLACEMENT		820,396	800,000	2,637	2.B 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
876030-AE-7	TAPESTRY INC SR UNSECURED 7.700% 11/27/30		08/13/2024	DIRECT PLACEMENT		1,165,164	1,100,000	16,234	2.B FE
876030-AF-4	TAPESTRY INC SR UNSECURED 7.850% 11/27/33		08/13/2024	DIRECT PLACEMENT		851,370	800,000	12,037	2.B FE
87612B-BQ-4	TARGA RESOURCES PARTNERS SR NT 144A 5.500% 03/01/30		08/13/2024	DIRECT PLACEMENT		286,907	285,000	6,749	2.B FE
87612G-AA-9	Targa Resources Partners LP GUARNT 4.200% 02/01/33		08/13/2024	DIRECT PLACEMENT		835,940	900,000	525	2.B FE
87612K-AC-6	TARGA RES CORP CO GUARNT 6.250% 07/01/52		08/13/2024	DIRECT PLACEMENT		146,884	140,000	851	2.B FE
88731E-AJ-9	TIME WARNER CABLE SR SE 8.375% 07/15/33		08/13/2024	DIRECT PLACEMENT		228,049	200,000	977	2.C FE
88732J-AN-8	TIME WARNER CABLE INC SR NT 7.300% 07/01/38		08/13/2024	DIRECT PLACEMENT		440,063	420,000	2,981	2.C FE
88732J-AU-2	TIME WARNER CABLE LLC SR SEC 6.750% 06/15/39		08/13/2024	DIRECT PLACEMENT		375,441	380,000	3,634	2.C FE
89788M-AS-1	Truist Financial Corporation SR NT MTN DTD 01/24/24 SER MTN 5.711% 01/24/35		08/13/2024	DIRECT PLACEMENT		1,027,823	1,000,000	1,904	1.G FE
90352W-AD-6	USQ Rail I LLC 2021-1A CL A 14 2.250% 02/28/51		09/28/2024	Interest Capitalization					1.F FE
90353T-AP-5	UBER TECHNOLOGIES INC SR NT 4.800% 09/15/34		09/04/2024	MORGAN STANEY & CAPITAL SVCS		99,928	100,000		2.C Z
90932L-AH-0	United Airlines, Inc. SR SEC 144 4.625% 04/15/29		08/13/2024	DIRECT PLACEMENT		558,570	600,000	8,556	3.A FE
90932W-AA-1	United Airlines Holdings, Inc. PASS THRU CERTS SER AA 5.450% 02/15/37		07/22/2024	GOLDMAN SACHS & CO		100,000	100,000		1.D FE
90932W-AB-9	United Airlines Holdings, Inc. PASS THRU CERTS SER 24-A 5.875% 02/15/37		07/22/2024	GOLDMAN SACHS & CO		20,000,000	20,000,000		1.G FE
91159H-JR-2	US BANCORP SR NT 5.678% 01/23/35		08/13/2024	DIRECT PLACEMENT		1,446,864	1,400,000	2,871	1.F FE
912803-FY-4	STRIP PRINC STRIPS 0.000% 05/15/51		08/13/2024	DIRECT PLACEMENT		1,002,105	3,000,000		1.A
912834-LR-7	STRIPS STRIPS 0.000% 08/15/42		08/13/2024	DIRECT PLACEMENT		548,608	1,200,000		1.A
912928-AA-6	USQ Rail SERIES 20241A CLASS A 4.990% 09/28/54		09/24/2024	WELLS FARGO BANK N.A.		49,984,210	50,000,000		1.C FE
913017-BT-5	RTX Corporation SR NT 4.500% 06/01/42		08/13/2024	DIRECT PLACEMENT		278,703	310,000	2,519	2.A FE
913903-BB-5	UNIVERSAL HEALTH SERVICES SR SEC 4.625% 10/15/29		09/17/2024	BANK OF AMERICA NA		149,936	150,000		2.C FE
92212K-AG-1	VANTAGE DATA CTR ISSUER LLC SERIES 20241A CLASS A2 5.100% 09/15/54		09/27/2024	DEUTSCHE BANK SECURITIES INC		10,750,000	10,750,000		1.G FE
92277G-BA-4	VENTAS REALTY LP CO GUARNT 5.000% 01/15/35		09/05/2024	WELLS FARGO BANK N.A.		199,294	200,000		2.A FE
92338C-AB-9	VERALTO CORP CO GUARNT 5.500% 09/18/26		09/05/2024	Tax Free Exchange		399,955	400,000	10,206	2.B FE
92338C-AF-0	VERALTO CORP CO GUARNT 5.450% 09/18/33		09/05/2024	Tax Free Exchange		671,412	700,000	17,697	2.B FE
92348K-DE-0	VERIZON MASTER TRUST SERIES 20246 CLASS A1A 4.170% 08/20/30		09/09/2024	BANK OF AMERICA NA		3,998,961	4,000,000		1.A FE
92556H-AD-9	Paramount Global SR UNSECURED 4.200% 05/19/32		08/13/2024	DIRECT PLACEMENT		1,711,566	2,000,000	17,967	2.C FE
925650-AD-5	VICI Properties L.P. SR NT 5.125% 05/15/32		08/13/2024	DIRECT PLACEMENT		1,382,435	1,400,000	16,144	2.C FE
927804-FG-4	VIRGINIA ELECTRIC POWER SR NT 8.875% 11/15/38		08/13/2024	DIRECT PLACEMENT		149,112	110,000	2,197	2.A FE
927804-GC-2	VIRGINIA ELECTRIC POWER SR UNSECURED 3.300% 12/01/49		08/13/2024	DIRECT PLACEMENT		425,314	600,000	3,575	1.F Z
927804-GS-7	VIRGINIA ELECTRIC POWER SR NT 5.550% 08/15/54		08/06/2024	Various		7,420,238	7,450,000		1.F FE
92840V-AG-7	VISTRA OPERATIONS CO LLC SEC 3.700% 01/30/27		08/13/2024	DIRECT PLACEMENT		592,799	610,000	376	2.C FE
92840V-AQ-5	VISTRA OPERATIONS CO LLC SR SEC 144A 6.950% 10/15/33		08/13/2024	DIRECT PLACEMENT		1,971,017	1,800,000	38,573	2.C FE
94974B-FP-0	Wells Fargo & Company SUB 5.375% 11/02/43		08/13/2024	DIRECT PLACEMENT		428,691	440,000	6,175	2.B FE
95000U-2H-5	Wells Fargo & Company SR NT MTN DTD 10/31/19 2.406% 10/30/25		08/13/2024	DIRECT PLACEMENT		1,786,684	1,800,000	11,549	2.A FE
95000U-2L-6	Wells Fargo & Company SR NT MTN DTD 4.478% 04/04/31		08/13/2024	DIRECT PLACEMENT		98,690	100,000	1,518	2.A FE
95000U-3D-3	Wells Fargo & Company SR FRN 5.389% 04/24/34		08/13/2024	DIRECT PLACEMENT		1,020,408	1,000,000	15,269	1.E Z
95000U-3F-8	Wells Fargo & Company SR NT MTN DTD 07/25/23 SER MTN 5.557% 07/25/34		08/13/2024	DIRECT PLACEMENT		2,679,250	2,600,000	4,415	1.E FE
95000U-3L-5	Wells Fargo & Company SR NT FRN MTN DTD 5.707% 04/22/28		08/13/2024	DIRECT PLACEMENT		204,603	200,000	3,297	1.E Z
95003V-AF-5	Wells Fargo Commercial Mortgag SERIES 20245C1 CLASS AS 6.520% 07/15/57		07/16/2024	WELLS FARGO BANK N.A.		20,599,560	20,000,000	86,933	1.A 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
958667-AA-5	WESTERN GAS PARTNERS SR UNSECURED 5.250% 02/01/50		08/13/2024	DIRECT PLACEMENT		339,103	380,000	277	2.C FE
96337R-AC-6	Whistler Pipeline LLC SR NT 144A 5.950% 09/30/34		07/24/2024	J P MORGAN SECURITIES INC		29,927,100	30,000,000		2.C FE
969457-CN-8	The Williams Companies Inc. SR NT 5.800% 11/15/54		08/08/2024	BANK OF AMERICA NA		9,978,400	10,000,000		2.B FE
970648-AM-3	WILLIS GROUP HOLDINGS PLC CO GUARNT 5.350% 05/15/33		08/13/2024	DIRECT PLACEMENT		304,151	300,000	3,611	2.A Z
976656-CS-5	WISCONSIN ELECTRIC POWER SR NT 4.600% 10/01/34		09/09/2024	CITIGROUP GLOBAL MKT INC		49,991	50,000		1.G Z
983133-AC-3	WYNN RESORTS FINANCE LLC CO GUARNT 144A 7.125% 02/15/31		08/13/2024	DIRECT PLACEMENT		1,342,624	1,300,000	43,997	3.C FE
98877D-AF-2	ZF NA CAPITAL CO GUARNT 144A 6.750% 04/23/30		08/13/2024	DIRECT PLACEMENT		404,488	400,000	7,725	3.A FE
C5170@-AA-6	LIGHTNING 2021 SER A 5.500% 03/01/37		02/10/2022	DIRECT PLACEMENT		3,431,373	3,431,373		1.G PL
C5170@-AB-4	LIGHTNING 2021 SER B1 7.500% 03/01/37		02/10/2022	DIRECT PLACEMENT		1,143,791	1,143,791		2.B PL
C8854@-AA-3	THUNDERBIRD 2021 SER A 5.500% 03/01/37		02/10/2022	DIRECT PLACEMENT		3,235,294	3,235,294		1.G PL
C8854@-AB-1	THUNDERBIRD 2021 SER B 7.500% 03/01/37		02/10/2022	DIRECT PLACEMENT		1,078,431	1,078,431		2.B PL
G1263@-AH-4	CDC MIDCO LLC SEC 7.750% 08/17/28		07/01/2024	Interest Capitalization		666,878	666,878		4.C PL
G1266#-AC-0	CDC MIDCO LLC SEC 8.750% 08/17/28		07/01/2024	Interest Capitalization		682,786	682,786		4.C PL
G1266#-AD-8	B RE COPT DC II MEZZ A LLC MEZZ A LLC SEC 5.650% 12/09/24		07/01/2024	Interest Capitalization		366,184	366,184		4.B PL
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29		03/06/2023	DIRECT PLACEMENT		35,181	35,181		4.C PL
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29		12/31/2023	Interest Capitalization		(110,381)	(110,381)		4.C PL
015857-AF-2	ALGONQUIN PWR & UTILITY STEPUP S 5.365% 06/15/26	A	08/13/2024	DIRECT PLACEMENT		1,210,111	1,200,000	9,121	2.C FE
29250N-BA-2	ENBRIDGE INC CO GUARNT 4.000% 11/15/49	A	08/13/2024	DIRECT PLACEMENT		397,504	500,000	4,500	2.A FE
29250N-BP-9	ENBRIDGE INC SUB FRN 7.625% 01/15/83	A	08/13/2024	DIRECT PLACEMENT		934,226	900,000	4,003	2.C FE
29250N-CC-7	ENBRIDGE INC CO GUARNT 5.625% 04/05/34	A	08/13/2024	DIRECT PLACEMENT		1,439,511	1,400,000	26,469	2.A Z
303901-BP-6	FAIRFAX FINL HLDGS LTD SR 144A 6.350% 03/22/54	A	08/13/2024	DIRECT PLACEMENT		936,358	900,000	21,273	2.B Z
448814-DB-6	HYDRO QUEBEC GOVT REGIONAL 8.625% 06/15/29	A	08/13/2024	DIRECT PLACEMENT		118,807	100,000	1,222	1.D Z
78016H-ZY-9	ROYAL BANK OF CANADA SR FRN MTN DTD 07/23/2024 5.630% 07/23/27	A	07/15/2024	ROYAL BANK OF CANADA		850,000	850,000		1.F FE
89356B-AG-3	TransCanada Trust CO GUARNT FRN 5.600% 03/07/82	A	08/13/2024	DIRECT PLACEMENT		642,685	700,000	16,224	2.C FE
C5864@-AN-9	MULLEN GROUP LTD SEC SER M 5.930% 07/10/34		06/06/2024	JP MORGAN SECURITIES LLC		39,453,496	39,453,496		2.C PL
C5864@-AP-4	MULLEN GROUP LTD SEC SER N 6.500% 07/10/34	A	06/06/2024	JP MORGAN SECURITIES LLC		8,000,000	8,000,000		2.C PL
29248D-AA-0	ENA NORTE TRUST TR NT 144A 4.950% 10/25/27	D	08/15/2024	DIRECT PLACEMENT					3.B FE
00084D-AW-0	ABN AMRO BANK NV SR NT 144A 2.470% 12/13/29	D	08/13/2024	DIRECT PLACEMENT		1,085,472	1,200,000	4,364	2.A FE
00084D-BA-7	ABN AMRO BANK NV SR FRN 144A 6.339% 09/18/27	D	08/13/2024	DIRECT PLACEMENT		1,440,752	1,400,000	34,019	2.A Z
001199-AS-7	AGL CORE 4 CLO LTD SERIES 20204A CLASS BR2 7.032% 10/20/37	D	08/28/2024	ARISTOTLE PACIFIC CAPITAL		15,000,000	15,000,000		1.C FE
00774M-AX-3	Delos Aircraft Designated Acti SR NT 3.300% 01/30/32	D	08/13/2024	DIRECT PLACEMENT		1,605,567	1,810,000	996	2.A FE
00929J-AA-4	AIRCASTLE / IRELAND DAC SR NT 144A 5.750% 10/01/31	D	07/15/2024	J P MORGAN SECURITIES INC		11,956,800	12,000,000		2.C FE
00973R-AJ-2	AKER BP ASA SR 144A 4.000% 01/15/31	D	08/13/2024	DIRECT PLACEMENT		372,330	400,000	933	2.B Z
00973R-AN-3	AKER BP ASA SR NT 144A 5.125% 10/01/34	D	09/24/2024	CITIGROUP SECURITIES INC		14,952,450	15,000,000		2.B FE
01609W-AY-8	ALIBABA GROUP HOLDING-SP ADR SR UNSECURED 2.700% 02/09/41	D	08/13/2024	DIRECT PLACEMENT		327,623	467,000	6,199	1.E FE
018820-AD-2	ALLIANZ SE SUB 144A 5.600% 09/03/54	D	08/27/2024	CITIGROUP GLOBAL MKT INC		200,000	200,000		1.E FE
03718N-AB-2	ANTOFAGASTA PLC SR NT 144A 5.625% 05/13/32	D	08/13/2024	DIRECT PLACEMENT		607,709	600,000	7,781	2.B FE
03718N-AC-0	ANTOFAGASTA PLC SR NT 144A 6.250% 05/02/34	D	08/13/2024	DIRECT PLACEMENT		208,511	200,000	3,264	2.B FE
03938L-BH-6	ARCELORMITTAL SR NT 6.350% 06/17/54	D	08/08/2024	BARCLAYS CAPITAL INC		5,349,044	5,472,000	50,190	2.C FE
04019H-AQ-6	ARES CLO LTD SERIES 202264A CLASS AR 6.661% 10/22/39	D	08/08/2024	ARISTOTLE PACIFIC CAPITAL		20,000,000	20,000,000		1.A FE
04021A-AE-4	ARES CLO LTD SERIES 2024ALF7 CLASS B1 7.032% 10/22/37	D	08/16/2024	ARISTOTLE PACIFIC CAPITAL		9,000,000	9,000,000		1.A
04317N-A#-6	GOVERNMENT OF ARUBA NT SER A1 6.300% 09/10/29	D	08/15/2024	CITIBANK NA		7,000,000	7,000,000		2.B FE
04317N-B*-9	GOVERNMENT OF ARUBA NT SER A2 6.320% 09/10/30	D	08/15/2024	CITIBANK NA		13,000,000	13,000,000		2.B FE
05253J-B4-2	AUST & NZ BANKING GRP NY SR NT 3.919% 09/30/27	D	09/23/2024	CITIGROUP GLOBAL MKT INC		1,200,000	1,200,000		1.D FE
05401A-AJ-0	AVOLON HOLDINGS LTD GUARN 3.250% 02/15/27	D	08/13/2024	DIRECT PLACEMENT		190,204	200,000	3,088	2.C FE
05401A-AK-7	AVOLON HOLDINGS LTD SR NT 14 5.500% 01/15/26	D	08/13/2024	DIRECT PLACEMENT		400,882	400,000	1,283	2.C FE
05401A-AS-0	AVOLON HOLDINGS LTD CO GUARNT 144A 6.375% 05/04/28	D	08/13/2024	DIRECT PLACEMENT		729,464	700,000	11,404	2.C Z
05526D-BD-6	BAT INTERNATIONAL FINANCE PLC GUARNT 4.390% 08/15/37	C	08/13/2024	DIRECT PLACEMENT		150,068	170,000	3,545	2.A FE
05526D-BF-1	BAT INTERNATIONAL FINANCE PLC GUARNT 4.540% 08/15/47	C	08/13/2024	DIRECT PLACEMENT		140,155	174,000	3,752	2.A FE
05571A-AS-4	BPCE SA SR NT 144A 7.003% 10/19/34	D	08/13/2024	DIRECT PLACEMENT		991,535	900,000	18,733	2.A FE
05583J-AM-4	GROUPE BPCE SR NT 144A 5.748% 07/19/33	D	08/13/2024	DIRECT PLACEMENT		1,223,751	1,200,000	3,257	2.A FE
05964H-AR-6	BANCO SANTANDER SR NT 5.147% 08/18/25	D	08/13/2024	DIRECT PLACEMENT		500,158	500,000	12,010	1.G FE
05964H-AS-4	BANCO SANTANDER SR NON-PREFERRED 5.294% 08/18/27	D	08/13/2024	DIRECT PLACEMENT		1,416,864	1,400,000	34,587	1.G Z
05964H-AZ-8	BANCO SANTANDER SR NT 6.938% 11/07/33	D	08/13/2024	DIRECT PLACEMENT		2,034,808	1,800,000	30,874	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
05971A-AK-7	BANCO BTG PACTUAL/CAYMAN SR 144A 6.250% 04/08/29	D	08/13/2024	DIRECT PLACEMENT		710,114	700,000	14,340	3.B FE
06738E-CV-5	BARCLAYS BANK PLC SR NT 5.335% 09/10/35	D	09/03/2024	BARCLAYS CAPITAL INC		20,000,000	20,000,000		2.A FE
06760J-AS-4	BABSON CLO LTD SERIES 20182A CLASS A2R 6.901% 07/15/36	D	08/09/2024	ARISTOTLE PACIFIC CAPITAL		8,600,000	8,600,000		1.A FE
06762B-AU-4	BABSON CLO LTD SERIES 20204A CLASS BR 7.082% 10/20/37	D	08/27/2024	ARISTOTLE PACIFIC CAPITAL		8,900,000	8,900,000		1.C FE
07336U-AB-9	BBVA BANCOMER SA TEXAS SUB 144A 8.125% 01/08/39	D	08/13/2024	DIRECT PLACEMENT		825,398	800,000	5,056	3.B FE
07336U-AC-7	BBVA BANCOMER SA TEXAS SR NT 144A 5.250% 09/10/29	D	09/04/2024	BBVA SECURITIES INC.		16,971,500	17,000,000		2.B FE
08179L-AN-1	BENEFIT STREET PARTNERS CLO LT SERIES 201814A CLASS BR 7.032% 10/20/37	D	09/03/2024	ARISTOTLE PACIFIC CAPITAL		36,000,000	36,000,000		1.C FE
08179L-AQ-4	BENEFIT STREET PARTNERS CLO LT SERIES 201814A CLASS CR 7.282% 10/20/37	D	09/03/2024	ARISTOTLE PACIFIC CAPITAL		8,500,000	8,500,000		1.F FE
09077L-AN-2	Birch Grove CLO Ltd. SERIES 20212A CLASS A2R 6.909% 10/19/37	D	08/13/2024	ARISTOTLE PACIFIC CAPITAL		11,000,000	11,000,000		1.A FE
09077L-AQ-5	Birch Grove CLO Ltd. SERIES 20212A CLASS BR 7.059% 10/19/37	D	08/13/2024	ARISTOTLE PACIFIC CAPITAL		25,000,000	25,000,000		1.C FE
09659W-2W-3	BNP PARIBAS SR NON-PREFERRED 144A 5.497% 05/20/30	D	08/13/2024	DIRECT PLACEMENT		1,429,031	1,400,000	16,247	1.G FE
12548R-AH-7	CIFC FUNDING CLO LTD SERIES 20142RA CLASS AR 6.643% 10/24/37	D	08/13/2024	ARISTOTLE PACIFIC CAPITAL		20,000,000	20,000,000		1.A Z
12644V-AD-0	CSN RESOURCES SA CO GUARNT 144A 4.625% 06/10/31	D	08/13/2024	DIRECT PLACEMENT		709,708	900,000	6,475	3.B FE
12661P-AF-6	CSL FINANCE CO GUARNT 144A 4.950% 04/27/62	D	08/13/2024	DIRECT PLACEMENT		28,060	30,000	408	1.G Z
12803R-AC-8	CAIXABANK SA SR NT 144A 6.840% 09/13/34	D	08/13/2024	DIRECT PLACEMENT		1,747,079	1,600,000	43,472	2.B FE
12803R-AH-7	CAIXABANK SA SR NT 144A 6.037% 06/15/35	D	08/13/2024	DIRECT PLACEMENT		724,658	700,000	5,987	2.B FE
14314F-BC-1	Carlyle Global Market Strategi SERIES 20173A CLASS BR2 7.062% 10/21/37	D	08/15/2024	ARISTOTLE PACIFIC CAPITAL		10,000,000	10,000,000		1.C FE
14318L-AQ-4	Carlyle Global Market Strategi SERIES 20225A CLASS BR 7.081% 10/15/37	D	08/29/2024	ARISTOTLE PACIFIC CAPITAL		17,000,000	17,000,000		1.C FE
14688R-AC-4	CARVAL CLO LTD SERIES 20243A CLASS A2 6.882% 10/20/37	D	08/14/2024	ARISTOTLE PACIFIC CAPITAL		25,000,000	25,000,000		1.A
14688R-AE-0	CARVAL CLO LTD SERIES 20243A CLASS B 7.032% 10/20/37	D	08/14/2024	ARISTOTLE PACIFIC CAPITAL		25,000,000	25,000,000		1.C FE
147918-AB-2	CASSA DEPOSITI E PRESTIT AGENCY DEBENTURES 5.750% 05/05/26	D	08/13/2024	DIRECT PLACEMENT		909,728	900,000	13,081	2.B Z
171873-AB-8	CIMIC FINANCE USA PTY LT CO GUARNT 144A 7.000% 03/25/34	D	08/13/2024	DIRECT PLACEMENT		1,385,642	1,300,000	33,114	2.C FE
200447-AN-0	COMISION FED DE ELECTRIC CO GUARNT 144A 5.700% 01/24/30	D	09/17/2024	HSBC SECURITIES USA INC		19,956,400	20,000,000		2.C FE
202712-BV-6	COMMONWEALTH BANK OF AUSTRALIA SUB 144A 5.837% 03/13/34	D	08/13/2024	DIRECT PLACEMENT		1,036,687	1,000,000	23,186	1.G FE
21684A-AF-3	RABOBANK NEDERLAND GU 3.750% 07/21/26	D	08/13/2024	DIRECT PLACEMENT		244,496	250,000	391	2.A FE
22535W-AG-2	CREDIT AGRICOLE SA/LONDON SR NT 1 1.907% 06/16/26	D	08/13/2024	DIRECT PLACEMENT		242,975	250,000	662	1.G FE
225401-AM-0	Credit Suisse Group AG SR FRN 144A 2.593% 09/11/25	D	08/13/2024	DIRECT PLACEMENT		2,193,805	2,200,000	22,977	1.G FE
225401-AQ-1	Credit Suisse Group AG SR NT 144 2.193% 06/05/26	D	08/13/2024	DIRECT PLACEMENT		1,757,348	1,800,000	6,689	1.G FE
225401-AU-2	Credit Suisse Group AG SR FRN 144A 3.091% 05/14/32	D	08/13/2024	DIRECT PLACEMENT		1,059,016	1,210,000	8,519	1.G FE
22550L-2M-2	CREDIT SUISSE GROUP AG SR UNSECURED 7.500% 02/15/28	D	08/13/2024	DIRECT PLACEMENT		435,831	400,000	14,250	1.E Z
23330J-AB-7	DP WORLD LTD UAE SR 144A 5.625% 09/25/48	D	08/13/2024	DIRECT PLACEMENT		680,714	700,000	14,328	2.B FE
23636A-AZ-4	DANSKE BANK A/S SR NT 144A 1.621% 09/11/26	D	08/13/2024	DIRECT PLACEMENT		480,862	500,000	3,265	1.G FE
251526-CB-3	DEUTSCHE BANK AG SR FRN 3.961% 11/26/25	D	08/13/2024	DIRECT PLACEMENT		1,393,026	1,400,000	10,783	2.A FE
251526-CN-7	DEUTSCHE BANK AG SR FRN 5.320% 11/16/27	D	08/13/2024	DIRECT PLACEMENT		599,306	600,000	8,992	2.A Z
251526-CU-1	DEUTSCHE BANK AG SR NT 6.819% 11/20/29	D	08/13/2024	DIRECT PLACEMENT		426,038	400,000	5,758	2.A FE
25160P-AJ-6	DEUTSCHE BANK AG SR FRN 6.119% 07/14/26	D	08/13/2024	DIRECT PLACEMENT		705,362	700,000	2,618	2.A FE
268317-BB-9	EDF SA SR NT 144A 6.000% 04/22/64	D	08/13/2024	DIRECT PLACEMENT		1,377,238	1,400,000	24,267	2.A FE
279158-AJ-8	ECOPETROL SA SR NT 5.875% 05/28/45	D	08/13/2024	DIRECT PLACEMENT		362,919	500,000	5,549	3.A FE
279158-AP-4	ECOPETROL SA SR NT 4.625% 11/02/31	D	08/13/2024	DIRECT PLACEMENT		499,014	600,000	7,246	3.A FE
279158-AV-1	ECOPETROL SA SR UNSECURED 8.375% 01/19/36	D	08/13/2024	DIRECT PLACEMENT		897,791	900,000	3,559	3.A FE
28504D-AD-5	ELECTRICITE DE FRANCE SA SR 144A 6.900% 05/23/53	D	08/13/2024	DIRECT PLACEMENT		1,367,972	1,200,000	16,790	2.A FE
29001E-AC-1	ELMWOOD CLO 33 LTD SERIES 20249A CLASS BR 7.032% 10/21/37	D	08/20/2024	ARISTOTLE PACIFIC CAPITAL		41,750,000	41,750,000		1.C FE
29248D-AA-0	ENA NORTE TRUST TR NT 144A 4.950% 10/25/27	D	09/27/2012	SYSTEM CONVERSION ONLY		8,141,446	8,141,654	40,301	3.B FE
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV CO GUARNT 144A 7.500% 10/14/32	D	08/13/2024	DIRECT PLACEMENT		1,027,534	900,000	21,000	2.A Z
29441W-AC-9	EQUATE PETROCHEMICAL BV CO GUARNT 144A 4.250% 11/03/26	D	08/13/2024	DIRECT PLACEMENT		831,009	850,000	9,332	2.B FE
33883P-AU-1	FLATIRON CLO LTD SERIES 20211A CLASS BR 6.979% 10/19/37	D	08/29/2024	ARISTOTLE PACIFIC CAPITAL		9,050,000	9,050,000		1.C FE
33883P-AW-7	FLATIRON CLO LTD SERIES 20211A CLASS CR 7.279% 10/19/37	D	08/29/2024	ARISTOTLE PACIFIC CAPITAL		6,000,000	6,000,000		1.F FE
35138C-AD-6	FOX HEDGE LP SEC SER A 144A 6.050% 11/28/64	D	06/20/2024	DIRECT PLACEMENT		93,750,000	93,750,000		1.E Z
35138C-AE-4	FOX HEDGE LP SEC SER B 144A 8.061% 11/28/64	D	06/20/2024	DIRECT PLACEMENT		43,500,000	43,500,000		1.E Z
35138C-AF-1	FOX HEDGE LP SEC SER C 144A 9.057% 11/28/64	D	06/20/2024	DIRECT PLACEMENT		35,250,000	35,250,000		1.E Z
35805B-AE-8	FRESENIUS MEDICAL CARE GUAR 3.000% 12/01/31	C	08/13/2024	DIRECT PLACEMENT		672,930	800,000	4,333	2.C FE
39541E-AE-3	GREENSAIF PIPELINES BIDC SR SEC 144A 6.103% 08/23/42	D	07/18/2024	Various		25,010,000	25,000,000		1.E FE
401536-AE-7	GUAYAQUIL DPR ASSET BACKED SER 2024 8.750% 10/05/31	D	08/28/2024	DIRECT PLACEMENT		30,000,000	30,000,000		3.C FE
404280-DR-7	HSBC BANK USA NA SR FRN 7.390% 11/03/28	D	08/13/2024	DIRECT PLACEMENT		752,549	700,000	13,364	1.G Z
40402Q1-AB-3	HSBC BANK USA NA SUB NT 5.625% 08/15/35	C	08/13/2024	DIRECT PLACEMENT		1,653,140	1,600,000	42,750	1.F Z
40638U-AW-9	HALSEYPOINT CLO 3 LTD SERIES 20203A CLASS BR 7.205% 07/30/37	D	08/23/2024	ARISTOTLE PACIFIC CAPITAL		10,000,000	10,000,000		1.C FE
413279-AE-0	HARMONY PEACE PARK CLO SERIES 20241A CLASS B1 6.982% 10/20/37	D	08/16/2024	ARISTOTLE PACIFIC CAPITAL		8,000,000	8,000,000		1.C 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
45262B-AB-9	IMPERIAL TOBACCO CO GUARNT 144A 3.500% 07/26/26	D	08/13/2024	DIRECT PLACEMENT		876,555	900,000	875	2.B Z
456837-BM-4	ING GROEP NV SR FRN 5.550% 03/19/35	D	08/13/2024	DIRECT PLACEMENT		1,221,919	1,200,000	25,345	1.G FE
46115H-BL-0	INTESA SANPAOLO SPA SR PREFERRED 4.000% 09/23/29	D	08/13/2024	DIRECT PLACEMENT		570,207	600,000	8,867	2.B Z
46115H-BS-5	INTESA SANPAOLO SPA SUB FRN 4.950% 06/01/42	D	08/13/2024	DIRECT PLACEMENT		1,002,741	1,300,000	11,619	3.A Z
46115H-CD-7	INTESA SANPAOLO SPA SR PREFERRED 144A 7.200% 11/28/33	D	08/13/2024	DIRECT PLACEMENT		1,333,175	1,200,000	16,320	2.B Z
46653K-AC-2	JAB HOLDINGS BV SR NT 144A 4.500% 04/08/52	D	08/13/2024	DIRECT PLACEMENT		535,308	700,000	10,325	2.A FE
48255V-AS-1	KKR FINANCIAL CLO LTD SERIES 202346A CLASS BR 7.082% 10/20/37	D	08/16/2024	ARISTOTLE PACIFIC CAPITAL		6,100,000	6,100,000		1.C FE
553205-AC-9	MP CLO III LTD MP CLO III 6.794% 10/20/30	D	12/14/2021	SYSTEM CONVERSION ONLY		177,222	177,231	201	1.A FE
55609N-AE-8	MACQUARIE AIRFINANCE HLD SR NT 144A 5.150% 03/17/30	D	09/10/2024	J P MORGAN SECURITIES INC		14,997,150	15,000,000		3.A FE
55820W-AE-1	ATRIUM CDO CORP SERIES 14A CLASS A2RR 6.896% 10/16/37	D	08/22/2024	ARISTOTLE PACIFIC CAPITAL		10,000,000	10,000,000		1.A FE
55820W-AG-6	ATRIUM CDO CORP SERIES 14A CLASS B1R 7.086% 10/16/37	D	08/22/2024	ARISTOTLE PACIFIC CAPITAL		7,000,000	7,000,000		1.B FE
55821T-AL-1	Madison Park Funding CLO SERIES 201830A CLASS A1R 6.646% 07/16/37	D	08/09/2024	ARISTOTLE PACIFIC CAPITAL		19,985,000	20,000,000		1.A FE
55821T-AN-7	Madison Park Funding CLO SERIES 201830A CLASS A2R 6.846% 07/16/37	D	08/09/2024	ARISTOTLE PACIFIC CAPITAL		30,000,000	30,000,000		1.A FE
55821T-AQ-0	Madison Park Funding CLO SERIES 201830A CLASS BR 7.036% 07/16/37	D	08/09/2024	ARISTOTLE PACIFIC CAPITAL		5,000,000	5,000,000		1.B FE
55953Y-AQ-9	MAGNETITE CLO LTD SERIES 202233A CLASS BR 6.982% 10/20/37	D	09/03/2024	ARISTOTLE PACIFIC CAPITAL		17,700,000	17,700,000		1.C FE
55955G-AA-1	MAGNETITE CLO LTD SERIES 202025A CLASS A 6.725% 01/25/32	D	07/30/2024	DEUTSCHE BANK SECURITIES INC		853,561	852,027	958	1.A FE
55955K-AL-8	MAGNETITE CLO LTD SERIES 202129A CLASS AR 6.651% 07/15/37	D	08/14/2024	ARISTOTLE PACIFIC CAPITAL		20,000,000	20,000,000		1.A FE
585270-AD-3	MEIJI YASUDA LIFE INSURA SUB 144A 5.800% 09/11/54	D	09/04/2024	BANK OF AMERICA NA		20,000,000	20,000,000		1.G FE
58547D-AD-1	MELCO RESORTS FINANCE SR 144A 5.375% 12/04/29	D	08/13/2024	DIRECT PLACEMENT		265,858	300,000	2,777	3.C FE
58547D-AH-2	MELCO RESORTS FINANCE SR 144A 7.625% 04/17/32	D	08/13/2024	DIRECT PLACEMENT		1,572,745	1,600,000	36,939	3.C FE
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC SR FRN 2.869% 09/13/30	D	08/13/2024	DIRECT PLACEMENT		912,757	1,000,000	11,396	1.G Z
636274-AE-2	NATIONAL GRID PLC SR NT 5.809% 06/12/33	D	08/13/2024	DIRECT PLACEMENT		729,660	700,000	6,099	2.B FE
64130H-AU-5	NEUBERGER BERMAN CLO LTD SERIES 201724A CLASS AR2 6.639% 10/19/38	D	08/08/2024	ARISTOTLE PACIFIC CAPITAL		19,650,000	19,650,000		1.A FE
64130P-AQ-6	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS BR 7.032% 10/20/38	D	08/28/2024	ARISTOTLE PACIFIC CAPITAL		26,320,000	26,320,000		1.C FE
64135J-AL-6	NEUBERGER BERMAN CLO LTD SERIES 202249A CLASS AR 6.435% 07/25/35	D	07/03/2024	CITIGROUP GLOBAL MKT INC		2,100,000	2,100,000		1.A FE
654579-AK-7	NIPPON LIFE INSURANCE SUB FRN 144A 2.900% 09/16/51	D	08/13/2024	DIRECT PLACEMENT		336,161	400,000	4,511	1.G FE
654579-AM-3	NIPPON LIFE INSURANCE FRN 144A 6.250% 09/13/53	D	08/13/2024	DIRECT PLACEMENT		995,131	950,000	23,585	1.G FE
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR NT 4.500% 10/22/25	D	08/13/2024	DIRECT PLACEMENT		197,235	200,000	2,600	3.A FE
67110N-BD-6	OAK HILL CREDIT PARTNERS SERIES 201613A CLASS A2R2 6.862% 10/21/37	D	08/22/2024	ARISTOTLE PACIFIC CAPITAL		4,500,000	4,500,000		1.A FE
67110N-BK-0	OAK HILL CREDIT PARTNERS SERIES 201613A CLASS CR2 7.232% 10/21/37	D	08/22/2024	ARISTOTLE PACIFIC CAPITAL		3,500,000	3,500,000		1.F FE
67112W-BE-2	OZLM LTD CLO SERIES 201923A CLASS BR2 7.151% 10/15/37	D	09/20/2024	ARISTOTLE PACIFIC CAPITAL		5,250,000	5,250,000		1.A
67115L-AL-8	OAK HILL CREDIT PTNRS SERIES 202116A CLASS B1R 6.979% 10/18/37	D	08/30/2024	ARISTOTLE PACIFIC CAPITAL		7,000,000	7,000,000		1.C FE
67116N-AA-7	OCI NV CO GUARNT 144A 6.700% 03/16/33	D	08/13/2024	DIRECT PLACEMENT		1,106,818	1,100,000	28,661	3.A FE
67118Y-AN-3	OCP CLO LTD SERIES 202224A CLASS A2R 6.832% 10/20/37	D	08/07/2024	ARISTOTLE PACIFIC CAPITAL		4,000,000	4,000,000		1.A FE
67118Y-AQ-6	OCP CLO LTD SERIES 202224A CLASS B1R 7.032% 10/20/37	D	08/07/2024	ARISTOTLE PACIFIC CAPITAL		20,000,000	20,000,000		1.C FE
67401R-AQ-7	Oaktree CLO Ltd SERIES 20223A CLASS A2R 6.881% 10/15/37	D	08/23/2024	ARISTOTLE PACIFIC CAPITAL		4,000,000	4,000,000		1.A FE
67401R-AS-3	Oaktree CLO Ltd SERIES 20223A CLASS BR 7.051% 10/15/37	D	08/23/2024	ARISTOTLE PACIFIC CAPITAL		15,000,000	15,000,000		1.C FE
67402U-AC-0	Oaktree CLO Ltd SERIES 202427A CLASS A2 6.852% 10/22/37	D	08/06/2024	ARISTOTLE PACIFIC CAPITAL		2,000,000	2,000,000		1.A FE
67576W-BC-5	OCTAGON INV PARTNERS CLO LTD SERIES 20194A CLASS A2RR 6.733% 08/12/37	D	08/23/2024	ARISTOTLE PACIFIC CAPITAL		6,250,000	6,250,000		1.A FE
69702M-AN-7	PALMER SQUARE CLO LTD SERIES 20225A CLASS A2R 6.852% 10/20/37	D	08/22/2024	ARISTOTLE PACIFIC CAPITAL		7,500,000	7,500,000		1.A
69702M-AQ-0	PALMER SQUARE CLO LTD SERIES 20225A CLASS BR 6.982% 10/20/37	D	08/22/2024	ARISTOTLE PACIFIC CAPITAL		10,000,000	10,000,000		1.A
69703N-AA-2	Palmer Square Loan Funding Ltd SERIES 20241A CLASS A1 6.351% 10/15/32	D	08/01/2024	CITIGROUP GLOBAL MKT INC		7,500,000	7,500,000		1.A FE
71647N-BL-2	Petrobras Global Finance B.V. CO GUARNT 6.000% 01/13/35	D	09/03/2024	MIZUHO SECURITIES USA INC		14,719,200	15,000,000		3.B FE
73163E-AC-3	Polus Capital Management CLO SERIES 20241A CLASS A1 6.782% 10/20/37	D	09/25/2024	ARISTOTLE PACIFIC CAPITAL		25,000,000	25,000,000		1.A
73163E-AG-4	Polus Capital Management CLO SERIES 20241A CLASS B1 7.182% 10/20/37	D	09/25/2024	ARISTOTLE PACIFIC CAPITAL		10,000,000	10,000,000		1.A
73742D-AN-1	Post CLO LTD SERIES 20181A CLASS A2R 6.916% 10/16/37	D	08/28/2024	ARISTOTLE PACIFIC CAPITAL		1,750,000	1,750,000		1.A FE
73742D-AQ-4	Post CLO LTD SERIES 20181A CLASS BR 7.086% 10/16/37	D	08/28/2024	ARISTOTLE PACIFIC CAPITAL		8,050,000	8,050,000		1.C FE
74365P-AE-8	PROSUS NV SR 144A 3.832% 02/08/51	D	08/13/2024	DIRECT PLACEMENT		331,712	500,000	9,474	2.B FE
74445P-AG-7	INDONESIA ASAHAN ALUMINI SR NT 144A 5.800% 05/15/50	D	08/19/2024	CITIGROUP SECURITIES INC		1,932,400	2,000,000	30,611	2.C FE
75102X-AD-8	RAIZEN FUELS FINANCE CO GUARNT 144A 5.700% 01/17/35	D	09/12/2024	CITIGROUP SECURITIES INC		9,879,700	10,000,000		2.B FE
761713-BB-1	REYNOLDS AMERICAN INC GUARN 5.850% 08/15/45	C	08/13/2024	DIRECT PLACEMENT		144,431	150,000	4,168	2.A FE
803014-AA-7	Santos Finance Ltd CO GUARNT 144A 3.649% 04/29/31	D	08/13/2024	DIRECT PLACEMENT		454,019	500,000	4,916	2.C Z
824589-AH-8	SHINHAN BANK SUB 144A 5.750% 04/15/34	D	08/13/2024	DIRECT PLACEMENT		618,331	600,000	10,638	2.A FE
833636-AP-8	SOCIED QUIMICA Y MINRA DE CHLE SR NT 144A 5.500% 09/10/34	D	09/05/2024	J P MORGAN SECURITIES INC		9,934,800	10,000,000		2.A FE
83368R-AZ-5	Societe Generale SA SR FRN 144A 1.488% 12/14/26	D	08/13/2024	DIRECT PLACEMENT		569,959	600,000	1,290	2.B Z
853254-CN-8	STANDARD CHARTERED PLC SR FRN 144A 7.767% 11/16/28	D	08/13/2024	DIRECT PLACEMENT		866,910	800,000	13,808	1.G Z
853254-CT-5	STANDARD CHARTERED PLC SR FRN 144A 6.187% 07/06/27	D	08/13/2024	DIRECT PLACEMENT		1,534,071	1,500,000	7,734	1.G FE

SCHEDULE D - PART 3

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

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853254-DA-5	STANDARD CHARTERED PLC PERP JR SUB 144A 7.875% 12/31/99	D	08/13/2024	DIRECT PLACEMENT		1,412,108	1,400,000	45,325	3.A FE
86563V-BT-5	Sumitomo Mitsui Trust Bank Li SR NT 144A 4.450% 09/10/27	D	09/03/2024	GOLDMAN SACHS & CO		399,732	400,000		1.E FE
87088Q-AA-2	SWISS RE SUB FIN PLC CO GUARNT FRN 144A 5.698% 04/05/35	D	08/13/2024	DIRECT PLACEMENT		620,638	600,000	11,491	2.A Z
87168R-AS-4	Symphony CLO Ltd SERIES 202236A CLASS B1R 7.033% 10/24/37	D	08/23/2024	ARISTOTLE PACIFIC CAPITAL		20,000,000	20,000,000		1.C FE
88316A-AA-9	Textainer Marine Containers Li SERIES 20241A CLASS A 5.250% 08/20/49	D	08/06/2024	WELLS FARGO BANK N.A.		22,499,685	22,500,000		1.C FE
88316A-AB-7	Textainer Marine Containers Li SERIES 20241A CLASS B 5.340% 08/20/49	D	08/06/2024	WELLS FARGO BANK N.A.		4,748,109	4,750,000		1.F FE
88316A-AC-5	Textainer Marine Containers Li SERIES 20241A CLASS C 5.640% 08/20/49	D	08/07/2024	WELLS FARGO BANK N.A.		8,743,930	8,750,000		2.B FE
902613-BF-4	UBS Group AG PERP JR SUB 144A 9.250% 12/31/99	D	08/13/2024	DIRECT PLACEMENT		859,450	800,000	17,061	2.C FE
904678-AQ-2	UNICREDIT SPA SUB FRN 144A 7.296% 04/02/34	D	08/13/2024	DIRECT PLACEMENT		864,649	825,000	20,733	3.A FE
904678-AS-8	UNICREDIT SPA SUB FRN 144A 5.459% 06/30/35	D	08/13/2024	DIRECT PLACEMENT		942,058	975,000	5,323	3.A FE
904678-AU-3	UNICREDIT SPA SR FRN 144A 2.569% 09/22/26	D	08/13/2024	DIRECT PLACEMENT		678,466	700,000	6,694	2.C Z
91086Q-BB-3	UNITED MEXICAN STATES GOVT NATIONAL 4.750% 03/08/44	D	08/13/2024	DIRECT PLACEMENT		2,397,008	2,900,000	56,631	2.B FE
91087B-AX-8	GOVERNMENT OF MEXICO GOVT NATIONAL 6.338% 05/04/53	D	08/13/2024	DIRECT PLACEMENT		289,984	300,000	4,859	2.B FE
92212W-AE-0	VAR ENERGI ASA SR NT 144A 8.000% 11/15/32	D	08/13/2024	DIRECT PLACEMENT		1,956,489	1,700,000	30,600	2.C FE
92917W-BN-7	Voya CLO Ltd SERIES 20184A CLASS A2RR 6.901% 10/15/37	D	08/14/2024	ARISTOTLE PACIFIC CAPITAL		5,000,000	5,000,000		1.A FE
G1262@-AA-0	CERRO DOMINADOR INVERSIONE SPA SR SEC 8.750% 06/30/25	D	07/01/2024	Interest Capitalization		2,624,361	2,624,361		6. PL
G1263@-AD-3	ALTITUDE INFRASTRUCTURE HLDG ALTITUDE INFRASTRUCTURE HLDG S 5.750% 11/18/27	D	07/01/2024	Interest Capitalization		1,001,270	1,001,270		4.A PL
G1263@-AE-1	ALTITUDE INFRASTRUCTURE HLDG SEC 5.750% 11/18/27	D	06/28/2024	Interest Capitalization		1,037,517	1,037,517		4.A PL
G1263@-AJ-0	ALTITUDE INFRASTRUCTURE HLDG SEC 5.750% 11/18/27	D	06/28/2024	Interest Capitalization		467,251	467,251		4.A PL
G1263@-AM-3	GOLDEN PEAKS POLAND HLD LTD SEC 8.000% 11/21/29	D	07/01/2024	Interest Capitalization		1,121,973	1,121,973		4.B PL
G2001#-AC-8	BRIDGEPOINT US SR NT SER C 6.190% 06/06/31	D	03/07/2024	MORGAN STANEY & CAPITAL SVCS		17,000,000	17,000,000		1.E PL
G2001#-AD-6	BRIDGEPOINT US SR NT SER D 6.340% 06/06/34	D	03/07/2024	MORGAN STANEY & CAPITAL SVCS		12,000,000	12,000,000		1.E PL
P3001#-AA-0	CERRO DOMINADOR INVERSIONE SPA SEC 15.000% 06/15/25	D	06/30/2024	Interest Capitalization		375,862	375,862		6. FE
Q3975*-AA-5	GIP SHARON FINCO PTY LTD SEC 6.640% 09/30/46	C	04/24/2024	NATIXIS		180,000,000	180,000,000		2.B PL
W3569*-AA-0	GOLDCUP 101311 AB PUBL SECURED TRANCHE 1 4.450% 10/03/34	B	07/25/2024	SOCIETE GENERALE		18,790,240	18,790,240		2.A PL
W3569*-AB-8	GOLDCUP 101311 AB PUBL SECURED TRANCHE 2 4.660% 10/03/39	B	07/25/2024	SOCIETE GENERALE		18,790,240	18,790,240		2.A PL
W3569*-AC-6	GOLDCUP 101311 AB PUBL SECURED TRANCHE 3 5.520% 10/03/34	B	07/25/2024	SOCIETE GENERALE		18,765,432	18,765,432		2.A PL
W3569*-AD-4	GOLDCUP 101311 AB PUBL SECURED TRANCHE 4 5.630% 10/03/39	B	07/25/2024	SOCIETE GENERALE		16,790,123	16,790,123		2.A PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,537,151,755	3,554,528,313	5,233,903	XXX
225313-AR-6	CREDIT AGRICOLE SA/LONDON PERP JR SUB 144A 6.700% 12/31/99	D	09/24/2024	CREDIT AGRICOLE		300,000	300,000		2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						300,000	300,000		XXX
37244#-AA-2	GENSERVE LLC 06/30/25		06/05/2024	DIRECT PLACEMENT		(724,502)	(731,820)		3.A Z
65344#-AA-2	NEXUS INTERMEDIATE III LLC DDTL 12/06/27		09/16/2024	No Broker		6,523,180	6,589,071		3.A FE
65344#-AA-2	NEXUS INTERMEDIATE III LLC DDTL 12/06/27		09/16/2024	TRADE ADJUSTMENT		91,936	91,936		3.A FE
BLA0CN-M3-8	ALTA BUYER LLC DES 12/21/27		08/13/2024	DIRECT PLACEMENT		1,741,457	1,759,048		3.B Z
68635P-AB-0	Orion Group Fm Holdings Llc 1ST AMND MML 06/30/29		07/02/2024	DIRECT PLACEMENT		156,102	157,679		3.C Z
BLA0CZ-WT-3	PERENNIAL SERVICES GROUP, LLC DDTL 09/08/29		09/30/2024	No Broker		2,138,734	2,160,337		3.B Z
03945E-AB-7	ARCHER ACQUISITION LLC DDTL 10/06/29		09/03/2024	No Broker		27,971	28,397		3.B Z
60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DDTL 2023 10/16/29		09/18/2024	No Broker		304,447	309,083		3.A Z
BLA0CX-DL-6	ICE USA INFRASTRUCTURE LLC ICE TL 03/15/30		09/06/2024	DIRECT PLACEMENT		1,204,456	1,216,623		2.C Z
BLA0CN-9M-1	HEARTLAND PAVING PARTNERS, LLC DES 08/09/30		08/09/2024	DIRECT PLACEMENT		672,286	679,077		3.B Z
BLA0CX-KN-4	CLEAN SOLUTIONS BUYER, INC DES 09/09/30		09/09/2024	DIRECT PLACEMENT		6,502,118	6,567,796		3.B Z
BLA0CX-VE-2	AMERCAREROYAL, LLC TL 09/10/30		09/10/2024	DIRECT PLACEMENT		14,256,000	14,400,000		3.B Z
BLA0CZ-XW-5	PEV HOLDINGS 1066 AB LLC 09/23/31		09/17/2024	DIRECT PLACEMENT		77,220,000	78,000,000		1.F Z
BLA0CZ-XY-1	PEV HOLDINGS 1066 AB LLC TL 09/23/31		09/17/2024	DIRECT PLACEMENT		49,500,000	50,000,000		3.B Z
90351H-AD-0	US FOODS INC 09/29/31		09/27/2024	WELLS FARGO BANK N.A.		1,745,625	1,750,000		3.B FE
BLA0CN-VO-2	BEEHIVE LOOP ACQUISITIONCO TERM LOAN 10/15/40		04/08/2024	DIRECT PLACEMENT		35,783,662	35,783,662		2.C Z
00262#-AA-7	ASF CAPRI LP SENIOR SECURED TL 06/17/30		07/24/2024	DIRECT PLACEMENT		9,107,000	9,107,000		1.G PL
00437H-AB-1	ACCLAIM MIDCO LLC DDTL 06/13/29		08/05/2024	No Broker		2,193,596	2,227,001		2.C PL
00488P-AS-4	ACRISURE LLC TL 11/06/30		08/22/2024	J P MORGAN SECURITIES INC		1,992,500	2,000,000		4.B FE
01881U-AM-7	ALLIANT HOLDINGS INTERMEDIATE TL B6 1L 09/12/31		09/19/2024	Various		2,743,438	2,750,000		4.B FE
01957T-AH-0	ALLIED UNIVERSAL TERM LOAN 05/15/28		08/28/2024	MORGAN STANEY & CAPITAL SVCS		2,195,734	2,208,187		4.C 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
04621H-AW-3	ASSUREDPARTNERS TL B5 1L 02/14/31		09/26/2024	Various		842,013	840,109		4.B FE
05554K-AB-0	BCTS FREEZE CORP LLC DDTL 12/26/29		08/01/2024	No Broker		888,657	897,633		3.A PL
11132V-AY-5	BROADSTREET PARTNERS INC TL B 06/16/31		08/06/2024	ROYAL BANK OF CANADA		(2,001,250)	(2,000,000)		4.B FE
11823L-AP-0	Buckeye Energy Holdings LLC Buckeye Partners LP 11/02/26		09/19/2024	Conversion		538,371	539,458		3.A Z
12570N-AB-0	CLS MANAGEMENT SERVICES, LLC DDTL B 03/27/30		08/08/2024	No Broker		1,985,526	2,005,582		3.B PL
12757*-AC-4	CMG HOLDCO LLC DDTL 2 08/19/28		05/23/2024	No Broker		96,503	97,478		3.A PL
12768E-AH-9	CAESARS ENTERTAIN INC CO CAESARS ENTERTAIN 02/06/31		07/08/2024	J P MORGAN SECURITIES INC		1,001,875	1,000,000		3.C FE
15060H-AB-3	PINE SERVICES GROUP LLC DDTL 10/04/30		06/03/2024	No Broker		759,615	769,231		3.B PL
15477B-AE-7	CDK Global Term B 07/06/29		08/29/2024	Various		3,470,313	3,500,000		4.B FE
16115E-AT-4	CHART INDUSTRIES INC TERM LOAN 03/18/30		09/17/2024	J P MORGAN SECURITIES INC		4,005,000	4,000,000		3.C FE
21870F-BA-6	CORELOGIC INC TL B 06/02/28		09/17/2024	J P MORGAN SECURITIES INC		494,974	498,715		4.C FE
23918V-BB-9	DAVITA INC TL B1 05/09/31		05/09/2024	Conversion		(1,677,583)	(1,689,451)		3.A FE
24440E-AB-3	DEERFIELD DAKOTA HOLDING LLC TERM LOAN 04/09/27		09/16/2024	Various		2,413,449	2,443,620		4.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC CO TL B 1L 08/01/27		06/25/2024	GOLDMAN SACHS & CO		(533,092)	(533,759)		3.B FE
37244#-AA-2	GENSERVE LLC MML 06/30/25		06/05/2024	DIRECT PLACEMENT		724,502	731,820		3.A PL
45256T-AE-2	IMPACT PARENT CORPORATION DDTL 2ND AMND DDTL 03/23/29		08/23/2024	No Broker		163,869	167,213		3.A PL
45719@-AC-9	INHANCE TECHNOLOGIES LLC MML 12/13/24		06/25/2024	Interest Capitalization		33,795	33,795		3.C PL
48889E-AC-8	KENG ACQUISTION INC DDTL 08/01/29		07/30/2024	No Broker		1,387,801	1,405,368		3.B PL
50168E-AN-2	MULTI-COLOR CORP TL B 10/22/28		07/18/2024	BARCLAYS CAPITAL INC		1,225,781	1,250,000		4.C FE
50249@-AA-2	LJ AVALON HOLDINGS LLC DDTL 02/01/30		08/30/2024	No Broker		865,569	878,750		3.B PL
54288@-AB-4	LONG TERM CARE GROUP INC MML 09/08/27		07/19/2024	Interest Capitalization		84,338	84,338		3.A PL
55314N-AX-2	MKS INSTRUMENTS INC ASSETS FRN B 08/17/29		07/23/2024	Conversion		1,972,693	1,991,004		3.A FE
55327J-AB-4	MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC DDTL 01/08/30		08/30/2024	No Broker		898,468	907,543		4.C PL
55426*-AB-6	MGP HOLDINGS III CORP MGP HOLDINGS III CORP DDTL 03/01/30		09/03/2024	No Broker		1,355,170	1,368,859		3.B PL
57648Y-AC-7	MATADOR US BUYER LLC DDTL 06/25/30		06/25/2024	DIRECT PLACEMENT		(3,919,385)	(3,919,385)		2.C Z
58503U-AE-3	MOZART BORROWER LP TL B 10/23/28		08/05/2024	BANK OF AMERICA NA		2,988,750	3,000,000		3.C FE
59273@-AD-6	Metz Culinary Management, Inc. INCREMENTAL DDTL 12/23/27		05/31/2024	DIRECT PLACEMENT		(1,407,597)	(1,407,597)		3.B Z
60662W-AW-2	MITCHELL INTERNATIONAL INC 06/17/31		07/09/2024	GOLDMAN SACHS & CO		895,500	900,000		4.B Z
63001#-AA-1	NSPC INTERMEDIATE CORP DES 02/13/26		06/28/2024	Interest Capitalization		136,637	136,637		4.A PL
63001#-AB-9	NSPC INTERMEDIATE CORP DES 02/13/26		06/28/2024	Interest Capitalization		35,579	35,579		4.A PL
63001#-AC-7	NATIONAL SPINE AND PAIN NSPC INTERMEDIATE 02/13/26		06/28/2024	Interest Capitalization		7,568	7,568		4.A PL
63001#-AD-5	NATIONAL SPINE AND PAIN 2023 B MML 02/13/26		06/28/2024	Interest Capitalization		22,742	22,742		4.A PL
65014E-AC-0	NEW YOU BARIATRIC GRP LLC MML 04/30/25		06/28/2024	Interest Capitalization		145,126	145,126		3.A PL
65014E-AF-3	NEW YOU BARIATRIC GRP LLC INCREMENTAL MML 04/30/25		06/28/2024	Interest Capitalization		347,776	347,776		2.C PL
68248K-AC-8	ONE WORLD FITNESS PFF LLC TL 03/29/25		06/28/2024	Interest Capitalization		14,851	14,851		3.B PL
69315E-AC-8	PAG HOLDING CORP DDTL 12/21/29		09/23/2024	No Broker		4,078,436	4,161,670		3.A PL
69705X-AB-6	Palmetto Acquisitionco Inc. DDTL 09/18/29		07/05/2024	No Broker		561,079	571,073		3.B PL
71677H-AL-9	PETSMART LLC TERM LOAN B2 02/12/28		09/17/2024	J P MORGAN SECURITIES INC		621,094	625,000		4.A FE
74273J-AJ-2	PRO MACH GROUP INC TERM LOAN 08/31/28		09/17/2024	MORGAN STANEY & CAPITAL SVCS		2,007,500	2,000,000		4.C FE
74339N-AG-1	PROJECT BOOST PURCHASER LLC DES 07/02/31		07/08/2024	ROYAL BANK OF CANADA		2,504,688	2,500,000		4.B FE
76087@-AD-6	Resa Holding Co. 2ND AMND DDTL 12/15/27		08/09/2024	No Broker		3,364,554	3,398,539		2.C PL
78029#-AG-4	ROYAL HOLDCO CORPORATION AMND 8 DDTL 12/30/27		09/10/2024	No Broker		510,683	518,460		2.C PL
78472B-AC-4	SSJA BARIATRIC MANAGEMENT LLC MML 04/30/25		06/28/2024	Interest Capitalization		315,184	315,184		2.C PL
81608@-AE-4	SEKO Global Logistics Network MML 12/30/26		06/28/2024	Interest Capitalization		97,500	97,500		3.A PL
82865#-AA-6	SIMITREE ACQUISITION MML 05/17/26		07/31/2024	Interest Capitalization		30,814	30,814		3.A PL
82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26		07/31/2024	Interest Capitalization		5,035	5,035		3.A PL
88331@-AA-1	Thayer Power & Communication L MML 03/26/27		06/28/2024	Interest Capitalization		68,859	68,859		2.C PL
88331@-AB-9	Thayer Power & Communication L DDTL 03/26/27		06/28/2024	Interest Capitalization		4,036	4,036		2.C 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
90290H-AP-7	USIC HOLDINGS TL B 1L 05/15/28		06/28/2024	BANK OF AMERICA NA		(4,637)	(4,786)		4.C FE
90347B-AL-2	Axalta Coating Systems Ltd. TL B6 12/20/29		06/25/2024	CITIGROUP SECURITIES INC		(5,083)	(5,073)		3.A FE
90356B-AB-2	USA WATER INTERMEDIATE HOLDING USA Water Intermediate Holding 02/21/31		07/30/2024	No Broker		219,255	221,470		3.B PL
91918#-AD-8	VALKYRIE BUYERS LLC DDTL C 05/06/31		09/03/2024	No Broker		127,286	128,572		3.B PL
92535@-AB-5	Vertex Service Partners DDTL 11/08/28		09/25/2024	No Broker		1,491,734	1,514,450		2.C PL
93369P-AL-8	WAND NEWCO 3 INC Caliber Collision 01/30/31		07/11/2024	BANK OF AMERICA NA		1,003,125	1,000,000		4.C FE
96244U-AH-0	WHATABRANDS LLC TERM LOAN 08/03/28		08/21/2024	MORGAN STANEY & CAPITAL SVCS		1,999,975	1,994,987		4.B FE
97360B-AD-7	WINDSOR HOLDINGS III LLC Tlb 2024 08/01/30		08/05/2024	J P MORGAN SECURITIES INC		3,000,000	3,000,000		4.A FE
97360B-AF-2	WINDSOR HOLDINGS III LLC Windsor Holdings III LLC 08/01/30		09/20/2024	Conversion		3,000,000	3,000,000		4.A Z
P2121Y-AW-8	CARNIVAL CORPORATION DES 08/09/27		07/15/2024	J P MORGAN SECURITIES INC		2,515,625	2,500,000		2.C FE
C7052B-AL-8	GFL ENVIRONMENTAL INC DES 06/27/31	A	09/30/2024	Various		4,503,125	4,500,000		3.B FE
G4712J-AU-6	Howden Group HYPERION TL B 1L 02/18/31	C	07/15/2024	MORGAN STANEY & CAPITAL SVCS		2,007,500	2,000,000		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						269,667,011	271,669,470		XXX
2509999997. Total - Bonds - Part 3						4,414,300,470	4,441,365,740	8,301,385	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						4,414,300,470	4,441,365,740	8,301,385	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		08/13/2024	FHLB Exchange	74,652.000	7,465,200			
313786-2#-1	FHLB TOPEKA CLASS B		09/30/2024	Various	65,080.000	6,508,000			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,973,200	XXX		XXX
04045F-67-5	ARISTOTLE ESG CORE BOND CLASS I-2		09/30/2024	DIVIDEND REINVESTMENT	12,081.215	105,983			.
04045F-68-3	ARISTOTLE ESG CORE BOND CLASS I		09/30/2024	DIVIDEND REINVESTMENT	12,046.325	105,726			.
04045F-78-2	ARISTOTLE ULTRA SHORT INCOME FUND CL I-2		09/30/2024	DIVIDEND REINVESTMENT	19,536.456	194,640			.
04045F-79-0	ARISTOTLE ULTRA SHORT INCOME CLASS I		09/30/2024	DIVIDEND REINVESTMENT	19,538.179	194,657			.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						601,006	XXX		XXX
5989999997. Total - Common Stocks - Part 3						14,574,206	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						14,574,206	XXX		XXX
5999999999. Total - Preferred and Common Stocks						14,574,206	XXX		XXX
6009999999 - Totals						4,428,874,676	XXX	8,301,385	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		09/01/2024	Paydown		325,615	325,615	275,569	304,667		20,947		20,947		325,615				6,993	12/01/2033	1.A
38374E-HT-7	GINNIE MAE 2003-105 CL Z 4.500% 11/01/33		09/01/2024	Paydown		202,161	202,161	168,011	187,430		14,731		14,731		202,161				6,096	11/01/2033	1.A
38374M-DY-2	GINNIE MAE CL ZA Z BOND 5.000% 10/01/35		09/01/2024	Paydown		231,959	231,959	215,665	225,640		6,319		6,319		231,959				7,835	10/01/2035	1.A
38381Y-UF-9	GINNIE MAE MTG A 2019-115 C 5.475% 09/20/49		09/20/2024	Paydown		106,397	106,397	106,064	106,172		225		225		106,397				3,824	09/20/2049	1.A
38381Y-UM-4	GINNIE MAE MTG A 2019-115 C 5.525% 09/20/49		09/20/2024	Paydown		352,392	352,392	350,960	351,285		1,106		1,106		352,392				13,978	09/20/2049	1.A
38381Y-VE-1	GINNIE MAE MTG A 2019-115 C 5.525% 09/20/49		09/20/2024	Paydown		407,863	407,863	406,206	406,586		1,276		1,276		407,863				16,397	09/20/2049	1.A
38382A-XM-2	GINNIE MAE MTG A 2019-137 C 5.525% 11/20/49		09/20/2024	Paydown		378,452	378,452	377,979	378,212		240		240		378,452				14,669	11/20/2049	1.A
38382A-ZK-4	GINNIE MAE MTG A 2019-143 C 5.525% 11/20/49		09/20/2024	Paydown		354,780	354,780	354,392	354,610		170		170		354,780				15,339	11/20/2049	1.A
38382A-ZQ-1	GINNIE MAE MTG A 2019-143 C 5.525% 11/20/49		09/20/2024	Paydown		241,252	241,252	240,950	241,140		112		112		241,252				9,295	11/20/2049	1.A
83162C-RR-6	Small Business Administration CL 1 5.490% 03/01/28		09/01/2024	Paydown		163,595	163,595	163,595	163,595						163,595				8,981	03/01/2028	1.A
912810-RM-2	US TREASURY BONDS 3.000% 05/15/45		08/13/2024	SPL ID Gtd Pensions Commingl		450,246	540,000	450,246							450,246				3,654	05/15/2045	1.A
912810-SM-1	US TREASURY BONDS 0.250% 02/15/50		08/13/2024	SPL ID Gtd Pensions Commingl		884,405	1,100,000	884,405							884,405				1,951	02/15/2050	1.A
912810-SV-1	US TREASURY BONDS 0.125% 02/15/51		08/13/2024	SPL ID Gtd Pensions Commingl		3,244,731	4,300,000	3,244,731							3,244,731				3,718	02/15/2051	1.A
912810-TA-6	US TREASURY BONDS 1.750% 08/15/41		08/13/2024	SPL ID Gtd Pensions Commingl		11,646,718	16,340,000	11,646,718							11,646,718				135,905	08/15/2041	1.A
912810-TC-2	US TREASURY SR NT 2.000% 11/15/41		08/13/2024	SPL ID Gtd Pensions Commingl		2,801,195	3,790,000	2,801,195							2,801,195				17,096	11/15/2041	1.A
912810-TE-8	US TREASURY BONDS 0.125% 02/15/52		08/13/2024	SPL ID Gtd Pensions Commingl		278,261	400,000	278,286							278,286		(25)	(25)	303	02/15/2052	1.A
912810-TF-5	US TREASURY BONDS 2.375% 02/15/42		08/13/2024	SPL ID Gtd Pensions Commingl		2,737,246	3,500,000	2,737,246							2,737,246				39,507	02/15/2042	1.A
912810-TM-0	US TREASURY BONDS 4.000% 11/15/42		08/13/2024	SPL ID Gtd Pensions Commingl		5,316,047	5,400,000	5,316,047							5,316,047				48,717	11/15/2042	1.A
912810-TU-2	US TREASURY BONDS 4.375% 08/15/43		08/13/2024	SPL ID Gtd Pensions Commingl		8,652,000	8,400,000	8,652,000							8,652,000				174,663	08/15/2043	1.A
912810-TV-0	US TREASURY BONDS 4.750% 11/15/53		08/13/2024	SPL ID Gtd Pensions Commingl		4,852,424	4,341,000	4,852,424							4,852,424				46,507	11/15/2053	1.A
912810-TX-6	US TREASURY BONDS 4.250% 02/15/54		08/13/2024	SPL ID Gtd Pensions Commingl		4,740,156	4,600,000	4,740,156							4,740,156				92,916	02/15/2054	1.A FE
912810-TZ-1	US TREASURY BONDS 4.500% 02/15/44		08/13/2024	SPL ID Gtd Pensions Commingl		84,540,500	80,900,000	84,540,500							84,540,500				1,730,238	02/15/2044	1.A
91282C-DL-2	US TREASURY NOTES 1.500% 11/30/28		08/13/2024	SPL ID Gtd Pensions Commingl		347,722	380,000	347,722							347,722				1,043	11/30/2028	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		08/13/2024	SPL ID Gtd Pensions Commingl		3,549,044	3,530,000	3,549,044							3,549,044				2,640	01/15/2033	1.A
91282C-JZ-5	US TREASURY NOTES 4.000% 02/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		18,935,672	18,600,000	18,935,672							18,935,672				353,604	02/15/2034	1.A
0109999999. Subtotal - Bonds - U.S. Governments						155,740,833	158,885,466	155,635,783	2,719,337		45,126		45,126		155,740,858		(25)	(25)	2,755,869	XXX	XXX
195325-BR-5	REPUBLIC OF COLOMBIA GOVT NATIONAL 5.625% 02/26/44	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,379,964	1,770,000	1,379,964							1,379,964				44,250	02/26/2044	3.A 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 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
195325-CU-7	REPUBLIC OF COLOMBIA SR NT 5.000% 06/15/45	D	08/13/2024	SPL ID Gtd Pensions Commingl		142,948	200,000	142,948							142,948				1,417	06/15/2045	3.A FE
195325-EA-9	REPUBLIC OF COLOMBIA GOVT NATIONAL 4.125% 02/22/42	D	08/13/2024	SPL ID Gtd Pensions Commingl		133,778	200,000	133,778							133,778				3,758	02/22/2042	3.A Z
30216J-AF-2	EXPORT-IMPORT BK INDIA AGENCY DEBENTURES 2.250% 01/13/31	D	08/13/2024	SPL ID Gtd Pensions Commingl		170,380	200,000	170,380							170,380				288	01/13/2031	2.C Z
46513J-B4-2	ISRAEL STATE OF GOVT NATIONAL 3.875% 07/03/50	D	08/13/2024	SPL ID Gtd Pensions Commingl		499,802	700,000	499,802							499,802				2,486	07/03/2050	1.F Z
46513J-XN-6	ISRAEL STATE OF SR NT 3.375% 01/15/50	D	08/13/2024	SPL ID Gtd Pensions Commingl		328,144	500,000	328,144							328,144				984	01/15/2050	1.F Z
46514B-RL-3	STATE OF ISRAEL GOVT NATIONAL 5.500% 03/12/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,758,816	1,800,000	1,758,816							1,758,816				39,600	03/12/2034	1.F Z
698299-BM-5	REPUBLIC OF PANAMA SR NT 4.500% 04/01/56	D	08/13/2024	SPL ID Gtd Pensions Commingl		386,210	570,000	386,210							386,210				8,906	04/01/2056	2.C FE
698299-BW-3	REPUBLIC OF PANAMA SR NT 6.875% 01/31/36	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,416,864	1,400,000	1,416,864							1,416,864				1,604	01/31/2036	2.C FE
74727P-BB-6	STATE OF QATAR SR NT 144A 4.817% 03/14/49	D	09/01/2024	SPL ID Gtd Pensions Commingl		244,869	200,000	250,100	245,633		(764)		(764)		244,869				9,286	03/14/2049	1.C FE
80413T-AW-9	Saudi Arabia GOVT NATIONAL 3.450% 02/02/61	D	08/13/2024	SPL ID Gtd Pensions Commingl		469,764	700,000	469,764							469,764				268	02/02/2061	1.E Z
80413T-BH-1	Saudi Arabia SR NT 144A 5.750% 01/16/54	D	08/13/2024	SPL ID Gtd Pensions Commingl		998,130	1,000,000	998,130							998,130				3,194	01/16/2054	1.E FE
91087B-AQ-3	GOVERNMENT OF MEXICO SR NT 4.280% 08/14/41	D	08/13/2024	SPL ID Gtd Pensions Commingl		480,472	600,000	480,472							480,472				12,269	08/14/2041	2.B
91087B-AZ-3	GOVERNMENT OF MEXICO SR NT 6.000% 05/07/36	D	09/20/2024	HSBC SECURITIES USA INC		205,200	200,000	198,372			46		46		198,418		6,782	6,782	8,500	05/07/2036	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						8,615,341	10,040,000	8,613,744	245,633		(718)		(718)		8,608,559		6,782	6,782	136,810	XXX	XXX
35826#-AA-2	FRESNO CNTY CTL CTL SE 4.050% 08/15/39		09/15/2024	Redemption 100.0000		48,423	48,423	48,423	48,423						48,423				1,309	08/15/2039	1.D
89917*-AA-3	Tulare County II Trust TULARE COUNTY II CTL PTC 3.660% 08/25/45		09/25/2024	Redemption 100.0000		2,945	2,945	2,974	2,972		(27)		(27)		2,945				72	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						51,368	51,368	51,397	51,395		(27)		(27)		51,368				1,381	XXX	XXX
072024-NU-2	BAY AREA TOLL AUTH CA BRDG REV CA BAB 6.918% 04/01/40		07/05/2024	Call 100.0000		2,550,000	2,550,000	2,550,000	2,550,000						2,550,000				361,880	04/01/2040	1.D FE
20753B-AA-0	FANNIE MAE - CAS SERIES 2023R07 CLASS 2M1 7.213% 09/25/43		09/25/2024	Paydown		1,171,204	1,171,204	1,171,204	1,171,204						1,171,204				57,527	09/25/2043	1.E
20753D-AA-6	FANNIE MAE - CAS SERIES 2022R09 CLASS 2M1 144A 7.763% 09/25/42		09/25/2024	Paydown		6,927,788	6,927,788	6,927,788	6,927,788						6,927,788				365,693	09/25/2042	1.B
20754Q-AA-6	FANNIE MAE - CAS SERIES 2023R04 CLASS 1M1 144A 7.580% 05/25/43		09/25/2024	Paydown		1,516,066	1,516,066	1,516,066	1,516,066						1,516,066				78,046	05/25/2043	1.A
20755A-AB-8	FANNIE MAE - CAS SERIES 2023R02 CLASS 1M1 144A 7.563% 01/25/43		09/25/2024	Paydown		2,069,819	2,069,819	2,069,819	2,069,819						2,069,819				106,897	01/25/2043	1.A
20755C-AA-6	FANNIE MAE - CAS SERIES 2023R08 CLASS 1M1 6.747% 10/25/43		09/27/2024	Paydown		1,234,927	1,234,927	1,240,523			(5,596)		(5,596)		1,234,927				36,083	10/25/2043	1.G FE
20755D-AA-4	Fannie Mae - CAS SERIES 2022R08 CLASS 1M1 7.830% 07/25/42		09/25/2024	Paydown		779,593	779,593	779,593	779,593						779,593				41,313	07/25/2042	1.A
207932-AA-2	FANNIE MAE - CAS SERIES 2023R01 CLASS 1M1 144A 7.663% 12/25/42		09/25/2024	Paydown		1,447,888	1,447,888	1,449,115	1,448,790		(902)		(902)		1,447,888				75,588	12/25/2042	1.A
207941-AA-3	FANNIE MAE - CAS SERIES 2024R03 CLASS 2M1 6.397% 03/25/44		09/25/2024	Paydown		642,557	642,557	642,557							642,557				14,979	03/25/2044	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
207942-AA-1	Connecticut Avenue Securities SERIES 2023R05 CLASS 1M1 144A 7.180% 06/25/43		09/25/2024	Paydown		421,776	421,776	421,776	421,776						421,776				21,968	06/25/2043	1.A
207942-AA-1	Connecticut Avenue Securities SERIES 2023R05 CLASS 1M1 144A 7.180% 06/25/43		07/25/2024	Paydown		190,469	190,469	190,469	190,469						190,469				8,110	06/25/2043	1.A
3133TP-6Q-7	FREDDIE MAC FHR 2235 TZ COIN PROGRAM 6.500% 06/01/30		09/01/2024	Paydown		2,757	2,757	2,304	2,547		210		210		2,757				120	06/01/2030	1.A
3136B4-5C-8	FANNIE MAE STRUCTURED CL FB 5.845% 07/25/49		09/25/2024	Paydown		508,103	508,103	507,785	507,869		233		233		508,103				20,122	07/25/2049	1.A
3136B4-SB-5	FANNIE MAE STRUCTURED CL FA 5.845% 05/25/49		09/25/2024	Paydown		146,106	146,106	145,604	145,735		371		371		146,106				5,384	05/25/2049	1.A
3136B4-WA-2	FANNIE MAE STRUCTURED CL FG 5.845% 06/25/49		09/25/2024	Paydown		182,296	182,296	182,011	182,112		184		184		182,296				7,497	06/25/2049	1.A
3136B5-AM-7	FANNIE MAE STRUCTURED CL FA 5.845% 07/25/49		09/25/2024	Paydown		309,786	309,786	309,592	309,639		146		146		309,786				12,521	07/25/2049	1.A
3136B6-WD-1	FANNIE MAE STRUCTURED CL F 5.845% 10/25/49		09/25/2024	Paydown		342,163	342,163	340,773	341,081		1,082		1,082		342,163				13,543	10/25/2049	1.A
3136B7-PZ-8	FANNIE MAE STRUCTURED CL FD 5.845% 12/25/49		09/25/2024	Paydown		192,030	192,030	191,250	191,421		608		608		192,030				7,466	12/25/2049	1.A
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50		09/01/2024	Paydown		1,036,983	1,036,983	1,092,967		52,288	(28,664)		23,624		1,036,983				2,048	08/01/2050	1.A
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50		08/31/2024	Security Withdraw		30,980,917	30,494,133	32,485,384			(461,869)		(461,869)		30,980,917				153,204	08/01/2050	1.A
31371H-F9-4	FANNIE MAE #252292 IN PR 6.000% 12/01/28		09/01/2024	Paydown		3,026	3,026	2,999	3,012		14		14		3,026				103	12/01/2028	1.A
31371H-GA-0	FANNIE MAE #252293 IN PR 6.500% 12/01/28		09/01/2024	Paydown		201	201	203	202		(1)		(1)		201				9	12/01/2028	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50		09/01/2024	Paydown		1,403,857	1,403,857	1,409,956	(432,579)		(245)		(245)		1,403,857				4,110	08/01/2050	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50		08/31/2024	Security Withdraw		64,407,484	64,189,238	64,686,293	(66,243,426)		(79,692)		(79,692)		64,409,208		(1,724)	(1,724)	487,189	08/01/2050	1.A
3137FQ-HH-9	FREDDIE MAC CL EF 5.895% 12/25/49		09/25/2024	Paydown		162,406	162,406	161,949	162,049		357		357		162,406				6,424	12/25/2049	1.A
3137FQ-JW-4	FREDDIE MAC CL FL 5.895% 12/25/49		09/25/2024	Paydown		288,858	288,858	288,045	288,248		609		609		288,858				11,428	12/25/2049	1.A
31393E-N8-8	FANNIE MAE STRUCTURED CL ZJ 5.500% 09/01/33		09/01/2024	Paydown		148,383	148,383	141,120	145,441		2,942		2,942		148,383				5,539	09/01/2033	1.A
31393G-V3-5	FREDDIE MAC CL Z 5.500% 12/01/32		09/01/2024	Paydown		71,510	71,510	68,584	69,860		1,650		1,650		71,510				2,633	12/01/2032	1.A
31393X-V8-7	FANNIE MAE STRUCTURED SER 2004-35 CL AZ 4.500% 05/01/34		09/01/2024	Paydown		136,866	136,866	114,511	125,539		11,327		11,327		136,866				4,148	05/01/2034	1.A
31393Y-AT-2	FANNIE MAE STRUCTURED SER 2004-31 CL Z 4.500% 05/01/34		09/01/2024	Paydown		180,044	180,044	153,319	168,998		11,046		11,046		180,044				5,419	05/01/2034	1.A
31393Y-WN-1	FANNIE MAE STRUCTURED 2004-45 CL Z 4.500% 06/01/34		09/01/2024	Paydown		217,227	217,227	172,169	195,820		21,408		21,408		217,227				6,559	06/01/2034	1.A
31394A-M3-7	FANNIE MAE STRUCTURED 2004-67 CL ZA 4.500% 09/01/34		09/01/2024	Paydown		183,647	183,647	153,752	170,472		13,175		13,175		183,647				5,544	09/01/2034	1.A
31394A-R6-5	FANNIE MAE STRUCTURED 2004-74 CL ZB 4.500% 10/01/34		09/01/2024	Paydown		68,615	68,615	58,001	63,592		5,024		5,024		68,615				2,060	10/01/2034	1.A
31394B-HW-7	FANNIE MAE STRUCTURED 2004-83 CL ZB 4.500% 11/01/34		09/01/2024	Paydown		75,806	75,806	63,731	70,455		5,351		5,351		75,806				2,292	11/01/2034	1.A
31394C-6F-4	FANNIE MAE STRUCTURED CL Z 5.000% 04/01/35		09/01/2024	Paydown		43,376	43,376	39,791	41,666		1,710		1,710		43,376				1,444	04/01/2035	1.A
31394C-JW-3	FANNIE MAE STRUCTURED CL CZ 5.000% 03/01/35		09/01/2024	Paydown		72,717	72,717	69,264	71,266		1,451		1,451		72,717				2,417	03/01/2035	1.A
31394C-U5-9	FANNIE MAE STRUCTURED CL PE 5.500% 04/01/35		09/01/2024	Paydown		83,996	83,996	81,781	83,110		886		886		83,996				3,308	04/01/2035	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
31394D-QR-4	FANNIE MAE CL Z 4.500% 05/01/35		09/01/2024	Paydown		115,891	115,891	99,478	109,019		6,871		6,871		115,891				3,536	05/01/2035	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ 4.500% 11/01/33		09/01/2024	Paydown		114,804	114,804	99,157	108,668		6,136		6,136		114,804				3,445	11/01/2033	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL 5.000% 12/01/33		09/01/2024	Paydown		251,513	251,513	226,521	240,822		10,691		10,691		251,513				8,390	12/01/2033	1.A
31394P-PA-5	FREDDIE MAC 2755 CL ZM 5.000% 02/01/34		09/01/2024	Paydown		70,125	70,125	65,228	67,806		2,319		2,319		70,125				2,299	02/01/2034	1.A
31394R-TP-4	FREDDIE MAC CL ZD 5.000% 03/01/34		09/01/2024	Paydown		120,551	120,551	108,693	115,071		5,480		5,480		120,551				4,093	03/01/2034	1.A
31394V-N5-5	FANNIE MAE STRUCTURED CL ZA 5.500% 03/01/36		09/01/2024	Paydown		38,474	38,474	36,398	37,476		998		998		38,474				1,417	03/01/2036	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC 4.500% 04/01/34		09/01/2024	Paydown		179,520	179,520	149,525	166,663		12,857		12,857		179,520				5,493	04/01/2034	1.A
31395H-RC-6	FREDDIE MAC CL VZ 5.000% 10/01/34		09/01/2024	Paydown		525,406	525,406	487,273	508,576		16,830		16,830		525,406				17,542	10/01/2034	1.A
31396G-BS-9	FREDDIE MAC 3087 CL NZ 4.500% 12/01/35		09/01/2024	Paydown		58,284	58,284	46,686	52,569		5,715		5,715		58,284				1,777	12/01/2035	1.A
31396K-3E-0	FANNIE MAE STRUCTURED CL YP 5.500% 09/01/36		09/01/2024	Paydown		135,845	135,845	130,661	134,102		1,743		1,743		135,845				4,982	09/01/2036	1.A
31397B-SF-9	FREDDIE MAC 3227 CL PT 5.500% 10/01/36		09/01/2024	Paydown		78,895	78,895	75,961	77,826		1,069		1,069		78,895				2,867	10/01/2036	1.A
31418C-RD-8	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 11/01/47		09/01/2024	Paydown		32,727	32,727	33,908	34,915		(2,188)		(2,188)		32,727				1,581	11/01/2047	1.A
31418C-S5-4	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 01/01/48		09/01/2024	Paydown		183,125	183,125	189,878	195,298		(12,173)		(12,173)		183,125				6,206	01/01/2048	1.A
35564K-B2-4	Freddie Mac - STACR 2022-HQA2 CL M1A 144A 7.930% 07/25/42		09/25/2024	Paydown		1,374,602	1,374,602	1,373,062	1,373,880		722		722		1,374,602				74,394	07/25/2042	1.A
35564K-E3-9	Freddie Mac - STACR SERIES 2022HQA3 CLASS M1A 144A 7.563% 08/25/42		09/25/2024	Paydown		1,028,424	1,028,424	1,028,424	1,028,424						1,028,424				53,164	08/25/2042	1.A
35564K-H3-6	Freddie Mac - STACR 2022-DNA6 CL M1A 144A 7.430% 09/25/42		09/25/2024	Paydown		2,313,636	2,313,636	2,313,636	2,313,636						2,313,636				117,159	09/25/2042	1.A
35564K-L3-1	Freddie Mac - STACR SERIES 2022DNA7 CLASS M1A 144A 7.780% 03/25/52		09/25/2024	Paydown		7,269,819	7,269,819	7,269,819	7,269,819						7,269,819				386,309	03/25/2052	1.A
35564K-P3-7	Freddie Mac - STACR SERIES 2023DNA1 CLASS M1A 144A 7.363% 03/25/43		09/25/2024	Paydown		1,057,702	1,057,702	1,057,702	1,057,702						1,057,702				53,081	03/25/2043	1.A
35564K-T5-8	Freddie Mac - STACR SERIES 2023DNA2 CLASS M1A 144A 7.363% 04/25/43		09/25/2024	Paydown		751,398	751,398	751,398	751,398						751,398				37,932	04/25/2043	1.A
46670#-AA-6	JLL SEC CRDIT LSE BCKED PT TST SEC SER 2020-50 3.387% 11/15/40		09/15/2024	Redemption 100.0000		95,457	95,457	96,889	96,728		(1,271)		(1,271)		95,457				2,156	11/15/2040	1.A
485428-ZX-7	KANSAS ST DEV FIN AUTH REV SER C FSA R 5.371% 05/01/26		07/12/2024	CALLED		(935,000)	(935,000)	(935,000)	(935,000)						(935,000)					05/01/2026	1.D FE
59259Y-BF-5	METROPOLITAN TRANSPORT AUTH NY METROPOLITAN TRANSP AUTH NY RE 5.871% 11/15/39		08/09/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				376,870	11/15/2039	1.G FE
79766D-MC-0	San Francisco Airport Commissi ARPTS COMMN INTL ARPT REV 4.000% 05/01/49		05/20/2024	Various		14,021,817	14,900,000	13,982,019	14,012,590		9,227		9,227		14,021,817				329,456	05/01/2049	1.E FE
841215-AA-4	Southaven Combined Cycle Gener GEN SEC 3.846% 08/15/33		08/15/2024	Redemption 100.0000		189,514	189,514	189,514	189,514						189,514				7,289	08/15/2033	1.C FE
880461-YL-6	Tennessee Housing Development TENNESSEE HSG DEV AGY RSDL FIN 4.000% 07/01/44		07/01/2024	Call 100.0000		25,000	25,000	25,192	25,102		(14)		(14)		25,088		(88)	(88)	1,000	07/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						154,298,776	154,471,929	155,784,070	(12,227,762)	52,288	(432,173)		(379,885)		154,300,588		(1,812)	(1,812)	3,443,053	XXX	XXX
00108W-AN-0	AMERICAN ELECTRIC POWER CO SR UNSECURED 3.450% 05/15/51		08/13/2024	SPL ID Gtd Pensions Comming l		416,551	600,000	416,551							416,551				4,658	05/15/2051	2.A Z
00130H-CH-6	The AES Corporation SR UNSECURED 5.450% 06/01/28		08/13/2024	SPL ID Gtd Pensions Comming l		1,318,978	1,300,000	1,318,978							1,318,978				12,792	06/01/2028	2.C 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	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
00176@-AA-4	AMF FLORENCE LLC ARGO-JEFFERSO SEC 3.210% 12/31/35		09/30/2024	Redemption 100.0000		1,328,031	1,328,031	1,328,031	1,328,031						1,328,031				42,749	12/31/2035	2.B PL
00184@-AA-4	AMAZONCOM INC CTL SR SEC 4.095% 06/30/39		09/30/2024	Redemption 100.0000		60,594	60,594	60,594	60,594						60,594				1,862	06/30/2039	1.D
00191#-AA-3	AMAZONCOM INC CTL CTL 4.095% 08/31/39		09/30/2024	Redemption 100.0000		65,451	65,451	65,451	65,451						65,451				2,014	08/31/2039	1.D
00206R-DJ-8	AT&T CORPORATION SR NT 4.500% 03/09/48		09/01/2024	SPL ID Gtd Pensions Commingl		982,377	1,013,000	986,481	558,826		(599)		(599)		982,377				32,016	03/09/2048	2.B FE
00206R-KB-7	AT&T CORPORATION SR NT 3.850% 06/01/60		08/13/2024	SPL ID Gtd Pensions Commingl		443,350	600,000	443,350							443,350				4,171	06/01/2060	2.B FE
00206R-MN-9	AT&T CORPORATION SR UNSECURED 3.800% 12/01/57		08/13/2024	SPL ID Gtd Pensions Commingl		728,505	1,000,000	728,505							728,505				6,861	12/01/2057	2.B Z
00225#-AA-3	AMAZONCOM INC CTL CTL 4.095% 09/30/39		09/30/2024	Redemption 100.0000		60,566	60,566	60,566	60,566						60,566				1,861	09/30/2039	1.D
00229*-AA-3	AP TUNDRA HOLDINGS SEC 4.750% 02/15/42		08/25/2024	Redemption 100.0000		829,218	829,218	829,218	829,218						829,218				39,388	02/15/2042	1.G PL
00243@-AA-3	ASF PARSNIP LP SR SECURED TL SR SECURED TL 12/21/28		09/30/2024	Redemption 100.0000		1,669,931	1,669,931	1,669,931							1,669,931				49,056	12/21/2028	1.G PL
00253X-AA-9	AMERICAN AIRLINES SR SE 5.500% 04/20/26		07/20/2024	Redemption 100.0000		1,458,333	1,458,333	1,467,969	1,463,539		(5,206)		(5,206)		1,458,333				60,602	04/20/2026	3.A FE
00287Y-DW-6	ABBVIE INC SR NT 5.400% 03/15/54		08/08/2024	DEUTSCHE BANK SECURITIES INC		253,288	250,000	249,143			13		13		249,156		4,132	4,132	6,113	03/15/2054	1.G FE
007034-AF-8	ADJUSTABLE RATE MORTGAGE TRUST 2006-2 4.556% 05/01/36		07/01/2024	Paydown		89,838	89,838	58,505	77,900		11,938		11,938		89,838				2,361	05/01/2036	5.A FM
00773H-AA-5	AERCAP GLOBAL AVIATION T CO GUARNT FRN 6.500% 06/15/45		08/13/2024	SPL ID Gtd Pensions Commingl		595,930	600,000	595,930							595,930				5,525	06/15/2045	2.C Z
00841X-AD-2	BANC OF AMERICA FUNDING CORP MTG LOAN TR 2015-2 A 3.500% 03/01/45		07/01/2024	Paydown		5,055	5,055	5,130	5,155		(100)		(100)		5,055				103	03/01/2045	1.A FE
00841X-AD-2	BANC OF AMERICA FUNDING CORP MTG LOAN TR 2015-2 A 3.500% 03/01/45		09/01/2024	Paydown		9,685	9,685	9,828	9,877		(192)		(192)		9,685				240	03/01/2045	1.A
00841Y-AD-0	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-3 C 3.477% 04/01/45		08/30/2024	Paydown		6,217	6,217	6,372	6,300		(83)		(83)		6,217				1,617	04/01/2045	1.A
00841Y-AD-0	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-3 C 3.477% 04/01/45		07/01/2024	Paydown		4,589	4,589	4,704	4,651		(62)		(62)		4,589				91	04/01/2045	1.A FE
00841Y-AD-0	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-3 C 3.477% 04/01/45		09/01/2024	Paydown		78,064	78,064	80,016	79,110		(1,046)		(1,046)		78,064				1,795	04/01/2045	1.A
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-4 C 3.500% 06/01/45		07/01/2024	Paydown		55,703	55,703	55,758	55,729		(26)		(26)		55,703				1,136	06/01/2045	1.A FE
00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-4 C 3.500% 06/01/45		09/01/2024	Paydown		117,753	117,753	117,870	117,809		(56)		(56)		117,753				2,768	06/01/2045	1.A
00842B-AC-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-5 C 3.500% 07/01/45		07/01/2024	Paydown		5,042	5,042	5,090	5,071		(29)		(29)		5,042				103	07/01/2045	1.A FE
00842B-AC-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-5 C 3.500% 07/01/45		09/01/2024	Paydown		10,251	10,251	10,349	10,310		(59)		(59)		10,251				254	07/01/2045	1.A
00842E-AC-5	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-2 C 3.500% 03/01/46		07/01/2024	Paydown		33,685	33,685	34,327	34,138		(453)		(453)		33,685				688	03/01/2046	1.A FE
00842E-AC-5	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-2 C 3.500% 03/01/46		09/01/2024	Paydown		11,530	11,530	11,750	11,685		(155)		(155)		11,530				286	03/01/2046	1.A
00842V-AC-7	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-3 C 3.500% 05/01/37		07/01/2024	Paydown		6,316	6,316	6,402	6,372		(55)		(55)		6,316				129	05/01/2037	1.A FE
00842V-AC-7	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-3 C 3.500% 05/01/37		09/01/2024	Paydown		12,588	12,588	12,758	12,698		(110)		(110)		12,588				312	05/01/2037	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
010392-FP-8	SOUTHERN COMPANY SR NT 4.300% 01/02/46		09/01/2024	SPL ID Gtd Pensions Commingl		14,917,321	15,000,000	14,900,100	14,915,644		1,677		1,677		14,917,321				750,708	01/02/2046	1.F FE
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33		09/30/2024	Various		463,630	463,630	463,630	463,630						463,630				19,069	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33		09/30/2024	Redemption 100.0000		50,990	50,990	50,990	50,990						50,990				2,396	06/30/2033	2.C PL
01400E-AC-7	ALCON FINANCE CORP GUARNT 1 3.800% 09/23/49		09/01/2024	SPL ID Gtd Pensions Commingl		207,201	200,000	208,020	207,319		(118)		(118)		207,201				7,136	09/23/2049	2.A FE
02005N-BT-6	Ally Financial Inc. SR NT 6.992% 06/13/29		08/13/2024	SPL ID Gtd Pensions Commingl		2,321,090	2,200,000	2,321,090							2,321,090				22,646	06/13/2029	2.C FE
02005N-BU-3	Ally Financial Inc. SR NT 6.848% 01/03/30		08/13/2024	SPL ID Gtd Pensions Commingl		1,579,783	1,500,000	1,579,783							1,579,783				9,416	01/03/2030	2.C FE
02007W-AB-4	ALLY AUTO RECEIVABLES TRUST SERIES 20231 CLASS A2 5.760% 11/15/26		09/15/2024	Paydown		304,990	304,990	304,970	304,975		15		15		304,990				11,731	11/15/2026	1.A FE
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		06/30/2024	Redemption 100.0000		23,886	23,886	23,886	23,886						23,886				1,672	06/30/2035	2.C FE
02151N-BA-9	COUNTRYWIDE ALT LOAN TRUST 2007-18C 6.000% 08/01/37		09/01/2024	Paydown		8,843	8,212	6,380	1,799						1,799		7,044	7,044	393	08/01/2037	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN TRUST 2007-18 6.000% 08/01/37		09/01/2024	Paydown		1,040	966	615	966						966		74	74	46	08/01/2037	1.A FM
02209S-BE-2	ALTRIA GROUP INC GUARNT 5.800% 02/14/39		08/13/2024	SPL ID Gtd Pensions Commingl		790,421	830,000	862,076							790,424				23,000	02/14/2039	2.B FE
02209S-BF-9	ALTRIA GROUP INC GUARNT 5.950% 02/14/49		08/13/2024	SPL ID Gtd Pensions Commingl		397,576	390,000	397,576							397,576				11,087	02/14/2049	2.B FE
02376L-AA-3	AMERICAN AIRLINES SR NT 3.950% 07/11/30		07/11/2024	Redemption 100.0000		6,750	6,750	6,750	6,750						6,750				267	07/11/2030	2.B FE
02379K-AA-2	AMERICAN AIRLINES SR NT 2.875% 07/11/34		08/01/2024	SEAPORT GLOBAL HOLDINGS LLC		19,250	25,000	25,000	25,000						25,000		(5,750)	(5,750)	756	07/11/2034	1.F FE
02379K-AA-2	AMERICAN AIRLINES SR NT 2.875% 07/11/34		07/11/2024	Redemption 100.0000		811,722	811,722	811,630	811,645		77		77		811,722				23,337	07/11/2034	1.F FE
02665X-AA-7	AMERICAN HOMES 4 RENT 2014-SFR3 A 3.678% 12/01/36		09/01/2024	Paydown		6,540,962	6,540,962	6,540,533	6,540,926		36		36		6,540,962				180,258	12/01/2036	1.A FE
02665X-AB-5	AMERICAN HOMES 4 RENT 2014-SFR3 B 4.201% 12/01/36		09/01/2024	Paydown		4,000,000	4,000,000	3,999,869	3,999,986		14		14		4,000,000				126,030	12/01/2036	1.A FE
02665X-AC-3	AMERICAN HOMES 4 RENT 2014-SFR3 4.596% 12/01/36		09/01/2024	Paydown		4,000,000	4,000,000	3,999,750	3,997,704		2,296		2,296		4,000,000				137,880	12/01/2036	1.A FE
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 3.467% 04/01/52		09/01/2024	Paydown		13,729	13,729	13,729	13,729						13,729				317	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4 RENT 2015-SFR2 3.732% 10/01/45		09/01/2024	Paydown		19,968	19,968	19,968	19,968						19,968				509	10/01/2045	1.A FE
02666T-AC-1	AMERICAN HOMES 4 RENT LP SR NT 2.375% 07/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		168,258	200,000	168,258							168,258				277	07/15/2031	2.B Z
02666T-AD-9	AMERICAN HOMES 4 RENT LP SR NT 3.375% 07/15/51		08/13/2024	SPL ID Gtd Pensions Commingl		365,765	531,000	365,765							365,765				1,045	07/15/2051	2.B FE
03063F-AD-6	AMERICREDIT AUTO REC TRUST 2021-1 CL 0.680% 10/19/26		07/18/2024	Call 100.0000		92,779	92,779	92,756	92,778		1		1		92,779				368	10/19/2026	1.A FE
03065U-AB-5	AmeriCredit Automobile Receiva SERIES 20232 CLASS A2A 6.190% 04/19/27		09/18/2024	Paydown		263,047	263,047	263,043	263,044		3		3		263,047				10,845	04/19/2027	1.A FE
03067B-AB-5	AmeriCredit Automobile Receiva SERIES 20231 CLASS A2A 5.840% 10/19/26		09/18/2024	Paydown		137,054	137,054	137,053	137,054						137,054				5,334	10/19/2026	1.A FE
031162-DG-2	AMGEN INC SR UNSECURED 4.400% 02/22/62		08/13/2024	SPL ID Gtd Pensions Commingl		664,839	800,000	664,839							664,839				16,036	02/22/2062	2.A 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 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
031162-DS-6	AMGEN INC SR NT 5.600% 03/02/43		08/13/2024	SPL ID Gtd Pensions Commingl		962,678	940,000	962,678							962,678				22,518	03/02/2043	2.A FE
03666H-AG-6	ANTARES HOLDINGS SR UNSECURED 6.500% 02/08/29		08/13/2024	SPL ID Gtd Pensions Commingl		2,015,212	2,000,000	2,015,212							2,015,212				64,278	02/08/2029	2.B Z
036752-AZ-6	ANTHEM INC SR NT 5.375% 06/15/34		08/06/2024	BARCLAYS CAPITAL INC		258,433	250,000	249,820			4		4		249,824		8,608	8,608	2,501	06/15/2034	2.A FE
037411-AY-1	APACHE CORPORATION SR NT 5.250% 02/01/42		08/13/2024	SPL ID Gtd Pensions Commingl		342,531	390,000	342,531							342,531				284	02/01/2042	2.C FE
03744@-AA-1	AP MOON HOLDINGS SEC 6.000% 06/30/49		07/16/2024	Redemption 100.0000		299,603	299,603	299,603							299,603				1,298	06/30/2049	1.G PL
03744@-AB-9	AP MOON HOLDINGS SUB 9.000% 06/30/49		07/16/2024	Redemption 100.0000		6,101	6,101	6,101							6,101				40	06/30/2049	1.G Z
037735-DB-0	APPALACHIAN POWER CO SR UNSECURED 5.650% 04/01/34		08/13/2024	SPL ID Gtd Pensions Commingl		414,551	400,000	414,551							414,551				8,538	04/01/2034	2.A Z
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A 3.237% 07/30/50		07/30/2024	Paydown		52,500	52,500	50,858	51,067		1,433		1,433		52,500				1,275	07/30/2050	2.C FE
04010L-BC-6	ARES CAPITAL CORP SR UNSECURED 3.200% 11/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		424,968	500,000	424,968							424,968				3,600	11/15/2031	2.C Z
04273W-AE-1	ARROW ELECTRONICS INC SR NT 5.875% 04/10/34		08/16/2024	STIFEL NICOLAUS & CO INCORP		254,071	250,000	249,925			2		2		249,927		4,144	4,144	5,226	04/10/2034	2.C FE
04273W-AE-1	ARROW ELECTRONICS INC SR NT 5.875% 04/10/34		08/13/2024	SPL ID Gtd Pensions Commingl		714,082	700,000	714,082							714,082				13,251	04/10/2034	2.C FE
04685A-3T-6	ATHENE GLOBAL FUNDING SR SECURED 144A 5.516% 03/25/27		08/13/2024	SPL ID Gtd Pensions Commingl		2,032,923	2,000,000	2,032,923							2,032,923				39,838	03/25/2027	1.E Z
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC SR SEC NT SER 3.590% 09/01/42		09/01/2024	Redemption 100.0000		185,351	185,351	185,351	185,351						185,351				6,654	09/01/2042	2.B FE
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC SR NT SER B 3.590% 09/01/42		09/01/2024	Redemption 100.0000		130,140	130,140	130,140	130,140						130,140				4,672	09/01/2042	2.B FE
04877Q-AB-0	MEADOW CRK PRJ CO & ATLN OK WD MEADOW CREEK PROJECT ATLANTIC 4.780% 12/31/37		09/30/2024	Redemption 100.0000		324,390	324,390	324,390	324,390						324,390				15,623	12/31/2037	2.C PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		09/01/2024	CORPORATE ACTION CONVERSION		78,380,836	79,445,176	78,156,303			224,533		224,533		78,380,836				1,141,260	05/24/2063	1.G PL
04940J-AB-9	ATLAS SECURTITIZED PRODUCTS FU CL A1 05/24/63		08/01/2024	Conversion		195,839,321	198,612,940	195,390,757			448,564		448,564		195,839,321				2,853,149	05/24/2063	1.G PL
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU CL A2 05/24/63		09/01/2024	CORPORATE ACTION CONVERSION		38,706,884	38,877,427	38,625,700			81,184		81,184		38,706,884				601,060	05/24/2063	1.G PL
04940J-AC-7	ATLAS SECURTITIZED PRODUCTS FU CL A2 05/24/63		08/01/2024	Conversion		96,726,318	97,193,566	96,564,250			162,068		162,068		96,726,318				1,502,651	05/24/2063	1.G PL
04941*-AA-2	ATLAS SECURTITIZED PRODUCTS FU CL A1A 05/24/63		09/19/2024	Redemption 100.0000		114,944,675	114,944,675	114,112,264			832,411		832,411		114,944,675				1,523,387	05/24/2063	1.D PL
04941*-AA-2	ATLAS SECURTITIZED PRODUCTS FU CL A1A 05/24/63		08/02/2024	Redemption 100.0000		13,938,138	13,938,138	13,829,757			108,381		108,381		13,938,138				72,475	05/24/2063	1.G PL
04941*-AB-0	ATLAS SECURTITIZED PRODUCTS FU CL A2A 05/24/63		09/19/2024	Redemption 100.0000		56,249,522	56,249,522	56,112,499			137,023		137,023		56,249,522				800,807	05/24/2063	1.D PL
04941*-AB-0	ATLAS SECURTITIZED PRODUCTS FU CL A2A 05/24/63		08/02/2024	Redemption 100.0000		6,820,791	6,820,791	6,802,544			18,246		18,246		6,820,791				38,088	05/24/2063	1.G PL
04941*-AC-8	ATLAS SECURTITIZED PRODUCTS FU CL A1B 05/24/63		09/19/2024	Redemption 100.0000		128,882,813	128,882,813	127,055,413			1,827,400		1,827,400		128,882,813				1,595,862	05/24/2063	1.G PL
04941*-AD-6	ATLAS SECURTITIZED PRODUCTS FU CL A2B 05/24/63		09/19/2024	Redemption 100.0000		63,070,313	63,070,313	62,765,564			304,748		304,748		63,070,313				838,710	05/24/2063	1.G PL
05348E-AZ-2	AVALONBAY COMMUNITIES INC SR MTN DTD 36800 3.900% 10/15/46		09/01/2024	SPL ID Gtd Pensions Commingl		9,966,253	10,000,000	9,959,500	9,965,450		803		803		9,966,253				342,333	10/15/2046	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
05493R-AA-1	BC FUNDING LLC ASSET BACKED 4.625% 12/01/38		07/15/2024	Paydown		16,794	16,794	16,794	16,794						16,794				583	12/01/2038	1.F FE
055729-AH-0	BSRT 2023-1 SEC SER 2024 7.730% 06/30/30		08/14/2024	Redemption 100.0000		264,823	264,823	264,823							264,823				8,259	06/30/2030	2.B PL
05606D-AS-7	BX Trust SERIES 2022PSB CLASS A 144A 7.548% 08/15/25		07/27/2024	Paydown		87,038	87,038	86,460	86,849		189		189		87,038				564,261	08/15/2025	1.A
05608U-AA-6	BX TRUST SERIES 2022GPA CLASS A 144A 7.262% 08/15/25		07/15/2024	Paydown		317,215	317,215	316,025	316,804		411		411		317,215				14,066	08/15/2025	1.A FE
05608U-AJ-7	BX TRUST SERIES 2022GPA CLASS B 144A 7.761% 08/15/25		07/15/2024	Paydown		198,259	198,259	197,516	198,002		258		258		198,259				9,377	08/15/2025	1.A FE
05609*-AA-2	BB&T CENTER LSE BACKED PT 4.120% 01/15/56		09/15/2024	Redemption 100.0000		2,119	2,119	2,161	2,158		(39)		(39)		2,119				58	01/15/2056	1.D PL
05611V-AC-5	BX Trust SERIES 2024XL4 CLASS B 6.874% 02/15/39		09/16/2024	Paydown		258,952	258,952	258,304			647		647		258,952				10,904	02/15/2039	1.D FE
05611V-AE-1	BX Trust SERIES 2024XL4 CLASS C 7.274% 02/15/29		09/16/2024	Paydown		84,159	84,159	83,949			210		210		84,159				3,743	02/15/2029	1.G FE
05612G-AA-1	BX Trust SERIES 2024XL5 CLASS A 6.474% 03/15/39		09/16/2024	Paydown		1,032,450	1,032,450	1,029,869			2,581		2,581		1,032,450				35,451	03/15/2039	1.A FE
05612G-AC-7	BX Trust SERIES 2024XL5 CLASS B 6.788% 03/15/39		09/16/2024	Paydown		2,064,901	2,064,901	2,059,739			5,162		5,162		2,064,901				74,062	03/15/2039	1.D FE
05612H-AA-9	BX Trust SERIES 2024CNYN CLASS A 6.525% 04/15/29		08/15/2024	Paydown		135,088	135,088	134,750			338		338		135,088				3,377	04/15/2029	1.A FE
05612H-AC-5	BX Trust SERIES 2024CNYN CLASS B 6.788% 04/15/29		08/15/2024	Paydown		135,088	135,088	134,750			338		338		135,088				3,501	04/15/2029	1.D FE
05612H-AE-1	BX Trust SERIES 2024CNYN CLASS C 7.038% 04/15/29		08/15/2024	Paydown		101,316	101,316	101,063			253		253		101,316				2,719	04/15/2029	1.G FE
058931-BD-7	BANC OF AMERICA FUNDING CORP 2006-3 5.500% 03/01/36		09/01/2024	Paydown		30,107	36,686	33,573	36,827		(6,720)		(6,720)		30,107				1,340	03/01/2036	3.C FM
05946X-EY-5	BANC OF AMERICA FUNDING CORP 2003-3 5.500% 10/01/33		09/01/2024	Paydown		18,983	18,983	18,267	18,724		259		259		18,983				698	10/01/2033	1.A FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2 5.500% 10/01/35		09/01/2024	Paydown		277,705	277,569	259,811	275,114		2,591		2,591		277,705				11,592	10/01/2035	5.A FM
059496-AY-5	Banc of America Mortgage Secur LN 2007-1 5.975% 04/01/37		09/01/2024	Paydown		68,513	78,631	59,390	74,439		(5,926)		(5,926)		68,513				3,134	04/01/2037	4.C FM
05949A-3N-8	BANC OF AMERICA MTG SECURITIES SECS -2005 5.500% 03/01/35		09/01/2024	Paydown		200,367	202,128	194,947	200,653		(286)		(286)		200,367				7,949	03/01/2035	3.C FM
05949A-DF-4	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.422% 05/01/34		09/01/2024	Paydown		3,339	3,339	3,057	3,236		103		103		3,339				127	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.422% 05/01/34		09/01/2024	Paydown		15,362	15,362	13,480	14,337		1,025		1,025		15,362				586	05/01/2034	1.A FM
05949A-H9-4	BANC OF AMERICA MTG SECURITIES SECUR 2005 4.940% 02/01/35		09/01/2024	Paydown		7,646	7,646	6,824	7,200		446		446		7,646				251	02/01/2035	1.A FM
05949A-HB-9	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.343% 06/01/34		09/01/2024	Paydown		23,522	23,522	21,008	22,086		1,436		1,436		23,522				877	06/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECURITIES SECUR 2004 5.143% 12/01/34		09/01/2024	Paydown		22,361	22,361	21,926	22,153		208		208		22,361				776	12/01/2034	1.A FM
05949Q-AT-2	BANC OF AMERICA FUNDING CORP 2006 5.750% 03/01/36		09/01/2024	Paydown		66,715	70,068	67,826	69,210		(2,495)		(2,495)		66,715				2,685	03/01/2036	4.A FM
06051G-AV-1	BANC OF AMERICA FUNDING CORP 2004-A CL 7.621% 09/01/34		09/01/2024	Paydown		226	226	228	227						226				10	09/01/2034	1.A FM
06051G-FH-7	BANK OF AMERICA CORPORATION SUB MTN DTD 8 4.200% 08/26/24		08/26/2024	Maturity		10,000,000	10,000,000	9,992,700	9,999,426		574		574		10,000,000				420,000	08/26/2024	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					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
06051G-HG-7	BANK OF AMERICA CORPORATION SR NT FRN MTN DTD 3.970% 03/05/29		08/13/2024	SPL ID Gtd Pensions Commingl		915,719	940,000	915,719							915,719				15,653	03/05/2029	1.E Z
06051G-JB-6	BANK OF AMERICA CORPORATION SR FRN 2.592% 04/29/31		08/13/2024	SPL ID Gtd Pensions Commingl		443,373	500,000	443,373							443,373				3,492	04/29/2031	1.G Z
06051G-KJ-7	BANK OF AMERICA CORPORATION SR NT 2.551% 02/04/28		07/10/2024	TRADEWEB DIRECT		140,639	150,000	150,000	150,000						150,000		(9,362)	(9,362)	3,582	02/04/2028	1.G FE
06051G-KN-8	BANK OF AMERICA CORPORATION SR NT FRN MTN DTD 5.350% 04/02/26		08/13/2024	SPL ID Gtd Pensions Commingl		300,626	300,000	300,626							300,626				1,950	04/02/2026	1.G Z
06051G-KP-3	BANK OF AMERICA CORPORATION SR FRN 4.376% 04/27/28		08/13/2024	SPL ID Gtd Pensions Commingl		1,029,328	1,040,000	1,029,328							1,029,328				12,515	04/27/2028	1.G Z
07030U-A#-9	RAISA FUNDING ABS CL C 11.735% 04/25/38		09/25/2024	Paydown		144,460	144,460	144,460	144,460						144,460				10,896	04/25/2038	3.C Z
07030U-A*-3	RAISA FUNDING ABS CL A 7.119% 04/25/38		07/31/2024	Paydown		(45,000)	(45,000)	(45,000)	(45,000)						(45,000)				21,837	04/25/2038	1.F FE
07030U-A*-3	RAISA FUNDING ABS CL A 7.119% 04/25/38		09/15/2024	Paydown		871,248	871,248	871,248	871,248						871,248				51,711	04/25/2038	1.F Z
07030U-A@-1	RAISA FUNDING ABS CL B 8.057% 04/25/38		09/25/2024	Paydown		39,273	39,273	39,273	39,273						39,273				2,120	04/25/2038	2.C Z
07030U-B*-2	RAISA FUNDING ASSET BACKED SER A2 7.801% 10/15/38		08/25/2024	Paydown		126,093	126,093	126,093							126,093				7,223	10/15/2038	1.F PL
07359B-AA-5	BEACON CONTAINER FIN II LLC 2021-1A-CL-A-144A 2.250% 10/22/46		09/20/2024	Paydown		500,000	500,000	499,782	499,827		173		173		500,000				7,500	10/22/2046	1.F FE
07384M-YZ-9	BEAR STEARNS ADJ RATE MTG ARM 2003-7 CL 9A 5.748% 10/01/33		09/01/2024	Paydown		13,117	13,117	13,265	13,132		(15)		(15)		13,117				503	10/01/2033	1.A FM
07384M-ZU-9	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 3.809% 01/01/34		09/01/2024	Paydown		1,708	1,708	1,733	1,708						1,708				44	01/01/2034	1.B FM
07384M-ZX-3	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 5.656% 01/01/34		09/01/2024	Paydown		3,225	3,225	3,211	3,224						3,225				111	01/01/2034	1.B FM
07387A-ET-8	BEAR STEARNS ADJ RATE MTG ADJ RATE MTG 2005 6.538% 10/01/35		09/01/2024	Paydown		108,702	108,702	106,519	108,271		431		431		108,702				4,288	10/01/2035	1.A FM
08891*-AA-3	BID III NOTE ISSUER LP CL A 5.000% 12/31/44		07/15/2024	Redemption 100.0000		26,476,116	26,476,116	26,476,116	20,818,554						26,476,116				2,793,495	12/31/2044	1.G PL
088929-AB-0	BGC GROUP INC SR UNSECURED 4.375% 12/15/25		08/13/2024	SPL ID Gtd Pensions Commingl		1,966,348	2,000,000	1,966,348							1,966,348				12,396	12/15/2025	2.C Z
09143#-AA-3	BISHOP HILL BISHOP HILL ENERGY LLC 3.280% 06/30/37		09/30/2024	Redemption 100.0000		381,400	381,400	381,400	381,400						381,400				12,794	06/30/2037	2.B PL
092113-AW-9	BLACK HILLS CORPORATION SR NT 6.150% 05/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		1,692,787	1,600,000	1,692,787							1,692,787				22,140	05/15/2034	2.A FE
09581J-AA-4	BLUE OWL FINANCE LLC CO GUARNT 144A 3.125% 06/10/31		08/13/2024	SPL ID Gtd Pensions Commingl		605,463	700,000	605,463							605,463				3,403	06/10/2031	2.B Z
09581J-AG-1	BLUE OWL FINANCE LLC CO GUARNT 144A 4.375% 02/15/32		08/13/2024	SPL ID Gtd Pensions Commingl		458,420	500,000	458,420							458,420				10,391	02/15/2032	2.B Z
09581J-AM-8	BLUE OWL FINANCE LLC CO GUARNT 144A 6.250% 04/18/34		08/13/2024	SPL ID Gtd Pensions Commingl		718,508	700,000	718,508							718,508				13,125	04/18/2034	2.B Z
097023-BA-2	The Boeing Company SR UNSECURED 5.875% 02/15/40		08/13/2024	SPL ID Gtd Pensions Commingl		137,101	140,000	137,101							137,101				3,907	02/15/2040	2.C Z
097023-CD-5	The Boeing Company SR NT 3.200% 03/01/29		08/13/2024	SPL ID Gtd Pensions Commingl		412,354	450,000	412,354							412,354				6,200	03/01/2029	2.C FE
097023-CP-8	The Boeing Company SR UNSECURED 3.250% 02/01/35		08/13/2024	SPL ID Gtd Pensions Commingl		432,774	540,000	432,774							432,774				244	02/01/2035	2.C Z
097023-CR-4	The Boeing Company SR NT 3.950% 08/01/59		08/13/2024	SPL ID Gtd Pensions Commingl		167,254	250,000	167,254							167,254				137	08/01/2059	2.C
097023-CU-7	The Boeing Company SR NT 5.040% 05/01/27		08/13/2024	SPL ID Gtd Pensions Commingl		373,323	375,000	373,323							373,323				4,988	05/01/2027	2.C
097023-CV-5	The Boeing Company SR UNSECURED 5.705% 05/01/40		08/13/2024	SPL ID Gtd Pensions Commingl		125,354	130,000	125,354							125,354				1,957	05/01/2040	2.C 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
097023-CW-3	The Boeing Company SR NT 5.805% 05/01/50		08/13/2024	SPL ID Gtd Pensions Commingl		473,806	500,000	473,806							473,806				7,659	05/01/2050	2.C FE
097023-CX-1	The Boeing Company SR NT 5.930% 05/01/60		08/13/2024	SPL ID Gtd Pensions Commingl		723,902	770,000	723,902							723,902				12,049	05/01/2060	2.C FE
097023-CY-9	The Boeing Company SR NT 5.150% 05/01/30		08/13/2024	SPL ID Gtd Pensions Commingl		634,101	640,000	634,101							634,101				8,698	05/01/2030	2.C FE
097023-DA-0	The Boeing Company SR UNSECURED 2.750% 02/01/26		08/13/2024	SPL ID Gtd Pensions Commingl		1,350,114	1,400,000	1,350,114							1,350,114				535	02/01/2026	2.C Z
097023-DK-8	The Boeing Company SR NT 144A 6.388% 05/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		1,681,457	1,600,000	1,681,457							1,681,457				26,972	05/01/2031	2.C FE
10623*-AA-4	BRAZOS SANDY CREEK CRK SR NT SER 200 6.540% 06/30/24		09/11/2024	Redemption 0.0000		(1,438,431)											(1,438,431)	(1,438,431)	(61,278)	06/30/2024	6. *
110122-EL-8	BRISTOL MYERS SQUIBB CO SR UNSECURED 5.650% 02/22/64		08/13/2024	SPL ID Gtd Pensions Commingl		564,200	550,000	564,200							564,200				14,156	02/22/2064	1.F Z
11135E-AA-2	BROADSTONE NET LEASE LLC SR NT 2.600% 09/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		662,412	800,000	662,412							662,412				8,147	09/15/2031	2.B FE
11259N-AA-2	BROOKFIELD CAPITAL FIN CO GUARNT 6.087% 06/14/33		08/13/2024	SPL ID Gtd Pensions Commingl		1,390,415	1,300,000	1,390,415							1,390,415				11,430	06/14/2033	1.G FE
117043-AS-8	BRUNSWICK CORPORATION/DE SR NT 0.850% 08/18/24		08/18/2024	Maturity		650,000	650,000	649,233	649,837		163		163		650,000				5,525	08/18/2024	2.B FE
120568-BD-1	BUNGE LTD FINANCE CORP CO GUARNT 4.100% 01/07/28		09/17/2024	GOLDMAN SACHS & CO		250,490	250,000	249,913							249,913		578	578	28	01/07/2028	2.A Z
12116L-AC-3	BURFORD CAPITAL GLBL FIN CO GUARNT 144A 6.875% 04/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		396,518	400,000	396,518							396,518				8,479	04/15/2030	3.C Z
12189L-BL-4	BURLINGTON NORTH SANTA FE SR NT 5.500% 03/15/55		07/23/2024	BANK OF AMERICA NA		203,388	200,000	198,940							198,940		4,448	4,448	1,436	03/15/2055	1.G FE
12434E-AA-8	BX TRUST SERIES 2021RISE CLASS A 144A 5.958% 11/16/36		09/16/2024	Paydown		3,585,218	3,585,218	3,406,517	3,585,218						3,585,218				169,582	11/16/2036	1.A
12434G-AA-3	BX Trust SERIES 2023XL3 CLASS A 6.858% 12/09/40		07/15/2024	Paydown		4,361,206	4,361,206	4,350,302	4,350,356		10,849		10,849		4,361,206				177,795	12/09/2040	1.A FE
12434G-AA-3	BX Trust SERIES 2023XL3 CLASS A 6.858% 12/09/40		09/16/2024	Paydown		1,274,015	1,274,015	1,270,830	1,270,846		3,169		3,169		1,274,015				67,504	12/09/2040	1.A
12434G-AE-5	BX Trust SERIES 2023XL3 CLASS C 7.737% 12/09/40		07/15/2024	Paydown		1,744,482	1,744,482	1,740,120	1,740,142		4,341		4,341		1,744,482				79,933	12/09/2040	1.A FE
12434G-AE-5	BX Trust SERIES 2023XL3 CLASS C 7.737% 12/09/40		09/16/2024	Paydown		509,606	509,606	508,332	508,338		1,268		1,268		509,606				30,348	12/09/2040	1.A
1248EP-CP-6	CHARTER COMM INC SR NT 4.250% 01/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		1,645,116	2,100,000	1,645,116							1,645,116				5,206	01/15/2034	3.C FE
12513G-BJ-7	CDW HOLDINGS LLC CO GUARNT 3.569% 12/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		714,900	800,000	714,900							714,900				5,155	12/01/2031	2.C Z
12530E-AA-1	CFS11 2023-1 LLC CLASS A 7.000% 03/17/42		08/15/2024	Paydown		1,225,422	1,225,422	1,225,422	1,225,422						1,225,422				53,389	03/17/2042	1.F Z
12530E-AA-1	CFS11 2023-1 LLC CLASS A 7.000% 03/17/42		09/15/2024	Paydown		510,050	510,050	510,050	510,050						510,050				26,778	03/17/2042	1.F PL
12530E-AB-9	CFS11 2023-1 LLC CLASS B 8.000% 03/17/42		08/15/2024	Paydown		463,830	463,830	463,830	463,830						463,830				26,184	03/17/2042	2.B Z
125523-AK-6	The Cigna Group GUARNT 4.900% 12/15/48		08/13/2024	SPL ID Gtd Pensions Commingl		291,916	320,000	291,916							291,916				2,221	12/15/2048	2.A FE
12556M-AB-0	CIM TRUST 2019-J1 CL 1A2 144A 3.500% 08/01/49		07/01/2024	Paydown		8,390	8,390	8,503	8,493		(102)		(102)		8,390				171	08/01/2049	1.A FE
12556M-AB-0	CIM TRUST 2019-J1 CL 1A2 144A 3.500% 08/01/49		09/01/2024	Paydown		16,481	16,481	16,703	16,682		(201)		(201)		16,481				409	08/01/2049	1.A
12558T-AA-5	CIM TRUST 2019-J2 CL A1 144A 3.500% 10/01/49		07/01/2024	Paydown		8,721	8,721	8,852	8,843		(122)		(122)		8,721				178	10/01/2049	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
12558T-AA-5	CIM TRUST 2019-J2 CL A1 144A 3.500% 10/01/49		09/01/2024	Paydown		217,930	217,930	221,199	220,967		(3,037)		(3,037)		217,930				5,419	10/01/2049	1.A
12559Y-AN-5	CIM TRUST 2020-J1 CL A13 144A 3.000% 07/01/50		07/01/2024	Paydown		16,951	16,951	17,374	17,338		(387)		(387)		16,951				297	07/01/2050	1.A FE
12559Y-AN-5	CIM TRUST 2020-J1 CL A13 144A 3.000% 07/01/50		09/01/2024	Paydown		179,351	179,351	183,834	183,450		(4,099)		(4,099)		179,351				3,901	07/01/2050	1.A
12563L-AN-7	SEACUBE CONTAINER LEASING LTD 2020-1A CL A 1 2.080% 09/18/45		09/18/2024	Paydown		990,000	990,000	989,544	990,000						990,000				13,728	09/18/2045	1.F FE
12563L-AS-6	SEACUBE CONTAINER LEASING LTD 2020-3A CL A 1 2.070% 10/18/45		09/18/2024	Paydown		625,000	625,000	624,871	624,907		93		93		625,000				8,625	10/18/2045	1.F FE
12564E-AU-6	CIM TRUST 2021-J2 CL A19 144A 2.500% 04/01/51		07/01/2024	Paydown		20,131	20,131	20,219	20,207		(75)		(75)		20,131				294	04/01/2051	1.A FE
12564E-AU-6	CIM TRUST 2021-J2 CL A19 144A 2.500% 04/01/51		09/01/2024	Paydown		127,277	127,277	127,833	127,753		(476)		(476)		127,277				2,226	04/01/2051	1.A
12564K-AU-2	CIM TRUST 2021-J1 CL A19 144A 2.500% 03/01/51		07/01/2024	Paydown		39,147	39,147	39,979	39,850		(703)		(703)		39,147				571	03/01/2051	1.A FE
12564K-AU-2	CIM TRUST 2021-J1 CL A19 144A 2.500% 03/01/51		09/01/2024	Paydown		61,210	61,210	62,511	62,310		(1,100)		(1,100)		61,210				1,076	03/01/2051	1.A
12565K-AA-5	SEACUBE CONTAINER LEASING LTD 2021-1A CL A 1 1.640% 02/18/46		09/18/2024	Paydown		439,286	439,286	439,277	439,280		6		6		439,286				4,803	02/18/2046	1.F FE
12565K-AE-7	SEACUBE CONTAINER LEASING LTD 2022-1A CL A1 144A 2.720% 01/18/47		09/18/2024	Paydown		327,120	327,120	294,293	298,095		29,025		29,025		327,120				5,932	01/18/2047	1.F FE
12566Q-AD-5	CITIMORTGAGE ALT LOAN TRUST LOAN TR -2007 6.000% 01/01/37		09/01/2024	Paydown		94,677	75,517	63,427	78,408						78,408		16,269	16,269	6,033	01/01/2037	4.C FM
12566W-AB-6	CITIMORTGAGE ALT LOAN TRUST LN TR 2007-A5 6.000% 05/01/37		09/01/2024	Paydown		41,515	45,455	34,689	8,453						8,453		33,062	33,062	1,960	05/01/2037	1.A FM
12571W-AA-1	CLI Funding LLC SERIES 20241A CLASS A 5.630% 07/20/49		09/20/2024	Paydown		601,667	601,667	601,587			80		80		601,667				4,799	07/20/2049	1.C FE
12571W-AB-9	CLI Funding LLC SERIES 20241A CLASS B 5.660% 07/20/49		09/20/2024	Paydown		174,167	174,167	174,149			17		17		174,167				1,397	07/20/2049	1.F FE
12571W-AC-7	CLI Funding LLC SERIES 20241A CLASS C 6.000% 07/20/49		09/20/2024	Paydown		95,000	95,000	94,983			17		17		95,000				792	07/20/2049	2.B FE
12592F-AE-5	COMMSCOPE HOLDING CO INC TR 2014-277 CL B 144A 3.732% 08/01/49		08/01/2024	Paydown		14,000,000	14,000,000	14,032,355	14,002,246		(2,246)		(2,246)		14,000,000				342,672	08/01/2049	1.E
12592F-AG-0	COMMSCOPE HOLDING CO INC TR 2014-277 CL C 144A 3.732% 08/01/49		08/01/2024	Paydown		33,000,000	33,000,000	32,805,448	32,986,437		13,563		13,563		33,000,000				807,728	08/01/2049	3.A
12592F-AJ-4	COMMSCOPE HOLDING CO INC TR 2014-277 CL D 144A 3.732% 08/01/49		08/01/2024	Paydown		28,000,000	28,000,000	27,097,756	27,931,020		68,980		68,980		28,000,000				685,345	08/01/2049	4.B
12637L-AL-3	CSMLT TRUST 2015-2 CL A7 144A 3.500% 08/01/45		07/01/2024	Paydown		2,936	2,936	2,951	2,945		(9)		(9)		2,936				60	08/01/2045	1.A FE
12637L-AL-3	CSMLT TRUST 2015-2 CL A7 144A 3.500% 08/01/45		09/01/2024	Paydown		6,072	6,072	6,102	6,089		(18)		(18)		6,072				151	08/01/2045	1.A
12646W-AD-6	CREDIT SUISSE MORTGAGE CAPITAL MORT 2013-IVR CL Z 144 3.395% 04/01/43		07/01/2024	Paydown		22,701	22,701	21,363	21,818		883		883		22,701				449	04/01/2043	1.A FE
12646W-AD-6	CREDIT SUISSE MORTGAGE CAPITAL MORT 2013-IVR CL Z 144 3.395% 04/01/43		09/01/2024	Paydown		40,156	40,156	37,790	38,594		1,562		1,562		40,156				964	04/01/2043	1.A
12647G-AV-0	CREDIT SUISSE MORTGAGE CAPITAL COMMMRT 2013-IVR 3.494% 07/03/43		07/01/2024	Paydown		234,921	234,921	216,057	222,307		12,614		12,614		234,921				4,792	07/03/2043	1.A FE
12647G-AV-0	CREDIT SUISSE MORTGAGE CAPITAL COMMMRT 2013-IVR 3.494% 07/03/43		09/01/2024	Paydown		113,181	113,181	104,093	107,104		6,077		6,077		113,181				2,758	07/03/2043	1.A
12649X-BK-4	CREDIT SUISSE MORTGAGE CAPITAL TR 2015-3 CL 3.500% 03/01/45		07/01/2024	Paydown		2,891	2,891	2,960	2,930		(39)		(39)		2,891				59	03/01/2045	1.A FE

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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										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
12649X-BK-4	CREDIT SUISSE MORTGAGE CAPITAL TR 2015-3 CL 3.500% 03/01/45		09/01/2024	Paydown		6,380	6,380	6,532	6,465		(85)		(85)		6,380				158	03/01/2045	1.A
126650-AQ-3	CVS CORPORATION TR PTC 144A 5.789% 01/10/26		09/10/2024	Redemption 100.0000		22,724	22,724	23,473	22,844		(120)		(120)		22,724				975	01/10/2026	2.B FE
126650-BQ-2	CVS CORPORATION TR PTC 6.943% 01/10/30		09/10/2024	Redemption 100.0000		28,860	28,860	31,342	29,759		(899)		(899)		28,860				1,336	01/10/2030	2.B FE
126650-CY-4	CVS CORPORATION SR NT 4.780% 03/25/38		08/13/2024	SPL ID Gtd Pensions Commingl		500,568	540,000	500,568							500,568				9,393	03/25/2038	2.B FE
126650-CZ-1	CVS CORPORATION SR NT 5.050% 03/25/48		09/01/2024	SPL ID Gtd Pensions Commingl		1,228,002	1,230,000	1,236,265	623,368		(1,221)		(1,221)		1,228,002				38,419	03/25/2048	2.B FE
126650-DV-9	CVS CORPORATION SR NT 5.625% 02/21/53		08/13/2024	SPL ID Gtd Pensions Commingl		1,926,703	2,000,000	1,926,703							1,926,703				51,563	02/21/2053	2.B FE
126650-DZ-0	CVS CORPORATION SR NT 5.875% 06/01/53		08/13/2024	SPL ID Gtd Pensions Commingl		1,195,923	1,200,000	1,195,923							1,195,923				12,729	06/01/2053	2.B FE
126659-AA-9	CVS CORPORATION TR PTC 144A 8.353% 07/10/31		09/10/2024	Redemption 100.0000		11,130	11,130	13,507	11,874		(744)		(744)		11,130				698	07/10/2031	2.B FE
12665V-AA-0	CVS CORPORATION TR 2014 PTC 1 4.163% 08/11/36		09/10/2024	Redemption 100.0000		210,564	210,564	210,564	210,564						210,564				7,318	08/11/2036	2.B FE
12667F-MZ-5	COUNTRYWIDE ALT LOAN TRUST T 2004-14 5.519% 08/25/34		09/25/2024	Paydown		14,272	14,272	13,005	13,529		743		743		14,272				616	08/25/2034	1.A FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 5.500% 11/01/35		07/01/2024	Paydown		7	7	7	5		2		2		7					11/01/2035	5.B FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 6.126% 05/01/34		09/01/2024	Paydown		2,670	2,670	2,620	2,661		9		9		2,670				97	05/01/2034	1.A FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 5.500% 09/01/35		09/01/2024	Paydown		11,699	11,552										11,699	11,699	433	09/01/2035	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HY 4.832% 11/01/34		09/01/2024	Paydown		14,208	14,208	13,497	13,831		377		377		14,208				442	11/01/2034	1.A FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 5.500% 06/01/35		07/01/2024	Paydown			6	3												06/01/2035	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS 2004-29 CL 5.629% 02/25/35		09/25/2024	Paydown		2,974	2,974	2,638	2,890		84		84		2,974				115	02/25/2035	1.A FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35		09/01/2024	Paydown		23,289	24,109	22,629	22,564		725		725		23,289				844	04/01/2035	4.C FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35		09/01/2024	Paydown		3,327	3,444	3,233	3,365		(38)		(38)		3,327				121	04/01/2035	5.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 5.250% 05/01/35		09/01/2024	Paydown		19,156	19,156	18,374	18,400		756		756		19,156				686	05/01/2035	4.C FM
12702*-AA-4	CVS HEALTH CTL CVS LEASE BACKED PASS-THRU PRV 3.901% 10/10/39		09/10/2024	Redemption 100.0000		164,659	164,659	164,659	164,659						164,659				4,283	10/10/2039	2.B
12703@-AA-1	CVS HEALTH CTL LEASE BACKED PASS-THRU 4.070% 01/20/41		09/20/2024	Redemption 100.0000		39,176	39,176	39,176	39,176						39,176				1,063	01/20/2041	2.B
12717@-AA-5	CVS HEALTH CTL CTL PTC 3.860% 11/10/41		09/10/2024	Redemption 100.0000		174,307	174,307	174,307	174,307						174,307				4,491	11/10/2041	2.B
12721@-AA-9	CVS HEALTH CTL CTL PTC 4.246% 01/31/40		09/15/2024	Redemption 100.0000		54,634	54,634	54,634	54,634						54,634				1,547	01/31/2040	2.B
12722@-AA-8	DUKE ENERGY CAROLINAS CTL CTL PTC 3.664% 12/31/52		09/10/2024	Redemption 100.0000		8,028	8,028	8,028	8,028						8,028				196	12/31/2052	2.B
12724*-AA-8	CTL PTTRUST FRANCISAN HEALTH CTL PASS-THRU TRUST FRANCISCAN 3.330% 03/15/47		09/15/2024	Redemption 100.0000		64,612	64,612	64,612	64,612						64,612				2,682	03/15/2047	1.D

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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										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
12725*-AA-7	SI COSTCO CTL TR COSTCO STATEN I 3.000% 03/31/40		09/15/2024	Redemption 100.0000		103,675	103,675	103,675	103,675						103,675				2,854	03/31/2040	1.E
12743*-AA-5	CGA Capital Credit Lease-Backe SER A-1 SE 3.115% 04/10/46		09/10/2024	Redemption 100.0000		206,399	206,399	206,399	206,399						206,399				4,287	04/10/2046	2.B
12752@-AA-1	CGA CAPITAL CTL SEC 3.350% 04/10/48		09/10/2024	Redemption 100.0000		25,834	25,834	25,834	25,834						25,834				577	04/10/2048	1.A
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDI INTERMEDIATE HOLDINGS LLC 5.870% 06/30/40		09/30/2024	Redemption 100.0000		342,577	342,577	342,577	342,577						342,577				20,007	06/30/2040	2.A PL
127656-A*-7	CAERUS GNB ABS I LLC Asset Backed 7.480% 04/28/40		09/28/2024	Redemption 100.0000		978,663	978,663	978,440	978,472		191		191		978,663				172,287	04/28/2040	1.G PL
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR 5.710% 01/15/32		07/15/2024	Redemption 100.0000		264,718	264,718	264,718	264,718						264,718				15,115	01/15/2032	2.B PL
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL 2.220% 09/25/45		09/25/2024	Paydown		425,000	425,000	424,904	424,945		55		55		425,000				6,290	09/25/2045	1.F FE
133131-AV-4	CAMDEN PROPERTY TRUST SR NT 3.500% 09/15/24		09/15/2024	Various		9,500,000	9,500,000	9,426,945	9,493,966		6,034		6,034		9,500,000				332,500	09/15/2024	1.G FE
133434-AC-4	Cameron LNG LLC SR SEC 144A 3.402% 01/15/38		08/13/2024	SPL ID Gtd Pensions Comming l		506,543	600,000	506,543							506,543				1,191	01/15/2038	1.F FE
133434-AD-2	Cameron LNG LLC SR SEC 144A 3.701% 01/15/39		08/13/2024	SPL ID Gtd Pensions Comming l		93,767	110,000	93,767							93,767				237	01/15/2039	1.F FE
134429-BN-8	CAMPBELL SOUP CO SR NT 5.200% 03/21/29		08/21/2024	MORGAN STANEY & CAPITAL SVCS		309,300	300,000	299,949			4		4		299,953		9,347	9,347	6,543	03/21/2029	2.B FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A CAMPUS DRV LEASE-BCKD A PTC SE 4.087% 01/15/52		09/15/2024	Redemption 100.0000		12,626	12,626	12,626	12,626						12,626				344	01/15/2052	1.A PL
138616-AK-3	CANTOR FITZGERALD LP SR 144A 4.500% 04/14/27		08/13/2024	SPL ID Gtd Pensions Comming l		789,706	800,000	789,706							789,706				11,200	04/14/2027	2.C Z
138616-AM-9	CANTOR FITZGERALD LP SR 144A 7.200% 12/12/28		08/13/2024	SPL ID Gtd Pensions Comming l		1,378,806	1,300,000	1,378,806							1,378,806				14,040	12/12/2028	2.C Z
14040H-DA-0	CAPITAL ONE FINANCIAL CORP SR NT 6.377% 06/08/34		08/13/2024	SPL ID Gtd Pensions Comming l		2,322,327	2,200,000	2,322,327							2,322,327				22,603	06/08/2034	2.A FE
14043G-AB-0	CAPITAL ONE PRIME AUTO RECEIVA SERIES 20222 CLASS A2A 3.740% 09/15/25		07/15/2024	Paydown		26,707	26,707	26,706	26,706		1		1		26,707				583	09/15/2025	1.A FE
14043K-AD-7	CAPITAL ONE PRIME AUTO RECEIVA SERIES 20231 CLASS A2 5.200% 05/15/26		09/15/2024	Paydown		274,900	274,900	274,711	274,791		108		108		274,900				9,556	05/15/2026	1.A FE
14155#-AB-6	CARDINALS BALLPARK LLC SR NT 5.770% 09/30/27		09/30/2024	Various		810,864	810,864	810,864	801,689		9,175		9,175		810,864				62,490	09/30/2027	2.A
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL 4.670% 03/15/44		09/05/2024	Call 100.0000		5,094,379	5,094,379	5,094,379	5,094,379						5,094,379				284,909	03/15/2044	1.E
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL 4.670% 03/15/44		09/15/2024	Redemption 100.0000		122,263	122,263	122,263	122,263						122,263				3,766	03/15/2044	1.E
14310F-AA-0	CARLYLE HOLDINGS FINANCE GUARNT 5.625% 03/30/43		08/13/2024	SPL ID Gtd Pensions Comming l		99,936	100,000	99,936							99,936				1,969	03/30/2043	1.G FE
14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT SER A 3.000% 08/25/33		08/09/2024	Redemption 100.0000		2,078,132	2,078,132	2,078,132	2,061,911						2,078,132					08/25/2033	2.B PL
147339-J#-3	CASCADE NATURAL GAS CORP SER C 4.260% 06/13/49		09/01/2024	SPL ID Gtd Pensions Comming l		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				244,240	06/13/2049	2.B
14888@-AA-4	CATALYST OLD RVR HYDROELEC LP CATALYST OLD RIVER HYDRO SEC 4.000% 11/30/29		09/30/2024	Redemption 100.0000		132,196	132,196	132,196	132,196						132,196				5,306	11/30/2029	2.C PL
15135B-AX-9	CENTENE ESCROW CORP SR NT 2.500% 03/01/31		08/13/2024	SPL ID Gtd Pensions Comming l		337,536	400,000	337,536							337,536				4,306	03/01/2031	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 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
15135B-AZ-4	CENTENE ESCROW CORP SR NT 2.625% 08/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		337,242	400,000	337,242							337,242				146	08/01/2031	2.C FE
15189W-AS-9	CENTERPOINT ENERGY INC SR NT 5.400% 07/01/34		07/25/2024	BARCLAYS CAPITAL INC		99,779	100,000	99,837			1		1		99,838		(59)	(59)	540	07/01/2034	1.G FE
15189Y-AD-8	CENTERPOINT ENERGY RESOU SR UNSECURED 6.250% 02/01/37		08/13/2024	SPL ID Gtd Pensions Commingl		65,572	60,000	65,572							65,572				52	02/01/2037	1.G Z
156943-AA-0	CFS11 2023-1 LLC ASSET BACKED SER A 7.280% 01/15/43		09/15/2024	Paydown		2,967,840	2,967,840	2,967,840	2,967,840						2,967,840				144,321	01/15/2043	1.F PL
156943-AB-8	CFS11 2023-1 LLC ASSET BACKED SER B 8.280% 01/15/43		09/15/2024	Redemption 100.0000		861,515	861,515	861,515	861,515						861,515				45,959	01/15/2043	2.B PL
161175-BK-9	CHARTER COMM INC SR SE 4.200% 03/15/28		08/13/2024	SPL ID Gtd Pensions Commingl		1,333,573	1,380,000	1,333,573							1,333,573				22,701	03/15/2028	2.C FE
161175-BN-3	CHARTER COMM INC SR SE 5.750% 04/01/48		08/13/2024	SPL ID Gtd Pensions Commingl		146,681	170,000	146,681							146,681				3,394	04/01/2048	2.C FE
161175-BU-7	CHARTER COMM INC SR SECURED 2.800% 04/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		504,230	600,000	504,230							504,230				5,833	04/01/2031	2.C Z
161175-BY-9	CHARTER COMM INC SR SE 3.850% 04/01/61		08/13/2024	SPL ID Gtd Pensions Commingl		121,050	200,000	121,050							121,071				2,674	04/01/2061	2.C FE
161175-BZ-6	CHARTER COMM INC SR SE 3.500% 06/01/41		08/13/2024	SPL ID Gtd Pensions Commingl		416,611	600,000	416,611							416,611				3,792	06/01/2041	2.C FE
161175-CL-6	CHARTER COMM INC SR SECURED 5.500% 04/01/63		08/13/2024	SPL ID Gtd Pensions Commingl		97,256	120,000	97,256							97,256				2,292	04/01/2063	2.C Z
161542-DF-9	CHASE FUNDING LOAN ACQ TRUST SER 200 5.500% 08/01/34		09/01/2024	Paydown		4,217	4,217	4,120	4,011		206		206		4,217				151	08/01/2034	1.A FM
161546-HS-8	CHASE FUNDING MTG LOAN TRUST 2004-1 5.638% 11/01/33		09/01/2024	Paydown		251,225	251,225	251,211	251,222		3		3		251,225				7,998	11/01/2033	1.A FM
161546-JH-0	CHASE FUNDING MTG LOAN TRUST ASSET BCKD 2 6.200% 02/02/35		09/01/2024	Paydown		155,648	155,648	152,223	155,352		295		295		155,648				5,198	02/02/2035	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49		07/01/2024	Paydown		1,001	1,001	1,013	1,009		(8)		(8)		1,001				23	04/01/2049	1.A FE
16158R-AC-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49		09/01/2024	Paydown		29,060	29,060	29,419	29,303		(243)		(243)		29,060				778	04/01/2049	1.A
16158R-AR-7	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49		07/01/2024	Paydown		300	300	302	301		(1)		(1)		300				7	04/01/2049	1.A FE
16158R-AR-7	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49		09/01/2024	Paydown		8,718	8,718	8,771	8,754		(36)		(36)		8,718				233	04/01/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49		07/01/2024	Paydown		19,580	19,580	19,800	19,787		(207)		(207)		19,580				399	07/01/2049	1.A FE
16159G-AC-3	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49		09/01/2024	Paydown		141,610	141,610	143,203	143,110		(1,500)		(1,500)		141,610				3,361	07/01/2049	1.A
16159G-AR-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49		07/01/2024	Paydown		8,648	8,648	8,713	8,697		(49)		(49)		8,648				176	07/01/2049	1.A FE
16159G-AR-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49		09/01/2024	Paydown		62,544	62,544	63,013	62,901		(357)		(357)		62,544				1,484	07/01/2049	1.A
16159W-AC-8	CHASE MORTGAGE FINANCE CORP 2019-1 CL A 3.500% 03/01/50		07/01/2024	Paydown		3,590	3,590	3,636	3,624		(33)		(33)		3,590				73	03/01/2050	1.A FE
16159W-AC-8	CHASE MORTGAGE FINANCE CORP 2019-1 CL A 3.500% 03/01/50		09/01/2024	Paydown		7,390	7,390	7,484	7,459		(69)		(69)		7,390				183	03/01/2050	1.A
16162W-KF-5	CHASE MORTGAGE FINANCE CORP 2005-S1 5.250% 05/01/35		09/01/2024	Paydown		3,435	3,435	3,368	3,411		24		24		3,435				121	05/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 20 5.500% 10/01/35		09/01/2024	Paydown		96,873	96,873	90,084	93,774		3,099		3,099		96,873				3,548	10/01/2035	1.A FM

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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
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1 5.500% 02/01/35		09/01/2024	Paydown		24,756	24,756	23,154	15,343		9,414		9,414		24,756				910	02/01/2035	1.A FM
16411Q-AQ-4	CHENIERE ENERGY PARTNERS CO GUARNT 5.950% 06/30/33		08/13/2024	SPL ID Gtd Pensions Commingl		2,296,121	2,200,000	2,296,121							2,296,121				13,090	06/30/2033	2.C Z
16411R-AL-3	Cheniere Energy Inc. SR NT 144A 5.650% 04/15/34		08/07/2024	WELLS FARGO BANK N.A.		101,881	100,000	99,789			10		10		99,799		2,082	2,082	2,182	04/15/2034	2.C FE
16411R-AL-3	Cheniere Energy Inc. SR NT 144A 5.650% 04/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		1,232,688	1,200,000	1,232,688							1,232,688				25,802	04/15/2034	2.C FE
171340-AL-6	CHURCH & DWIGHT CO INC SR NT 3.950% 08/01/47		09/01/2024	SPL ID Gtd Pensions Commingl		4,001,765	4,000,000	4,001,880	4,001,643		122		122		4,001,765				171,167	08/01/2047	2.A FE
172967-HB-0	CITIGROUP INC SUB 5.500% 09/13/25		08/13/2024	SPL ID Gtd Pensions Commingl		643,804	640,000	643,804							643,804				13,982	09/13/2025	2.B FE
172973-5D-7	CITICORPORATION MTG SECS INC 2006-1 5.500% 02/01/36		09/01/2024	Paydown		18,279	18,279	17,685	18,074		205		205		18,279				686	02/01/2036	1.A FM
172973-S8-3	CITICORPORATION MTG SECS INC SER 2005 5.500% 04/01/35		09/01/2024	Paydown		2,045	2,045	2,045	2,045						2,045				74	04/01/2035	2.B FM
172973-W3-9	CITICORPORATION MTG SECS INC SER 2005 CL 1A4 5.500% 07/01/35		09/01/2024	Paydown		404,953	404,953	391,089	400,059		4,894		4,894		404,953				15,712	07/01/2035	1.A FM
172973-X3-8	CITICORPORATION MTG SECS INC SER 2005-4 CL 3A3 5.000% 07/01/35		09/01/2024	Paydown		17,024	17,024	16,074	16,655		369		369		17,024				569	07/01/2035	1.A FM
172981-AG-7	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2006-4 C 6.000% 12/01/35		09/01/2024	Paydown		86,793	110,204	95,619	103,969						103,969		(17,176)	(17,176)	4,558	12/01/2035	2.A FM
17310A-AK-2	CITICORPORATION MTG SECS INC SECS 2006-2 5.750% 04/01/36		09/01/2024	Paydown		23,756	34,116	32,638	33,674		(9,917)		(9,917)		23,756				1,308	04/01/2036	3.A FM
17310F-AA-3	CITICORPORATION MTG SECS INC SECS INC 200 6.000% 10/01/36		09/01/2024	Paydown		154,261	168,609	169,288	174,328		(20,067)		(20,067)		154,261				6,722	10/01/2036	3.C FM
17313Q-AL-2	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2007-10 CL 4.972% 09/01/37		09/01/2024	Paydown		26,229	26,893	15,246									26,229	26,229	844	09/01/2037	1.A FM
17325F-AZ-1	CITIGROUP INC SR FRN 5.765% 09/29/25		08/13/2024	SPL ID Gtd Pensions Commingl		1,204,888	1,200,000	1,204,888							1,204,888				8,007	09/29/2025	1.E Z
17329M-BH-1	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2021-J2 CL 2.500% 07/01/51		07/01/2024	Paydown		68,951	68,951	69,247	69,230		(279)		(279)		68,951				1,006	07/01/2051	1.A FE
17329M-BH-1	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2021-J2 CL 2.500% 07/01/51		09/01/2024	Paydown		329,276	329,276	330,691	330,608		(1,332)		(1,332)		329,276				5,777	07/01/2051	1.A
17330B-DY-3	CITIGROUP MORTGAGE LOAN TRUST 2021-J3-CL-A4A 2.500% 09/01/51		07/01/2024	Paydown		139,912	139,912	140,305	140,234		(322)		(322)		139,912				2,040	09/01/2051	1.A FE
17330B-DY-3	CITIGROUP MORTGAGE LOAN TRUST 2021-J3-CL-A4A 2.500% 09/01/51		09/01/2024	Paydown		204,108	204,108	204,682	204,578		(470)		(470)		204,108				3,604	09/01/2051	1.A
174610-BF-1	CITIZENS BANK NA/RI SR NT 5.841% 01/23/30		08/13/2024	SPL ID Gtd Pensions Commingl		1,430,463	1,400,000	1,430,463							1,430,463				2,953	01/23/2030	2.A FE
174610-BG-9	CITIZENS BANK NA/RI SR NT 6.645% 04/25/35		08/13/2024	SPL ID Gtd Pensions Commingl		640,167	600,000	640,167							640,167				11,186	04/25/2035	2.A FE
191098-AP-7	COCA COLA BOTTLING CO SR NT 5.450% 06/01/34		08/19/2024	WELLS FARGO BANK N.A.		156,701	150,000	149,840			3		3		149,842		6,858	6,858	1,839	06/01/2034	2.A FE
19260M-AA-4	COINSTAR FUNDING LLC COINSTAR FUNDING 5.216% 04/25/47		07/25/2024	Paydown		111,448	111,448	112,633	112,216		(768)		(768)		111,448				4,360	04/25/2047	2.C FE
19828T-AB-2	COLUMBIA PIPELINES OPCO SR NT 144A 6.036% 11/15/33		08/13/2024	SPL ID Gtd Pensions Commingl		1,159,298	1,100,000	1,159,298							1,159,298				14,939	11/15/2033	2.A FE
19828T-AE-6	COLUMBIA PIPELINES OPCO SR NT 144A 6.497% 08/15/43		08/13/2024	SPL ID Gtd Pensions Commingl		2,383,801	2,200,000	2,383,801							2,383,801				67,894	08/15/2043	2.A FE
20271*-AA-8	CENTURION NEBRASKA CTL 4.206% 06/15/43		08/15/2024	Redemption 100.0000		18,619	18,619	18,619	18,619						18,619				490	06/15/2043	2.A

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										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
202795-HT-0	COMMONWEALTH EDISON 1ST MTG 6.450% 01/15/38		08/13/2024	SPL ID Gtd Pensions Commingl		181,568	160,000	181,568							181,568				602	01/15/2038	1.F FE
205887-CE-0	CONAGRA INC SR NT 5.400% 11/01/48		09/01/2024	SPL ID Gtd Pensions Commingl		4,977,355	5,000,000	4,974,900	4,976,914		442		442		4,977,355				225,000	11/01/2048	2.C FE
20602D-AA-9	CONCENTRIX CORP SR NT 6.650% 08/02/26		08/13/2024	SPL ID Gtd Pensions Commingl		1,949,475	1,900,000	1,949,475							1,949,475				1,404	08/02/2026	2.B FE
209111-FK-4	CONSOLIDATED EDISON CO SR NT 4.300% 12/01/56		09/01/2024	SPL ID Gtd Pensions Commingl		4,960,340	5,000,000	4,956,450	4,959,849		491		491		4,960,340				161,250	12/01/2056	1.G FE
212015-AS-0	CONTINENTAL RESOURCES INC GUARNT 4.375% 01/15/28		08/13/2024	SPL ID Gtd Pensions Commingl		382,186	390,000	382,186							382,186				995	01/15/2028	2.C FE
212015-AT-8	CONTINENTAL RESOURCES INC CO GUARNT 144A 5.750% 01/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		200,472	200,000	200,472							200,472				671	01/15/2031	2.C Z
21871X-AQ-2	COREBRIDGE FINANCIAL INC SR NT 144A 6.050% 09/15/33		08/16/2024	Tax Free Exchange		4,705,195	5,000,000	4,686,200	4,690,437		14,758		14,758		4,705,195				278,132	09/15/2033	2.A FE
21872G-AG-0	COLONY AMERICAN FINANCE LTD 2019-2 3.424% 06/01/52		09/01/2024	Paydown		439,320	439,320	439,295	439,306		14		14		439,320				14,939	06/01/2052	1.B FE
21873E-AA-7	COREVEST AMER FIN 2022-1 CL A 144A 4.744% 07/01/52		09/01/2024	Paydown		1,089,075	1,089,075	1,089,028	1,089,039		36		36		1,089,075				33,733	07/01/2052	1.A FE
21986*-AA-2	DEERFIELD GRND LEASE COR 500 SEC 3.821% 11/15/56		09/15/2024	Redemption 100.0000		3,292	3,292	3,358	3,354		(62)		(62)		3,292				84	11/15/2056	1.D PL
22100*-AA-1	CORVIAS CAMPUS SR SEC 5.300% 07/01/50		07/01/2024	Redemption 100.0000		111,900	111,900	111,900	111,900						111,900				5,931	07/01/2050	4.B
22541N-6X-2	CSFB MORTGAGE SECS CORPORATION SECS -2003 5.500% 05/01/33		09/01/2024	Paydown			267,550	236,793	141,080						141,080		(141,080)	(141,080)		05/01/2033	6. FM
22541S-W9-5	CSFB MORTGAGE SECS CORPORATION SECUR 2004 6.000% 12/01/34		09/01/2024	Paydown		5,124	5,124	4,578	4,942		182		182		5,124				205	12/01/2034	1.A FM
225458-FA-1	CSFB MORTGAGE SECS CORPORATION MTG SEC 2005-2 5.250% 03/01/35		09/01/2024	Paydown		31,507	31,507	30,081	30,773		733		733		31,507				1,103	03/01/2035	3.B FM
225470-P7-2	CREDIT SUISSE MORTGAGE CAPITAL MTG CAPITAL 2006 5.500% 04/01/36		09/01/2024	Paydown		8,910	8,910	8,015	8,910						8,910				327	04/01/2036	5.A FM
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		09/15/2024	Redemption 100.0000		115,785	115,785	115,785	115,785						115,785				2,278	03/15/2036	1.G
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		09/15/2024	Redemption 100.0000		110,775	110,775	110,775	110,775						110,775				2,179	03/15/2036	1.G
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		09/15/2024	Redemption 100.0000		134,319	134,319	134,319	134,319						134,319				2,642	03/15/2036	1.G
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		09/15/2024	Redemption 100.0000		26,324	26,324	26,324	26,324						26,324				518	03/15/2036	1.G
22944B-AU-2	CREDIT SUISSE MORTGAGE CAPITAL MTG TR 2007-5 CL 5.519% 08/25/37		09/25/2024	Paydown		162,870	165,256	124,974	114,920						114,920		47,950	47,950	6,716	08/25/2037	1.A FM
22959#-AA-9	CSOLAR IV South LLC SR SEC NT 5.371% 09/30/38		09/30/2024	Various		110,369	110,369	110,369	110,364		5		5		110,369				3,816	09/30/2038	2.A FE
22964*-AC-2	CSOLAR IV West LLC SR SECURED NOTE 3.850% 03/31/41		09/30/2024	Redemption 100.0000		244,797	244,797	244,797	244,797						244,797				9,441	03/31/2041	2.B PL
22970*-AA-8	BURLINGTN NORTH SANTA FE TR SER 2015 BNSF 4.070% 05/15/34		09/15/2024	Redemption 100.0000		190,402	190,402	190,402	190,402						190,402				5,168	05/15/2034	1.D PL
22970*-AB-6	BURLINGTN NORTH SANTA FE CTL S 3.200% 05/15/34		09/15/2024	Redemption 100.0000		64,977	64,977	65,425	65,445		(468)		(468)		64,977				693	05/15/2034	1.D
233046-AK-7	DUNKIN BRANDS INC 2019-1A CL A2II 144A 4.021% 05/20/49		08/20/2024	Paydown		12,500	12,500	12,021	12,458		42		42		12,500				377	05/20/2049	2.B FE

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										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
233046-AS-0	DUNKIN BRANDS INC 2021-1A-CL-A23 2.791% 11/20/51		08/20/2024	Paydown		50,000	50,000	50,000	50,000						50,000				1,047	11/20/2051	2.B FE
233331-BL-0	DTE ENERGY COMPANY SR NT 5.850% 06/01/34		08/13/2024	SPL ID Gtd Pensions Comming!		315,526	300,000	315,526							315,526				4,534	06/01/2034	2.B FE
23345M-AC-1	DT MIDSTREAM SR SEC 144A 4.300% 04/15/32		08/13/2024	SPL ID Gtd Pensions Comming!		465,951	500,000	465,951							465,951				6,629	04/15/2032	2.C FE
23702T-AA-7	MEDICAL CLINIC BOARD DAPHNE DAPHNE ALA MED CLINIC BRD REV 4.136% 04/15/46		09/15/2024	Redemption 100.0000		21,174	21,174	21,174	21,174						21,174				584	04/15/2046	1.G
237194-AN-5	DARDEN RESTAURANTS INC SR UNSECURED 6.300% 10/10/33		08/13/2024	SPL ID Gtd Pensions Comming!		2,128,070	2,000,000	2,128,070							2,128,070				40,600	10/10/2033	2.B Z
24703D-BF-7	DELL INC CO GUARNT 3.375% 12/15/41		08/13/2024	SPL ID Gtd Pensions Comming!		1,522,464	2,000,000	1,522,464							1,522,464				9,563	12/15/2041	2.B Z
24703T-AB-2	DELL INC SR NT 4.000% 07/15/24		07/15/2024	Maturity		1,000,000	1,000,000	1,013,740	1,003,580		(3,580)		(3,580)		1,000,000				40,000	07/15/2024	2.B FE
247361-ZZ-4	DELTA AIRLINES INC SR UNSECURED 7.375% 01/15/26		08/13/2024	SPL ID Gtd Pensions Comming!		1,734,840	1,700,000	1,734,840							1,734,840				7,314	01/15/2026	2.C Z
25179M-AL-7	DEVON ENERGY CORPORATION SR UNSECURED 5.600% 07/15/41		08/13/2024	SPL ID Gtd Pensions Comming!		596,025	620,000	596,025							596,025				2,025	07/15/2041	2.B Z
25278X-AQ-2	DIAMONDBACK ENERGY INC CO GUARNT 4.400% 03/24/51		08/13/2024	SPL ID Gtd Pensions Comming!		290,393	350,000	290,393							290,393				5,647	03/24/2051	2.B Z
25278X-AT-6	DIAMONDBACK ENERGY INC CO GUARNT 4.250% 03/15/52		08/13/2024	SPL ID Gtd Pensions Comming!		804,632	1,000,000	804,632							804,632				16,646	03/15/2052	2.C
254687-CZ-7	WALT DISNEY COMPANY GUARNT 3.700% 09/15/24		09/15/2024	Maturity		5,000,000	5,000,000	4,965,958	4,994,607		5,393		5,393		5,000,000				185,000	09/15/2024	1.G FE
254709-AT-5	DISCOVER FINANCIAL SERVICES SR NT 7.964% 11/02/34		08/13/2024	SPL ID Gtd Pensions Comming!		1,738,337	1,500,000	1,738,337							1,738,337				31,192	11/02/2034	2.B FE
25512*-AA-6	DIVERSIFIED GAS & OIL DIVERSIFIED ABS PHASE II 5.250% 09/28/28		09/28/2024	Redemption 100.0000		580,580	580,580	564,469	571,389		9,191		9,191		580,580				20,546	09/28/2028	2.B FE
255123-A*-2	Diversified ABS ASSET BACKED SER A-1 7.076% 05/31/44		09/30/2024	Paydown		182,362	182,362	182,362							182,362				2,147	05/31/2044	1.F FE
255123-A*-2	Diversified ABS ASSET BACKED SER A-1 7.076% 05/31/44		07/30/2024	Redemption 100.0000		148,804	148,804	148,804							148,804				115,635	05/31/2044	1.F FE
25512V-AA-7	Diversified ABS Phase VI LLC SERIES VI CLASS A 7.500% 11/28/39		09/28/2024	Paydown		720,260	720,260	701,326	702,838		17,422		17,422		720,260				33,660	11/28/2039	2.A FE
256141-AB-8	DOCTORS CO INTERINSURANC SUB 144A 4.500% 01/18/32		08/13/2024	SPL ID Gtd Pensions Comming!		412,868	500,000	412,868							412,868				1,125	01/18/2032	2.B Z
26208L-AD-0	DRIVEN BRANDS FUNDING LLC 2019-1A CL 4.641% 04/20/49		07/20/2024	Paydown		23,750	23,750	23,750	23,750						23,750				827	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDNG 3.981% 10/20/49		07/20/2024	Paydown		16,250	16,250	16,271	16,265		(15)		(15)		16,250				485	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDNG 3.237% 01/20/51		07/20/2024	Paydown		50,000	50,000	50,000	50,000						50,000				1,214	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING LLC 2021-1A-CL-A2-144A 2.791% 10/20/51		07/20/2024	Paydown		55,000	55,000	55,000	55,000						55,000				1,151	10/20/2051	2.C FE
26444G-AC-7	DUKE ENERGY FLORIDA SR SEC 2.538% 09/01/29		09/01/2024	Various		981,352	981,352	981,313	981,298		55		55		981,352				21,066	09/01/2029	1.A FE
268431-AA-1	Ellington Financial Mortgage T SERIES 2024RM2 CLASS A1A 5.000% 07/25/54		09/01/2024	Paydown		278,757	278,757	256,233			22,524		22,524		278,757				1,304	07/25/2054	1.A FE
26843H-AA-6	Ellington Financial Mortgage T SERIES 2024RM1 CLASS A1A 4.500% 03/25/54		08/25/2024	Paydown		630,382	630,382	559,557			70,825		70,825		630,382				10,667	03/25/2054	1.A FE
26884L-AR-0	EQUITABLE RESOURCES INC SR UNSECURED 5.750% 02/01/34		08/13/2024	SPL ID Gtd Pensions Comming!		1,419,172	1,400,000	1,419,172							1,419,172				1,118	02/01/2034	2.C Z
26884U-AD-1	EPR PROPERTIES CO GUARNT 4.500% 06/01/27		08/13/2024	SPL ID Gtd Pensions Comming!		245,073	250,000	245,073							245,073				2,031	06/01/2027	2.C 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 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
26885B-AA-8	EQT MIDSTREAM PARTNERS GU 4.000% 08/01/24		08/01/2024	Various		8,303,000	8,303,000	8,255,009	8,299,642		3,358		3,358		8,303,000				340,140	08/01/2024	3.A FE
26885B-AL-4	EQT MIDSTREAM PARTNERS SR 144A 4.750% 01/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		282,236	300,000	282,236							282,236				831	01/15/2031	3.B Z
27004@-AA-5	EAGLES STADIUM OPERATOR LLC SER A SR NT 4.580% 01/15/39		07/15/2024	Redemption 100.0000		318,894	318,894	318,894	318,894						318,894				14,605	01/15/2039	2.A PL
27004@-AB-3	EAGLES STADIUM OPERATOR LLC SR NT SER B 4.580% 01/15/39		07/15/2024	Redemption 100.0000		146,282	146,282	146,282	146,282						146,282				6,700	01/15/2039	2.A PL
27409L-AC-7	EAST OHIO GAS CO/THE SR 144A 2.000% 06/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		214,847	250,000	214,847							214,847				708	06/15/2030	1.F Z
276480-AB-6	EASTERN GAS TRAN SR UNSECURED 3.900% 11/15/49		08/13/2024	SPL ID Gtd Pensions Commingl		992,140	1,300,000	992,140							992,140				11,408	11/15/2049	1.G Z
277432-AR-1	EASTMAN CHEMICAL CO SR NT 3.800% 03/15/25		08/14/2024	Various		8,695,348	9,027,000	9,188,719	9,049,362		(16,744)		(16,744)		9,032,618				247,028	03/15/2025	2.B FE
278062-AF-1	EATON CORPORATION GUARNT 3.915% 09/15/47		09/01/2024	SPL ID Gtd Pensions Commingl		2,477,497	2,500,000	2,473,825	2,476,995		502		502		2,477,497				94,069	09/15/2047	1.G FE
283695-BQ-6	EL PASO NATURAL GAS GUARNT 144A 3.500% 02/15/32		08/13/2024	SPL ID Gtd Pensions Commingl		530,025	600,000	530,025							530,025				9,975	02/15/2032	2.B FE
28924A-AB-7	ELM TRUST 2020-4A CL A2 144A 2.286% 10/20/29		08/20/2024	Paydown		726,244	726,244	726,242	726,244		1		1		726,244				10,989	10/20/2029	1.F FE
28932M-AA-3	WISCONSIN ELECTRIC POWER SR SEC 5.209% 02/11/30		08/11/2024	Redemption 100.0000		245,584	245,584	245,584	245,584						245,584				12,792	02/11/2030	1.F FE
289338-AB-1	ELM TRUST 2020-3A CL A2 144A 2.954% 08/20/29		09/20/2024	Paydown		1,056,005	1,056,005	1,033,446	1,040,668		15,337		15,337		1,056,005				20,773	08/20/2029	1.F FE
29091#-AC-9	EMERA MAINE SR NT 4.710% 11/15/48		09/01/2024	SPL ID Gtd Pensions Commingl		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				561,275	11/15/2048	2.A
29091#-AD-7	EMERA MAINE SR NT 3.790% 12/10/49		09/01/2024	SPL ID Gtd Pensions Commingl		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				192,343	12/10/2049	2.A
29273V-AX-8	ENERGY TRANSFER EQUITY LP JR SUB FRN 8.000% 05/15/54		08/13/2024	SPL ID Gtd Pensions Commingl		3,938,754	3,700,000	3,938,754							3,938,754				66,600	05/15/2054	3.A Z
29278N-AR-4	ENERGY TRANSFER OPERATING LP SR UNSECURED 5.000% 05/15/50		08/13/2024	SPL ID Gtd Pensions Commingl		52,979	60,000	52,979							52,979				675	05/15/2050	2.B Z
29379V-BU-6	ENTERPRISE PROD PARTNERS LP GU 4.800% 02/01/49		09/01/2024	SPL ID Gtd Pensions Commingl		124,846	110,000	126,511	125,089		(243)		(243)		124,846				5,720	02/01/2049	1.G FE
29379V-BZ-5	ENTERPRISE PROD PARTNERS LP CO GUARNT 3.950% 01/31/60		08/13/2024	SPL ID Gtd Pensions Commingl		467,175	600,000	467,175							467,175				395	01/31/2060	1.G Z
29425@-AA-2	EPIC OLEFINS LP SEC 4.010% 12/31/40		09/30/2024	Various		1,373,316	1,373,316	1,373,316	1,373,316						1,373,316				95,353	12/31/2040	2.C PL
29449W-AF-4	EQUITABLE FINANCIAL LIFE SECURED 144A 1.800% 03/08/28		08/13/2024	SPL ID Gtd Pensions Commingl		181,562	200,000	181,562							181,562				1,480	03/08/2028	1.E Z
29667#-AA-7	ESPRESSO SECURITIZATION I LP 2023 8.219% 07/15/31		07/09/2024	Paydown		(974,199)	(974,199)	(974,199)	(974,199)						(974,199)					07/15/2031	1.A
29978C-AA-8	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48		07/01/2024	Paydown		12,956	12,956	12,924	12,929		27		27		12,956				265	02/01/2048	1.A FE
29978C-AA-8	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48		09/01/2024	Paydown		13,900	13,900	13,865	13,870		29		29		13,900				334	02/01/2048	1.A
29978C-AU-4	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48		07/01/2024	Paydown		4,594	4,594	4,508	4,532		62		62		4,594				94	02/01/2048	1.A FE
29978C-AU-4	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48		09/01/2024	Paydown		4,929	4,929	4,837	4,862		67		67		4,929				118	02/01/2048	1.A
30027*-AA-4	EVERGREEN NATURAL RESOURCES FUNDO, LLC 5.273% 12/15/37		09/15/2024	Paydown		507,725	507,725	507,725	507,725						507,725				19,371	12/15/2037	2.B PL
30034W-AA-4	EVERGY INC SR NT 2.450% 09/15/24		09/15/2024	Maturity		1,000,000	1,000,000	976,100	992,435		7,565		7,565		1,000,000				24,500	09/15/2024	2.B FE
30040W-AZ-1	EVERSOURCE ENERGY SR UNSECURED 5.950% 07/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		314,824	300,000	314,824							314,824				1,041	07/15/2034	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
302635-AK-3	FS KKR CAPITAL CORP SR UNSECURED 3.125% 10/12/28		08/13/2024	SPL ID Gtd Pensions Comming l		350,031	400,000	350,031							350,031				3,958	10/12/2028	2.C Z
30304@-AA-6	FG Inventory LLC 2023 4.400% 10/25/26		08/07/2024	Paydown		(390,534)	(390,534)	(390,534)	(390,534)						(390,534)					10/25/2026	1.E FE
30304@-AA-6	FG Inventory LLC 2023 4.400% 10/25/26		09/25/2024	Paydown		390,534	390,534	390,534	390,534						390,534				14,183	10/25/2026	1.E PL
30304@-AB-4	FG Inventory LLC 2023 8.706% 10/25/26		08/07/2024	Paydown		(913,311)	(913,311)	(913,311)	(913,311)						(913,311)					10/25/2026	1.E FE
30304@-AC-2	FG Inventory LLC 2023 8.850% 10/25/26		09/25/2024	Paydown															8,894	10/25/2026	1.E FE
30304B-AE-5	FREMF MORTGAGE TRUST TR 2017-K727 CL B 14 3.762% 07/01/24		07/01/2024	Paydown		9,935,000	9,935,000	9,851,039	9,928,003		6,997		6,997		9,935,000				221,707	07/01/2024	1.A FE
30304B-AG-0	FREMF MORTGAGE TRUST TR 2017-K727 CL C 14 3.712% 07/01/24		07/01/2024	Paydown		7,233,625	7,233,625	6,742,043	7,191,377		42,248		42,248		7,233,625				161,424	07/01/2024	1.A FE
30304B-AG-0	FREMF MORTGAGE TRUST TR 2017-K727 CL C 14 3.712% 07/01/24		07/01/2024	Redemption 100.0000		2,766,375	2,766,375	2,578,377	2,750,218		16,157		16,157		2,766,375				70,291	07/01/2024	1.A FE
30305G-AS-2	FREMF MORTGAGE TRUST TR 2017-K728 CL B 14 3.851% 09/01/24		09/01/2024	Paydown		900,000	900,000	885,516	898,198		1,802		1,802		900,000				23,172	09/01/2024	1.A
30305G-AU-7	FREMF MORTGAGE TRUST TR 2017-K728 CL C 14 3.851% 09/01/24		09/01/2024	Paydown		5,800,000	5,800,000	5,629,674	5,781,050		18,950		18,950		5,800,000				165,025	09/01/2024	1.A
30327H-AB-1	FNA Trust SERIES 20231A CLASS A1 144A 6.900% 04/15/38		09/15/2024	Paydown		465,609	465,609	465,608	465,608		1		1		465,609				21,010	04/15/2038	1.F FE
31425B-AA-5	FIC Funding, LLC SERIES 20241A CLASS A 5.440% 08/15/36		09/15/2024	Paydown		887,818	887,818	887,786			32		32		887,818				4,159	08/15/2036	1.A FE
31429#-AA-2	FEDEX GROUND CTL LEASE-BACKE 3.490% 10/15/35		09/15/2024	Various		252,250	252,250	252,250	252,250						252,250				6,288	10/15/2035	2.B
316773-DJ-6	FIFTH THIRD BANCORP SR FRN 6.361% 10/27/28		08/13/2024	SPL ID Gtd Pensions Comming l		520,421	500,000	520,421							520,421				8,746	10/27/2028	2.A Z
316773-DL-1	FIFTH THIRD BANCORP SR NT 5.631% 01/29/32		08/13/2024	SPL ID Gtd Pensions Comming l		1,128,570	1,100,000	1,128,570							1,128,570				1,204	01/29/2032	2.A FE
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP SR UNSECURED 4.000% 05/15/30		08/13/2024	SPL ID Gtd Pensions Comming l		280,847	300,000	280,847							280,847				2,700	05/15/2030	2.B Z
31847R-AJ-1	FIRST AMERICAN FINANCIAL CORP SR NT 5.450% 09/30/34		09/26/2024	STIFEL NICOLAUS & CO INCORP		248,493	250,000	249,183							249,183		(690)	(690)		09/30/2034	2.B Z
32051D-3G-5	FIRST HORIZON ASSET SEC ALT MORT 2004-AA 6.774% 06/01/34		09/01/2024	Paydown		17,304	17,304	15,696	16,604		701		701		17,304				773	06/01/2034	1.A FM
33767C-AD-9	FIRSTKEY MORTGAGE TRUST TR 2015-1 CL A3 1 3.500% 03/01/45		07/01/2024	Paydown		29,319	29,319	29,576	29,462		(142)		(142)		29,319				599	03/01/2045	1.A FE
33767C-AD-9	FIRSTKEY MORTGAGE TRUST TR 2015-1 CL A3 1 3.500% 03/01/45		09/01/2024	Paydown		10,480	10,480	10,571	10,531		(51)		(51)		10,480				260	03/01/2045	1.A
337738-BN-7	FISERV INC SR NT 5.150% 08/12/34		08/15/2024	JEFFERIES LLC		302,343	300,000	299,442							299,442		2,901	2,901	172	08/12/2034	2.B Z
33850R-AC-6	FLAGSTAR MORTGAGE TRUST TR 2017-2 CL A3 1 3.500% 10/01/47		07/01/2024	Paydown		1,331	1,331	1,268	1,272		59		59		1,331				27	10/01/2047	1.A FE
33850R-AC-6	FLAGSTAR MORTGAGE TRUST TR 2017-2 CL A3 1 3.500% 10/01/47		09/01/2024	Paydown		11,879	11,879	11,317	11,355		525		525		11,879				308	10/01/2047	1.A
33851H-AD-5	FLAGSTAR MORTGAGE TRUST TR 2018-2 CL A4 1 3.500% 04/01/48		07/01/2024	Paydown		586	586	571	585		1		1		586				12	04/01/2048	1.A FE
33851H-AD-5	FLAGSTAR MORTGAGE TRUST TR 2018-2 CL A4 1 3.500% 04/01/48		09/01/2024	Paydown		5,675	5,675	5,530	5,662		13		13		5,675				133	04/01/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A2 1 3.000% 08/01/50		07/01/2024	Paydown		61,905	61,905	63,646	63,508		(1,604)		(1,604)		61,905				1,083	08/01/2050	1.A FE
33851K-AC-0	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A2 1 3.000% 08/01/50		09/01/2024	Paydown		108,897	108,897	111,960	111,718		(2,821)		(2,821)		108,897				2,405	08/01/2050	1.A
33851K-AG-1	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A4 1 3.000% 08/01/50		07/01/2024	Paydown		41,270	41,270	42,147	42,078		(808)		(808)		41,270				722	08/01/2050	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 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
33851K-AG-1	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A4 1 3.000% 08/01/50		09/01/2024	Paydown		72,598	72,598	74,141	74,020		(1,421)		(1,421)		72,598				1,603	08/01/2050	1.A
33852B-AB-1	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A2 1 3.500% 12/01/49		07/01/2024	Paydown		9,657	9,657	9,777	9,769		(112)		(112)		9,657				197	12/01/2049	1.A FE
33852B-AB-1	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A2 1 3.500% 12/01/49		09/01/2024	Paydown		94,119	94,119	95,288	95,215		(1,096)		(1,096)		94,119				2,273	12/01/2049	1.A
33852B-AL-9	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A11 3.500% 12/01/49		07/01/2024	Paydown		2,563	2,563	2,580	2,575		(12)		(12)		2,563				52	12/01/2049	1.A FE
33852B-AL-9	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A11 3.500% 12/01/49		09/01/2024	Paydown		24,976	24,976	25,146	25,097		(121)		(121)		24,976				603	12/01/2049	1.A
33852D-AB-7	FLAGSTAR MORTGAGE TRUST TR 2021-1 CL A2 1 2.500% 01/08/51		07/01/2024	Paydown		77,937	77,937	80,544	80,293		(2,356)		(2,356)		77,937				1,137	01/08/2051	1.A FE
33852D-AB-7	FLAGSTAR MORTGAGE TRUST TR 2021-1 CL A2 1 2.500% 01/08/51		09/01/2024	Paydown		139,493	139,493	144,157	143,709		(4,216)		(4,216)		139,493				2,447	01/08/2051	1.A
33852F-AW-6	FLAGSTAR MORTGAGE TRUST TR 2021-4 CL A21 2.500% 05/08/51		07/01/2024	Paydown		22,690	22,690	22,874	22,845		(155)		(155)		22,690				331	05/08/2051	1.A FE
33852F-AW-6	FLAGSTAR MORTGAGE TRUST TR 2021-4 CL A21 2.500% 05/08/51		09/01/2024	Paydown		74,233	74,233	74,836	74,742		(508)		(508)		74,233				1,286	05/08/2051	1.A
33852J-AW-8	FLAGSTAR MORTGAGE TRUST 2021-7-CL-A21-144A 2.500% 08/01/51		07/01/2024	Paydown		135,965	135,965	136,963	136,779		(815)		(815)		135,965				1,983	08/01/2051	1.A FE
33852J-AW-8	FLAGSTAR MORTGAGE TRUST 2021-7-CL-A21-144A 2.500% 08/01/51		09/01/2024	Paydown		177,494	177,494	178,797	178,557		(1,064)		(1,064)		177,494				3,113	08/01/2051	1.A
33939H-AA-7	FLEX INTERMEDIATE HOLDCO SR SEC 144A 3.363% 06/30/31		08/13/2024	SPL ID Gtd Pensions Commingl		430,588	500,000	430,588							430,588				1,682	06/30/2031	2.C FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SEC 2.920% 08/15/38		08/15/2024	Various		1,567,840	1,567,840	1,567,840	1,567,840						1,567,840				45,781	08/15/2038	2.B PL
34355J-AB-4	FLOWSERVE CORPORATION SR NT 2.800% 01/15/32		07/10/2024	J P MORGAN SECURITIES INC		289,275	350,000	348,796	349,032		51		51		349,083		(59,808)	(59,808)	9,691	01/15/2032	2.C FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A 1.350% 01/10/32		09/10/2024	Paydown		1,367,542	1,367,542	1,328,343	1,359,065		8,477		8,477		1,367,542				12,216	01/10/2032	1.F FE
34486*-AA-0	NATIONAL FOOTBALL LEAGUE 2024 TRUST 3.410% 10/05/24		06/28/2024	Redemption 100.0000		1,282,051	1,282,051	1,282,051	1,282,051						1,282,051				32,424	10/05/2024	1.F FE
344928-AB-2	FORD CREDIT AUTO OWNER TRUST SERIES 2023A CLASS A2A 5.140% 03/15/26		09/15/2024	Paydown		327,835	327,835	327,621	327,708		128		128		327,835				11,279	03/15/2026	1.A FE
344930-AB-8	FORD CREDIT AUTO OWNER TRUST SERIES 2023B CLASS A2A 5.570% 06/15/26		09/15/2024	Paydown		325,852	325,852	325,818	325,828		25		25		325,852				12,123	06/15/2026	1.A FE
344940-AB-7	FORD CREDIT AUTO OWNER TRUST SERIES 2023C CLASS A2A 5.680% 09/15/26		09/15/2024	Paydown		406,246	406,246	406,288	362,873		(44)		(44)		406,246				13,962	09/15/2026	1.A FE
345397-D2-6	FORD MOTOR CO SR UNSECURED 6.950% 06/10/26		08/13/2024	SPL ID Gtd Pensions Commingl		411,673	400,000	411,673							411,673				4,324	06/10/2026	2.C Z
345397-D4-2	FORD MOTOR CO SR UNSECURED 7.200% 06/10/30		08/13/2024	SPL ID Gtd Pensions Commingl		319,162	300,000	319,162							319,162				3,360	06/10/2030	2.C Z
345397-D6-7	FORD MOTOR CO SR UNSECURED 7.122% 11/07/33		08/13/2024	SPL ID Gtd Pensions Commingl		1,698,548	1,600,000	1,698,548							1,698,548				28,171	11/07/2033	2.C Z
345397-E2-5	FORD MOTOR CO SR UNSECURED 6.050% 03/05/31		08/13/2024	SPL ID Gtd Pensions Commingl		1,016,632	1,000,000	1,016,632							1,016,632				25,376	03/05/2031	2.C Z
345397-E6-6	FORD MOTOR CO SR UNSECURED 6.125% 03/08/34		08/13/2024	SPL ID Gtd Pensions Commingl		896,839	900,000	896,839							896,839				22,663	03/08/2034	2.C Z
345397-ZW-6	FORD MOTOR CO SR UNSECURED 4.542% 08/01/26		08/13/2024	SPL ID Gtd Pensions Commingl		394,919	400,000	394,919							394,919				252	08/01/2026	2.C Z
35137L-AJ-4	21ST CENTURY FOX AMERICA INC SR NT SER WI 5.476% 01/25/39		08/13/2024	SPL ID Gtd Pensions Commingl		407,186	410,000	407,186							407,186				686	01/25/2039	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					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
35137L-AK-1	21ST CENTURY FOX AMERICA INC SR NT SER WI 5.576% 01/25/49		09/01/2024	SPL ID Gtd Pensions Commingl		197,953	160,000	202,155	198,903		(950)		(950)		197,953				9,814	01/25/2049	2.B FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD GUAR 5.450% 03/15/43		08/13/2024	SPL ID Gtd Pensions Commingl		600,476	620,000	600,476							600,476				13,234	03/15/2043	2.B FE
36143L-2H-7	GLOBAL ATLANTIC FINANCIAL GRP SECURED 144A 2.900% 01/06/32		08/13/2024	SPL ID Gtd Pensions Commingl		345,086	400,000	345,086							345,086				967	01/06/2032	1.F Z
361528-AA-0	GBX LEASING 2022 2022-1 CL A 144A 2.870% 02/20/52		09/20/2024	Paydown		290,851	290,851	284,517	285,892		4,960		4,960		290,851				5,567	02/20/2052	1.F FE
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 2.380% 06/18/46		09/18/2024	Paydown		327,066	327,066	320,269	270,621		6,782		6,782		327,066				5,085	06/18/2046	1.F FE
361841-AN-9	GAMING AND LEISURE PROP INC GUARNT 3.350% 09/01/24		09/01/2024	Maturity		1,000,000	1,000,000	987,570	996,207		3,793		3,793		1,000,000				33,500	09/01/2024	2.C FE
361841-AP-4	GAMING AND LEISURE PROP INC CO GUARNT 4.000% 01/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		658,553	700,000	658,553							658,553				1,633	01/15/2030	2.C Z
36185N-3U-2	GMAC MTG CORP LOAN TRUST LN TR 2004-AR2 C 3.733% 08/01/34		09/01/2024	Paydown		4,471	4,471	4,380	4,470		1		1		4,471				114	08/01/2034	1.A FM
36202*-AA-8	GE PROLEC TRANS SR NT 4.500% 10/15/33		07/15/2024	Call 100.0000		55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				1,856,250	10/15/2033	2.B PL
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8					81,713											81,713	81,713			1.D
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A8					105,597											105,597	105,597			1.D
36228F-4R-4	GSR MORTGAGE LOAN TRUST LOAN TR SER 2004-7 CL 5.460% 06/01/34		09/01/2024	Paydown		3,075	3,075	2,951	3,073		2		2		3,075				99	06/01/2034	1.A FM
36228F-YY-6	GSR MORTGAGE LOAN TRUST LOAN TR 2003-13 CL 1A1 6.395% 10/01/33		09/01/2024	Paydown		7,151	7,151	7,013	7,141		10		10		7,151				272	10/01/2033	1.A FM
362290-AH-1	GSR MORTGAGE LOAN TRUST LOAN TR 2007-AR1 CL 3A 3.903% 03/01/37		09/01/2024	Paydown		(18,253)	56,640	49,214							(37,996)		19,743	19,743	1,613	03/01/2037	1.A FM
362341-6R-5	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36		09/01/2024	Paydown		11,693	14,449	13,649	14,399		(2,706)		(2,706)		11,693				530	02/01/2036	5.B FM
362341-6W-4	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36		09/01/2024	Paydown		8,450	10,442	9,634	11,344						11,344		(2,894)	(2,894)	383	02/01/2036	6. FM
362341-R7-6	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35		09/01/2024	Paydown		11,970	15,016	13,997	13,155						13,155		(1,185)	(1,185)	547	12/01/2035	1.A FM
362341-R8-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35		09/01/2024	Paydown		6,546	8,202	7,964	8,016		(1,471)		(1,471)		6,546				299	12/01/2035	4.A FM
362341-RZ-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR6 CL 3A 4.809% 09/01/35		09/01/2024	Paydown		40,027	40,027	36,670	38,385		1,642		1,642		40,027				1,243	09/01/2035	1.A FM
362341-VV-8	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35		07/01/2024	Paydown		32,199	32,199	31,003	31,729		470		470		32,199				1,033	11/01/2035	1.C FM
362341-VV-8	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35		09/01/2024	Paydown		10,333	10,333	9,949	10,182		151		151		10,333				406	11/01/2035	1.D FM
36242D-H7-1	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR2 CL 2A 5.057% 04/01/35		09/01/2024	Paydown		31,517	31,517	30,970	31,218		298		298		31,517				1,064	04/01/2035	1.A FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-2 5.500% 03/01/35		09/01/2024	Paydown		87,184	87,184	81,441	86,857		326		326		87,184				3,193	03/01/2035	1.A FM
36256#-AA-9	GSRP PORTFOLIO I LLC GSRP PORTFOLIO I LLC 3.770% 12/31/44		07/04/2024	Redemption 100.0000		3	3	3	3						3				10,348	12/31/2044	2.B PL
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES 2019-PJ3 CL 3.500% 03/01/50		07/01/2024	Paydown		158,876	158,876	160,589	160,091		(1,215)		(1,215)		158,876				3,244	03/01/2050	1.A FE
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES 2019-PJ3 CL 3.500% 03/01/50		09/01/2024	Paydown		3,114	3,114	3,147	3,138		(24)		(24)		3,114				77	03/01/2050	1.A
362583-AB-2	GM Financial Securitized Term SERIES 20232 CLASS A2A 5.100% 05/18/26		09/16/2024	Paydown		97,816	97,816	97,813	97,814		2		2		97,816				3,325	05/18/2026	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
36258F-AA-7	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50		07/01/2024	Paydown		16,513	16,513	16,836	16,745		(232)		(232)		16,513				337	05/01/2050	1.A FE
36258F-AA-7	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50		09/01/2024	Paydown		57,347	57,347	58,467	58,151		(804)		(804)		57,347				1,432	05/01/2050	1.A
36258F-AD-1	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50		07/01/2024	Paydown		15,173	15,173	15,413	15,345		(172)		(172)		15,173				310	05/01/2050	1.A FE
36258F-AD-1	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50		09/01/2024	Paydown		52,694	52,694	53,526	53,291		(597)		(597)		52,694				1,316	05/01/2050	1.A
36258K-AD-0	GS MORTGAGE BACKED SECURITIES 2020-INV1 CL 2.918% 10/01/50		07/01/2024	Paydown		29,686	29,686	30,312	30,264		(578)		(578)		29,686				506	10/01/2050	1.A FE
36258K-AD-0	GS MORTGAGE BACKED SECURITIES 2020-INV1 CL 2.918% 10/01/50		09/01/2024	Paydown		122,495	122,495	125,079	124,881		(2,386)		(2,386)		122,495				2,555	10/01/2050	1.A
36258W-AS-1	GS MORTGAGE BACKED SECURITIES 2020-PJ3 CL 3.000% 10/01/50		07/01/2024	Paydown		5,456	5,456	5,557	5,531		(75)		(75)		5,456				95	10/01/2050	1.A FE
36258W-AS-1	GS MORTGAGE BACKED SECURITIES 2020-PJ3 CL 3.000% 10/01/50		09/01/2024	Paydown		29,895	29,895	30,451	30,307		(412)		(412)		29,895				659	10/01/2050	1.A
36259V-AD-5	GS MORTGAGE BACKED SECURITIES 2020-PJ4 CL 3.000% 01/01/51		07/01/2024	Paydown		130,939	130,939	134,028	133,765		(2,826)		(2,826)		130,939				2,291	01/01/2051	1.A FE
36259V-AD-5	GS MORTGAGE BACKED SECURITIES 2020-PJ4 CL 3.000% 01/01/51		09/01/2024	Paydown		49,033	49,033	50,189	50,091		(1,058)		(1,058)		49,033				1,075	01/01/2051	1.A
36260#-AA-3	GSRP PORTFOLIO II LLC SEC 3.100% 06/29/46		09/30/2024	Redemption 100.0000		1,113,480	1,113,480	1,113,480	1,113,480						1,113,480				34,607	06/29/2046	2.C PL
36261H-AD-2	GS MORTGAGE BACKED SECURITIES 2021-PJ5 CL 2.500% 10/01/51		07/01/2024	Paydown		41,225	41,225	41,457	41,436		(211)		(211)		41,225				601	10/01/2051	1.A FE
36261H-AD-2	GS MORTGAGE BACKED SECURITIES 2021-PJ5 CL 2.500% 10/01/51		09/01/2024	Paydown		61,392	61,392	61,737	61,706		(314)		(314)		61,392				1,060	10/01/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50		07/01/2024	Paydown		53,340	53,340	54,574	54,501		(1,161)		(1,161)		53,340				1,089	07/01/2050	1.A FE
36262D-AA-6	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50		09/01/2024	Paydown		80,833	80,833	82,702	82,592		(1,759)		(1,759)		80,833				1,913	07/01/2050	1.A
36262D-AD-0	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50		07/01/2024	Paydown		18,464	18,464	18,822	18,801		(337)		(337)		18,464				377	07/01/2050	1.A FE
36262D-AD-0	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50		09/01/2024	Paydown		27,981	27,981	28,523	28,491		(510)		(510)		27,981				662	07/01/2050	1.A
36262G-AB-7	GXO LOGISTICS INC SR NT SER WI 1.650% 07/15/26		08/15/2024	BANK OF AMERICA NA		281,796	300,000	299,579	299,733		65		65		299,798		(18,002)	(18,002)	5,376	07/15/2026	2.C FE
36264P-AD-1	GS MORTGAGE BACKED SECURITIES 2021-PJ4 CL A 2.500% 09/01/51		09/01/2024	Paydown		82,382	160,924	162,785	162,502		(1,578)		(1,578)		160,924		(78,542)	(78,542)	2,851	09/01/2051	1.A
36264P-AD-1	GS MORTGAGE BACKED SECURITIES 2021-PJ4 CL A 2.500% 09/01/51		07/01/2024	Paydown		65,921	65,921	66,684	66,568		(646)		(646)		65,921				961	09/01/2051	1.A FE
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SEC 2.220% 07/30/49	B	07/30/2024	Redemption 100.0000		364,752	363,983	380,205	371,522					8,683	380,974	(16,222)		(16,222)	8,085	07/30/2049	1.G PL
36266G-AA-5	GE HEALTHCARE TECH INC SR NT 4.800% 08/14/29		08/20/2024	BANK OF AMERICA NA		151,095	150,000	149,822			1		1		149,822		1,273	1,273	140	08/14/2029	2.B Z
36268G-AB-1	GM Financial Securitized Term SERIES 20241 CLASS A2A 5.120% 02/16/27		09/16/2024	Paydown		100,433	100,433	100,431			2		2		100,433				3,006	02/16/2027	1.A FE
37045X-ED-4	GENERAL MOTORS CORPORATION SR NT 6.400% 01/09/33		08/13/2024	SPL ID Gtd Pensions Commingl		952,487	900,000	952,487							952,487				4,320	01/09/2033	2.B FE
37255J-AA-0	GENTING NY LLC/GENNY CAP CAP SR NT 3.300% 02/15/26		09/25/2024	Call 94.3940		283,182	300,000	299,394	299,731		196		196		299,927				9,255	02/15/2026	3.A FE
375558-BK-8	GILEAD SCIENCES INC SR NT 4.150% 03/01/47		09/01/2024	SPL ID Gtd Pensions Commingl		4,785,559	5,000,000	4,748,500	4,781,627		3,932		3,932		4,785,559				311,250	03/01/2047	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					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
375558-CA-9	GILEAD SCIENCES INC SR NT 5.550% 10/15/53		07/30/2024	J P MORGAN SECURITIES INC		202,236	200,000	199,550	199,552		18		18		199,570		2,666	2,666	9,774	10/15/2053	2.A FE
38013J-AB-9	GM Financial Securitized Term SERIES 20231 CLASS A2A 5.190% 03/16/26		09/16/2024	Paydown		43,677	43,677	43,673	43,675		2		2		43,677				1,510	03/16/2026	1.A FE
38046U-AA-7	GOJO INDUSTRIES INC 2021-1-CL-A-144A 3.485% 08/15/41		09/15/2024	Paydown		217,758	217,758	219,936	219,698		(1,940)		(1,940)		217,758				5,060	08/15/2041	4.B PL
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A 3.750% 09/20/47		09/20/2024	Paydown		332,284	332,284	320,864	320,916		11,368		11,368		332,284				12,461	09/20/2047	1.A FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A 3.160% 09/20/47		09/20/2024	Paydown		714,435	714,435	687,597	687,751		26,684		26,684		714,435				22,576	09/20/2047	1.A FE
38141G-A9-5	GOLDMAN SACHS GROUP LP SR NT 5.851% 04/25/35		07/10/2024	GOLDMAN SACHS & CO		516,105	500,000	501,500			(330)		(330)		501,170		14,935	14,935	6,176	04/25/2035	1.F FE
38141G-VX-9	GOLDMAN SACHS GROUP LP SR FRN MTN DTD 10/28/2016 5.252% 10/28/27		08/13/2024	SPL ID Gtd Pensions Commingl		2,364,306	2,300,000	2,364,306							2,364,306				3,718	10/28/2027	1.F Z
38141G-WQ-3	GOLDMAN SACHS GROUP LP SR NT FRN 5.856% 09/29/25		09/30/2024	Call 100.0000		1,000,000	1,000,000	992,420	995,918		24,764		24,764		1,020,682		(20,682)	(20,682)	32,720	09/29/2025	2.A FE
38141G-YE-8	GOLDMAN SACHS GROUP LP SR NT SE 5.845% 09/10/24		08/12/2024	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				98,875	09/10/2024	2.A FE
38151L-AE-0	GOLDMAN SACHS BANK USA SR FRN 5.330% 03/18/27		08/13/2024	SPL ID Gtd Pensions Commingl		1,697,320	1,700,000	1,697,320							1,697,320				14,169	03/18/2027	1.E Z
38173M-AB-8	GOLUB CAPITAL BDC SR UNSECURED 2.500% 08/24/26		08/13/2024	SPL ID Gtd Pensions Commingl		374,728	400,000	374,728							374,728				4,500	08/24/2026	2.C Z
38173M-AD-4	GOLUB CAPITAL BDC SR UNSECURED 7.050% 12/05/28		08/13/2024	SPL ID Gtd Pensions Commingl		1,246,765	1,200,000	1,246,765							1,246,765				14,335	12/05/2028	2.C Z
38217D-AA-8	GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61		09/15/2024	Paydown		199,250	199,250	194,805	195,248		4,002		4,002		199,250				16,329	01/17/2061	1.A FE
38217K-AA-2	GOODGREEN TRUST 2016-1A CL A 144A 3.230% 10/15/52		09/15/2024	Paydown		58,174	58,174	58,145	58,157		17		17		58,174				1,589	10/15/2052	1.A FE
38217T-AA-3	GOODGREEN TRUST 2020-1A CL A 144A 2.630% 04/15/55		09/15/2024	Paydown		267,748	267,748	267,614	267,617		130		130		267,748				5,894	04/15/2055	1.A FE
38218J-AA-4	GOODGREEN TRUST 2022-1A CL A 144A 3.840% 10/15/56		09/15/2024	Paydown		580,720	580,720	580,525	580,560		161		161		580,720				18,459	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		09/20/2024	Paydown		230,421	230,421	230,382	230,384		36		36		230,421				2,942	07/20/2048	1.F FE
38237H-AA-5	GOODLEAP SUSTAIN HM IMP TRUST 2021-5CS-CL-A-144A 2.310% 10/20/48		09/20/2024	Paydown		122,947	122,947	122,929	122,930		17		17		122,947				1,907	10/20/2048	1.F FE
38237J-AA-1	GOODLEAP SUSTAINABLE 2022-1GS CL A 144A 2.700% 01/20/49		09/20/2024	Paydown		23,076	23,076	22,971	22,988		87		87		23,076				419	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPR SERIES 20222CS CLASS A 144A 4.000% 04/20/49		09/20/2024	Paydown		306,741	306,741	302,672	303,141		3,600		3,600		306,741				8,197	04/20/2049	1.F FE
38237T-AA-9	GoodLeap Sustainable Home Impr SERIES 20223CS CLASS A 4.950% 07/20/49		09/20/2024	Paydown		153,643	153,643	153,578	153,588		55		55		153,643				5,076	07/20/2049	1.F FE
38237V-AA-4	GoodLeap Sustainable Home Impr SERIES 20231GS CLASS A 144A 5.520% 02/22/55		09/20/2024	Paydown		126,446	126,446	126,407	126,412		34		34		126,446				4,607	02/22/2055	1.F FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144 6.254% 07/01/38		07/01/2024	Redemption 100.0000		1,271,817	1,271,817	1,271,817	1,271,817						1,271,817				79,539	07/01/2038	1.G FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144 7.233% 07/01/38		07/01/2024	Redemption 100.0000		946,350	946,350	946,350	946,350						946,350				68,450	07/01/2038	1.G FE
39813#-AA-9	GRIDFLEX GENERATION LLC GRIDFLEX GENERATION 5.210% 12/31/30		07/31/2024	Redemption 100.0000		(686,901)	(686,901)	(686,901)	(686,901)						(686,901)					12/31/2030	3.B PL
39813#-AA-9	GRIDFLEX GENERATION LLC GRIDFLEX GENERATION 5.210% 12/31/30		01/01/2024	Tax Free Exchange		21,080,852	21,080,852	21,080,852	21,080,852						21,080,852				3,051	12/31/2030	3.B PL

STATEMENT AS OF SEPTEMBER 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 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
404119-BZ-1	HCA INC SR SEC 5.250% 06/15/49		09/01/2024	SPL ID Gtd Pensions Comming l		163,965	150,000	165,330	164,164		(199)		(199)		163,965				5,600	06/15/2049	2.C FE
404119-CU-1	HCA INC CO GUARNT 5.600% 04/01/34		08/13/2024	SPL ID Gtd Pensions Comming l		1,840,354	1,800,000	1,840,354							1,840,354				45,640	04/01/2034	2.C Z
40417Q-AA-3	HERO FUNDING TRUST TR 2016-4A CL A1 3.570% 09/20/47		09/24/2024	Paydown		135,564	135,564	135,510	135,530		34		34		135,564				5,720	09/20/2047	1.A FE
40417Q-AC-9	HERO FUNDING TRUST TR 2016-4A CL A2 4.290% 09/20/47		09/24/2024	Paydown		43,730	43,730	44,812	44,402		(672)		(672)		43,730				2,217	09/20/2047	1.A FE
40494@-AA-5	HV ROOSTER LLC SENIOR TL SENIOR TL 06/28/28		09/30/2024	Redemption 100.0000		588,420	588,420	588,420	588,420						588,420				40,965	06/28/2028	1.G PL
40630@-AA-0	HALIBURTON CTL SEC 4.250% 08/15/33		09/15/2024	Redemption 100.0000		4,825	4,825	4,825	4,825						4,825				138	08/15/2033	2.A
40630@-AB-8	HALIBURTON CTL SEC 4.250% 08/15/36		09/15/2024	Redemption 100.0000		10,141	10,141	10,141	10,141						10,141				289	08/15/2036	2.A
40653*-AA-4	HAMAKUA ENERGY SR SEC 4.020% 12/31/30		09/30/2024	Redemption 100.0000		396,341	396,341	396,341	396,341						396,341				16,039	12/31/2030	4.B FE
40938*-AA-1	HAMPTON SUSTAINABLE PART I LLC SEC 3.110% 12/15/41		09/15/2024	Redemption 100.0000		98,332	98,332	98,332	98,332						98,332				2,039	12/15/2041	1.G
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A CL 3.981% 12/20/50		09/20/2024	Paydown		12,500	12,500	12,500	12,500						12,500				373	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A CL 2.865% 06/20/51		09/20/2024	Paydown		37,500	37,500	37,500	37,500						37,500				806	06/20/2051	2.B FE
411707-AM-4	CKE RESTAURANTS HOLDINGS INC SERIES 20241A CLASS A2 7.253% 03/20/54		09/20/2024	Paydown		37,500	37,500	37,500							37,500				1,247	03/20/2054	2.B FE
418751-AL-7	HAT HOLDINGS I LLC/HAT CO GUARNT 144A 8.000% 06/15/27		08/13/2024	SPL ID Gtd Pensions Comming l		1,365,343	1,300,000	1,365,343							1,365,343				14,733	06/15/2027	2.C Z
41884#-AA-9	HATCHET RIDGE HATCHET RIDGE PTC 5.950% 12/14/29		07/31/2024	Various		(7,938)	(7,938)	(7,938)	(7,657)		(281)		(281)		(7,938)				25,077	12/14/2029	3.A FE
42249#-AC-3	HEALTHPARTNERS INC HEALTHPARTNERS 4.370% 07/01/50		07/01/2024	Redemption 100.0000		31,364	31,364	31,364	31,364						31,364				1,371	07/01/2050	1.F FE
42770V-AA-9	HERO FUNDING TRUST TR 2016-1A CL A 1 4.050% 09/20/41		09/20/2024	Paydown		212,501	212,501	212,482	212,490		11		11		212,501				8,557	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TRUST TR 2016-2A CL A 1 3.750% 09/20/41		09/24/2024	Paydown		281,157	281,157	281,065	281,106		52		52		281,157				11,661	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TRUST TR 2016-3A CL A1 3.080% 09/20/42		09/20/2024	Paydown		169,650	169,650	169,636	169,642		8		8		169,650				5,167	09/20/2042	1.A FE
42771L-AC-6	HERO FUNDING TRUST TR 2017-2A CL A2 4.070% 09/20/48		09/24/2024	Paydown		67,153	67,153	68,823	68,531		(1,378)		(1,378)		67,153				3,182	09/20/2048	1.A FE
42771T-AA-3	HERO FUNDING TRUST TR 2015-3A CL A 1 4.280% 09/20/41		09/20/2024	Paydown		244,936	244,936	244,920	244,930		7		7		244,936				10,317	09/20/2041	1.A FE
42771X-AA-4	HERO FUNDING TRUST TR 2017-1A CL A1 3.710% 09/20/47		09/20/2024	Paydown		153,036	153,036	152,975	152,994		42		42		153,036				5,577	09/20/2047	1.A FE
42771X-AC-0	HERO FUNDING TRUST TR 2017-1A CL A2 4.460% 09/20/47		09/20/2024	Paydown		30,607	30,607	31,366	31,128		(520)		(520)		30,607				1,341	09/20/2047	1.A FE
42772G-AB-8	HERO FUNDING TRUST TR 2018-1A CL A2 4.670% 09/20/48		09/20/2024	Paydown		146,362	146,362	150,020	150,232		(3,870)		(3,870)		146,362				6,753	09/20/2048	1.A FE
43037*-AA-5	HIGHLAND LANDMARK PROPERTIES CTL 3.797% 01/15/57		09/15/2024	Redemption 100.0000		2,553	2,553	2,604	2,602		(48)		(48)		2,553				65	01/15/2057	1.D PL
43148#-AA-7	HILL TOP ENERGY CENTER LLC ENERGY CTR SR SEC NT 5.830% 12/31/29		07/31/2024	Various		636	636	636	636						636				61,075	12/31/2029	3.A PL
43283G-AB-8	Hilton Grand Vacations Trust SERIES 20222A CLASS B 4.740% 01/25/37		09/25/2024	Paydown		774,856	774,856	774,681	774,708		148		148		774,856				24,437	01/25/2037	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
43283Y-AB-9	Hilton Grand Vacations Trust SERIES 20241B CLASS B 5.990% 09/15/39		09/15/2024	Paydown		556,617	556,617	556,514			103		103		556,617				10,695	09/15/2039	1.F FE
43730N-AC-0	HOME PARTNERS OF AMERICA TRUST 2022-1 CL B 144A 4.330% 04/01/39		09/01/2024	Paydown		48,533	48,533	48,052	48,194		340		340		48,533				1,576	04/01/2039	1.D FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST 2022-1 CL C 144A 4.480% 04/01/39		09/01/2024	Paydown		37,424	37,424	37,055	37,163		261		261		37,424				1,257	04/01/2039	1.G FE
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.157% 09/01/39		07/01/2024	Paydown		9,878	9,878	9,878	9,878						9,878				182	09/01/2039	1.A FE
43731Q-AE-8	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.256% 09/01/39		07/01/2024	Paydown		2,842	2,842	2,842	2,842						2,842				54	09/01/2039	1.C FE
43731Q-AG-3	HOME PARTNERS OF AMERICA TRUST TR 2019-1 3.406% 09/01/39		07/01/2024	Paydown		2,963	2,963	2,963	2,963						2,963				59	09/01/2039	1.F FE
43732V-AE-6	HOME PARTNERS OF AMERICA TRUST TR-2021-2-CL 2.652% 12/01/26		09/01/2024	Paydown		3,042	3,042	3,042	3,042						3,042				60	12/01/2026	1.G FE
43739E-AJ-6	HOMEBANC MORTGAGE TRUST TR 2004-2 CL A1 5.709% 12/25/34		09/25/2024	Paydown		50,661	50,661	45,468	47,828		2,833		2,833		50,661				1,899	12/25/2034	1.A FM
43815P-AC-3	Honda Auto Receivables Owner T SERIES 20222 CLASS A3 3.730% 07/20/26		09/18/2024	Paydown		94,839	94,839	92,657	93,162		1,677		1,677		94,839				2,359	07/20/2026	1.A FE
44107T-AZ-9	HOST HOTELS & RESORTS LP SR NT SER I 3.500% 09/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		641,182	700,000	641,182							641,182				9,596	09/15/2030	2.C
44107T-BA-3	HOST HOTELS & RESORTS LP SR NT 2.900% 12/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		1,123,431	1,300,000	1,123,431							1,123,431				5,341	12/15/2031	2.C FE
44416*-AB-2	Hudson Transmission Partners SR SE 4.420% 05/31/33		08/31/2024	Various		335,503	335,503	335,503	335,504		(1)		(1)		335,503				11,239	05/31/2033	1.G PL
44416*-AE-6	Hudson Transmission Partners SR SE 4.440% 11/30/32		08/31/2024	Redemption 100.0000		14,076	14,076	14,076	14,076						14,076				628	11/30/2032	1.G PL
44416*-AF-3	Hudson Transmission Partners SR SE 4.440% 11/30/32		08/31/2024	Redemption 100.0000		10,742	10,742	10,742	10,742						10,742				479	11/30/2032	1.G PL
44416*-AG-1	Hudson Transmission Partners SR SEC SER 3 4.440% 11/30/32		08/31/2024	Redemption 100.0000		61,611	61,611	61,611	61,611						61,611				2,749	11/30/2032	1.G PL
444859-AZ-5	HUMANA INC SR NT 8.150% 06/15/38		08/13/2024	SPL ID Gtd Pensions Commingl		136,183	110,000	136,183							136,183				1,270	06/15/2038	2.B FE
448579-AR-3	HYATT HOTELS CORPORATION SR NT 5.250% 06/30/29		08/12/2024	WELLS FARGO BANK N.A.		253,090	250,000	248,740			32		32		248,772		4,318	4,318	2,042	06/30/2029	2.C FE
44891A-BY-2	HYUNDAI MOTOR CO SR NT 1.000% 09/17/24		09/17/2024	Maturity		750,000	750,000	748,650	749,676		324		324		750,000				7,500	09/17/2024	1.G FE
45254N-HS-9	IMPAC CMB TRUST TR 2004-4 CL 1A1 5.609% 09/25/34		09/25/2024	Paydown		19,854	19,854	17,819	19,477		377		377		19,854				806	09/25/2034	1.A FM
45254N-ML-8	IMPAC CMB TRUST TR 2005-1 CL 1A1 5.489% 04/25/35		09/25/2024	Paydown		138,738	138,738	122,944	130,061		8,677		8,677		138,738				5,236	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TRUST TR 2005-2 CL 1A1 5.489% 04/25/35		09/25/2024	Paydown		131,521	131,521	118,629	121,439		10,082		10,082		131,521				5,211	04/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TRUST TR 2005-5 CL A1 5.289% 08/25/35		09/25/2024	Paydown		48,407	48,407	40,118	43,412		4,995		4,995		48,407				1,805	08/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TRUST TR 2005-5 CL A1 5.289% 08/25/35		07/31/2024	Paydown		(13,530)	(13,530)	(11,213)	(12,203)		(1,327)		(1,327)		(13,530)				300	08/25/2035	1.A FM
45255@-AD-7	IMPACT COMMUNITY CAPITAL LLC PROMIS 0.142% 07/25/31		04/25/2024	Redemption 100.0000		23,713	23,713	8,532	7,508						7,508		16,206	16,206		07/25/2031	5.B GI
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A 5.314% 01/01/51		09/01/2024	Paydown		841,580	841,580	841,580	841,580						841,580				28,790	01/01/2051	1.A FM
45661H-AE-7	INDYMAC INDX MTG LOAN TRUST MTG LOAN TR -2006 4.116% 09/01/36		09/01/2024	Paydown		44,135	39,972	34,390	29,992						29,992		14,143	14,143	1,346	09/01/2036	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
45661H-AN-7	INDYMAC INDX MTG LOAN TRUST MTG LN TR 2006-AR 3.814% 09/01/36		09/01/2024	Paydown		40,649	40,530	31,274	25,763						25,763		14,886	14,886	1,191	09/01/2036	1.A FM
45661H-AN-7	INDYMAC INDX MTG LOAN TRUST MTG LN TR 2006-AR 3.814% 09/01/36		08/14/2024	Paydown			(7)	(5)	(5)						(5)		5	5	133	09/01/2036	1.A FM
45687V-AG-1	INGERSOLL RAND INC SR NT 5.700% 06/15/54		07/25/2024	BARCLAYS CAPITAL INC		100,924	100,000	99,591			3		3		99,594		1,330	1,330	1,203	06/15/2054	2.B FE
46591F-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2019-5 CL A3 4.000% 11/01/49		07/01/2024	Paydown		24,474	24,474	25,025	24,992		(517)		(517)		24,474				571	11/01/2049	1.A FE
46591F-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2019-5 CL A3 4.000% 11/01/49		09/01/2024	Paydown		4,374	4,374	4,473	4,467		(92)		(92)		4,374				124	11/01/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2019-8 CL A3 3.500% 03/01/50		07/01/2024	Paydown		21,784	21,784	22,067	22,050		(266)		(266)		21,784				445	03/01/2050	1.A FE
46591K-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2019-8 CL A3 3.500% 03/01/50		09/01/2024	Paydown		30,171	30,171	30,562	30,539		(368)		(368)		30,171				717	03/01/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A3 3.500% 07/01/50		07/01/2024	Paydown		27,051	27,051	27,689	27,650		(600)		(600)		27,051				552	07/01/2050	1.A FE
46591T-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A3 3.500% 07/01/50		09/01/2024	Paydown		35,681	35,681	36,522	36,471		(791)		(791)		35,681				907	07/01/2050	1.A
46591T-BG-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A15 3.500% 07/01/50		07/01/2024	Paydown		15,941	15,941	16,267	16,247		(307)		(307)		15,941				325	07/01/2050	1.A FE
46591T-BG-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A15 3.500% 07/01/50		09/01/2024	Paydown		21,026	21,026	21,456	21,430		(404)		(404)		21,026				534	07/01/2050	1.A
46591V-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV CL A 3.500% 08/01/50		07/01/2024	Paydown		11,209	11,209	11,518	11,431		(222)		(222)		11,209				229	08/01/2050	1.A FE
46591V-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV CL A 3.500% 08/01/50		09/01/2024	Paydown		24,903	24,903	25,588	25,396		(493)		(493)		24,903				618	08/01/2050	1.A
46591X-BT-1	JP MORGAN MORTGAGE TRUST MTG TR 2020-7 CL A15 3.000% 01/01/51		07/01/2024	Paydown		12,917	12,917	13,220	13,193		(275)		(275)		12,917				226	01/01/2051	1.A FE
46591X-BT-1	JP MORGAN MORTGAGE TRUST MTG TR 2020-7 CL A15 3.000% 01/01/51		09/01/2024	Paydown		107,637	107,637	110,159	109,932		(2,295)		(2,295)		107,637				2,262	01/01/2051	1.A
46592K-BL-5	JP MORGAN MORTGAGE TRUST MTG TR 2021-3 CL A15 2.500% 07/01/51		07/01/2024	Paydown		68,496	68,496	70,337	70,256		(1,760)		(1,760)		68,496				999	07/01/2051	1.A FE
46592K-BL-5	JP MORGAN MORTGAGE TRUST MTG TR 2021-3 CL A15 2.500% 07/01/51		09/01/2024	Paydown		126,837	126,837	130,246	130,097		(3,260)		(3,260)		126,837				2,261	07/01/2051	1.A
46592T-BP-7	JP MORGAN MORTGAGE TRUST MTG TR 2021-8 CL A15 2.500% 12/01/51		07/01/2024	Paydown		36,627	36,627	36,850	36,821		(195)		(195)		36,627				534	12/01/2051	1.A FE
46592T-BP-7	JP MORGAN MORTGAGE TRUST MTG TR 2021-8 CL A15 2.500% 12/01/51		09/01/2024	Paydown		57,992	57,992	58,346	58,300		(308)		(308)		57,992				1,026	12/01/2051	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST 2021-12-CL-A15 2.500% 02/01/52		07/01/2024	Paydown		94,291	94,291	94,350	94,337		(46)		(46)		94,291				1,375	02/01/2052	1.A FE
46592W-BP-0	JP MORGAN MORTGAGE TRUST 2021-12-CL-A15 2.500% 02/01/52		09/01/2024	Paydown		97,593	97,593	97,654	97,640		(47)		(47)		97,593				1,747	02/01/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST 2021-13-CL-A15 2.500% 04/01/52		07/01/2024	Paydown		81,714	81,714	81,344	81,428		286		286		81,714				1,192	04/01/2052	1.A FE
46592X-BP-8	JP MORGAN MORTGAGE TRUST 2021-13-CL-A15 2.500% 04/01/52		09/01/2024	Paydown		251,028	251,028	249,891	250,149		880		880		251,028				4,374	04/01/2052	1.A
466247-A2-9	JP MORGAN MORTGAGE TRUST MTG TR 2005-S3 CL 1A 5.500% 01/01/36		09/01/2024	Paydown		3,072	3,072	2,853	942						942		2,130	2,130	118	01/01/2036	1.A FM
466247-VG-5	JP MORGAN MORTGAGE TRUST MTG TRUST 2005-S2 CL 5.500% 09/01/35		09/01/2024	Paydown		39,610	37,976	36,525	36,630		2,980		2,980		39,610				1,904	09/01/2035	5.A FM
46625H-JY-7	JP MORGAN CHASE BANK NA SUB 3.875% 09/10/24		09/10/2024	Maturity		5,000,000	5,000,000	4,973,750	4,997,840		2,160		2,160		5,000,000				193,750	09/10/2024	1.G FE
46628B-BJ-8	JP MORGAN MORTGAGE TRUST MTG TR 2006-A6 CL 3A 5.074% 10/01/36		09/01/2024	Paydown		11,445	11,445	11,256	12,820		(1,376)		(1,376)		11,445				357	10/01/2036	1.A FM

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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
466302-AJ-5	JP MORGAN ALT LOAN TRUST ALT LOAN TR 2006-S4 6.210% 12/01/36		09/01/2024	Paydown		4,378	6,783				1,317		1,317		1,317		3,062	3,062	176	12/01/2036	1.A FM
46630G-AX-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 6A 5.565% 07/01/35		09/01/2024	Paydown		39,762	39,762	36,333	37,989		1,773		1,773		39,762				1,207	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.634% 07/01/35		09/01/2024	Paydown		15,273	15,273	12,735	14,441		833		833		15,273				554	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.634% 07/01/35		09/01/2024	Paydown		29,313	29,313	28,800	29,495		(182)		(182)		29,313				1,064	07/01/2035	3.B FM
46630P-AR-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A2 CL 3A 4.842% 04/01/37		09/01/2024	Paydown		35,320	35,320	31,010	21,596						21,596		13,724	13,724	1,104	04/01/2037	1.A FM
46631J-AP-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A4 CL 3A 5.460% 06/01/37		09/01/2024	Paydown		39,968	39,968	31,791	12,440						12,440		27,528	27,528	1,164	06/01/2037	1.A FM
466365-AC-7	JACK IN THE BOX SERIES 20191A CLASS A23 4.970% 08/25/49		08/25/2024	Paydown		47,150	47,150	44,037			3,113		3,113		47,150				1,172	08/25/2049	2.B FE
466365-AD-5	JACK IN THE BOX 2022-1A CL A2I 144A 3.445% 02/26/52		08/25/2024	Paydown		211,400	211,400	207,232	150,000		4,168		4,168		211,400				5,266	02/26/2052	2.B FE
466365-AE-3	JACK IN THE BOX 2022-1A CL A2II 144A 4.136% 02/26/52		08/25/2024	Paydown		50,000	50,000	50,000	50,000						50,000				1,551	02/26/2052	2.B FE
46641C-BA-8	JP MORGAN MORTGAGE TRUST MTG TR 2014-1 CL 2A7 3.500% 01/01/44		07/01/2024	Paydown		18,946	18,946	14,767	16,517		2,430		2,430		18,946				387	01/01/2044	1.A FE
46641C-BA-8	JP MORGAN MORTGAGE TRUST MTG TR 2014-1 CL 2A7 3.500% 01/01/44		09/01/2024	Paydown		40,497	40,497	31,564	35,304		5,193		5,193		40,497				1,005	01/01/2044	1.A
46646B-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2016-1 CL A3 3.500% 05/01/46		07/01/2024	Paydown		2,966	2,966	3,041	3,093		(127)		(127)		2,966				61	05/01/2046	1.A FE
46646B-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2016-1 CL A3 3.500% 05/01/46		09/01/2024	Paydown		4,391	4,391	4,502	4,579		(188)		(188)		4,391				110	05/01/2046	1.A
46647P-BE-5	JP MORGAN CHASE BANK NA SR FRN 2.739% 10/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		90,859	100,000	90,859							90,859				845	10/15/2030	1.E Z
46647P-EG-7	JP MORGAN CHASE BANK NA SR NT 5.581% 04/22/30		07/10/2024	J P MORGAN SECURITIES INC		408,572	400,000	400,000							400,000		8,572	8,572	4,899	04/22/2030	1.E FE
46648C-AB-0	JP MORGAN MORTGAGE TRUST MTG TR 2017-1 CL A2 3.448% 01/01/47		07/01/2024	Paydown		7,878	7,878	7,929	7,917		(40)		(40)		7,878				159	01/01/2047	1.A FE
46648C-AB-0	JP MORGAN MORTGAGE TRUST MTG TR 2017-1 CL A2 3.448% 01/01/47		09/01/2024	Paydown		45,877	45,877	46,178	46,108		(231)		(231)		45,877				1,107	01/01/2047	1.A
46648H-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2017-2 CL A3 3.500% 05/01/47		07/01/2024	Paydown		15,672	15,672	15,942	15,878		(206)		(206)		15,672				320	05/01/2047	1.A FE
46648H-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2017-2 CL A3 3.500% 05/01/47		09/01/2024	Paydown		27,962	27,962	28,445	28,330		(368)		(368)		27,962				687	05/01/2047	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST MTG TR 2018-9 CL A3 4.000% 09/01/40		07/01/2024	Paydown		1,131	1,131	1,122	1,125		6		6		1,131				26	09/01/2040	1.A FE
46649Y-AC-9	JP MORGAN MORTGAGE TRUST MTG TR 2018-9 CL A3 4.000% 09/01/40		09/01/2024	Paydown		2,046	2,046	2,031	2,035		11		11		2,046				58	09/01/2040	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2019-1 CL A3 4.000% 05/01/49		07/01/2024	Paydown		28,983	28,983	28,906	28,923		60		60		28,983				795	05/01/2049	1.A FE
46650H-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2019-1 CL A3 4.000% 05/01/49		09/01/2024	Paydown		34,910	34,910	34,817	34,838		72		72		34,910				1,174	05/01/2049	1.A
46650J-AK-0	JP MORGAN MORTGAGE TRUST MTG TR 2018-6 CL 1A1 3.500% 12/01/48		07/01/2024	Paydown		17,278	17,278	16,738	16,768		511		511		17,278				353	12/01/2048	1.A FE
46650J-AK-0	JP MORGAN MORTGAGE TRUST MTG TR 2018-6 CL 1A1 3.500% 12/01/48		09/01/2024	Paydown		48,138	48,138	46,633	46,715		1,423		1,423		48,138				1,135	12/01/2048	1.A
46650M-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2018-8 CL A3 4.000% 01/01/49		07/01/2024	Paydown		3,365	3,365	3,310	3,314		52		52		3,365				79	01/01/2049	1.A FE

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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
46650M-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2018-8 CL A3 4.000% 01/01/49		09/01/2024	Paydown		29,509	29,509	29,027	29,055		454		454		29,509				873	01/01/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A3 3.990% 08/01/49		07/01/2024	Paydown		418	418	423	422		(4)		(4)		418				10	08/01/2049	1.A FE
46650T-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A3 3.990% 08/01/49		09/01/2024	Paydown		918	918	930	927		(9)		(9)		918				26	08/01/2049	1.A
46650T-AQ-5	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A15 3.990% 08/01/49		07/01/2024	Paydown		221	221	222	222		(1)		(1)		221				5	08/01/2049	1.A FE
46650T-AQ-5	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A15 3.990% 08/01/49		09/01/2024	Paydown		485	485	488	488		(2)		(2)		485				14	08/01/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A3 3.500% 12/01/49		07/01/2024	Paydown		54,408	54,408	55,258	55,222		(815)		(815)		54,408				1,110	12/01/2049	1.A FE
46651B-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A3 3.500% 12/01/49		09/01/2024	Paydown		195,494	195,494	198,548	198,422		(2,928)		(2,928)		195,494				4,821	12/01/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A15 3.500% 12/01/49		07/01/2024	Paydown		19,290	19,290	19,507	19,475		(185)		(185)		19,290				394	12/01/2049	1.A FE
46651B-AR-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A15 3.500% 12/01/49		09/01/2024	Paydown		69,311	69,311	70,092	69,977		(666)		(666)		69,311				1,709	12/01/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A3 3.473% 02/01/50		07/01/2024	Paydown		9,240	9,240	9,355	9,348		(108)		(108)		9,240				187	02/01/2050	1.A FE
46651G-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A3 3.473% 02/01/50		09/01/2024	Paydown		128,670	128,670	130,279	130,174		(1,504)		(1,504)		128,670				3,329	02/01/2050	1.A
46651G-AR-0	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A15 3.473% 02/01/50		07/01/2024	Paydown		2,190	2,190	2,208	2,203		(13)		(13)		2,190				45	02/01/2050	1.A FE
46651G-AR-0	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A15 3.473% 02/01/50		09/01/2024	Paydown		30,501	30,501	30,749	30,679		(178)		(178)		30,501				790	02/01/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-LTV CL A 3.500% 03/01/50		07/01/2024	Paydown		18,329	18,329	18,572	18,435		(106)		(106)		18,329				374	03/01/2050	1.A FE
46651H-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-LTV CL A 3.500% 03/01/50		09/01/2024	Paydown		19,055	19,055	19,308	19,165		(111)		(111)		19,055				494	03/01/2050	1.A
46651X-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50		08/29/2024	Paydown		(30,985)	(30,985)	(31,679)	(31,639)		654		654		(30,985)				1,838	06/01/2050	1.A
46651X-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50		07/01/2024	Paydown		171,811	171,811	175,677	175,570		(3,759)		(3,759)		171,811				3,249	06/01/2050	1.A FE
46651X-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50		09/01/2024	Paydown		65,577	65,577	67,053	66,998		(1,421)		(1,421)		65,577				1,220	06/01/2050	1.A
46651X-BH-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A15 3.500% 06/01/50		07/01/2024	Paydown		52,382	52,382	53,364	53,308		(927)		(927)		52,382				1,069	06/01/2050	1.A FE
46651X-BH-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A15 3.500% 06/01/50		09/01/2024	Paydown		13,629	13,629	13,884	13,870		(241)		(241)		13,629				347	06/01/2050	1.A
46651Y-BG-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-9 CL A15 3.500% 05/01/50		07/01/2024	Paydown		86,818	86,818	87,360	87,117		(299)		(299)		86,818				1,773	05/01/2050	1.A FE
46651Y-BG-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-9 CL A15 3.500% 05/01/50		09/01/2024	Paydown		42,129	42,129	42,393	42,275		(145)		(145)		42,129				1,079	05/01/2050	1.A
46652F-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-4 CL A3 3.000% 11/01/50		07/01/2024	Paydown		19,803	19,803	20,339	20,297		(493)		(493)		19,803				347	11/01/2050	1.A FE
46652F-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-4 CL A3 3.000% 11/01/50		09/01/2024	Paydown		4,625	4,625	4,750	4,740		(115)		(115)		4,625				98	11/01/2050	1.A
46652H-AC-0	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		07/01/2024	Paydown		4,446	4,446	4,589	4,577		(131)		(131)		4,446				78	02/01/2050	1.A FE
46652H-AC-0	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		09/01/2024	Paydown		8,985	8,985	9,274	9,250		(265)		(265)		8,985				191	02/01/2050	1.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
46652H-BK-1	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		07/01/2024	Paydown		22,656	22,656	23,385	23,325		(669)		(669)		22,656				396	02/01/2050	1.A FE
46652H-BK-1	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		09/01/2024	Paydown		45,785	45,785	47,259	47,137		(1,352)		(1,352)		45,785				973	02/01/2050	1.A
46652H-BM-7	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		07/01/2024	Paydown		3,782	3,782	3,890	3,881		(99)		(99)		3,782				66	02/01/2050	1.A FE
46652H-BM-7	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50		09/01/2024	Paydown		7,643	7,643	7,860	7,843		(199)		(199)		7,643				162	02/01/2050	1.A
46652K-BK-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50		07/01/2024	Paydown		39,075	39,075	40,375	40,136		(1,061)		(1,061)		39,075				684	10/01/2050	1.A FE
46652K-BK-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50		09/01/2024	Paydown		55,439	55,439	57,284	56,945		(1,505)		(1,505)		55,439				1,218	10/01/2050	1.A
46652K-BM-0	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50		07/01/2024	Paydown		10,728	10,728	11,018	10,902		(174)		(174)		10,728				188	10/01/2050	1.A FE
46652K-BM-0	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50		09/01/2024	Paydown		15,221	15,221	15,632	15,468		(247)		(247)		15,221				334	10/01/2050	1.A
46652V-BN-4	JP MORGAN MORTGAGE TRUST MTG TR 2021-4 CL A15 2.500% 08/01/51		07/01/2024	Paydown		75,273	75,273	75,919	75,806		(533)		(533)		75,273				1,098	08/01/2051	1.A FE
46652V-BN-4	JP MORGAN MORTGAGE TRUST MTG TR 2021-4 CL A15 2.500% 08/01/51		09/01/2024	Paydown		236,220	236,220	238,250	237,894		(1,674)		(1,674)		236,220				4,270	08/01/2051	1.A
46653J-AC-5	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A3 3.000% 12/01/50		07/01/2024	Paydown		47,626	47,626	49,114	49,009		(1,383)		(1,383)		47,626				833	12/01/2050	1.A FE
46653J-AC-5	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A3 3.000% 12/01/50		09/01/2024	Paydown		53,548	53,548	55,221	55,103		(1,555)		(1,555)		53,548				1,134	12/01/2050	1.A
46653J-BK-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A13 3.000% 12/01/50		07/01/2024	Paydown		35,719	35,719	36,836	36,757		(1,037)		(1,037)		35,719				625	12/01/2050	1.A FE
46653J-BK-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A13 3.000% 12/01/50		09/01/2024	Paydown		40,161	40,161	41,416	41,327		(1,166)		(1,166)		40,161				851	12/01/2050	1.A
46653J-BM-2	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A15 3.000% 12/01/50		07/01/2024	Paydown		35,719	35,719	36,657	36,590		(870)		(870)		35,719				625	12/01/2050	1.A FE
46653J-BM-2	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A15 3.000% 12/01/50		09/01/2024	Paydown		40,161	40,161	41,215	41,139		(978)		(978)		40,161				851	12/01/2050	1.A
46653Q-BP-9	JP MORGAN MORTGAGE TRUST 2021-14-CL-A15 2.500% 05/01/52		07/01/2024	Paydown		77,777	77,777	76,768	76,989		788		788		77,777				1,134	05/01/2052	1.A FE
46653Q-BP-9	JP MORGAN MORTGAGE TRUST 2021-14-CL-A15 2.500% 05/01/52		09/01/2024	Paydown		162,004	162,004	159,903	160,363		1,641		1,641		162,004				2,865	05/01/2052	1.A
46673*-AA-7	JRD HLD SEC 3.214% 12/15/41		09/15/2024	Redemption 100.0000		117,347	117,347	117,347	117,174		173		173		117,347				2,827	12/15/2041	2.B
46680*-AA-8	JLL SECURITIES CREDIT LEASE PT SEC SER 30 6.640% 06/15/37		09/16/2024	Redemption 100.0000		54,081	54,081	55,162			(1,082)		(1,082)		54,081				448	06/15/2037	1.C Z
47077W-AC-2	JANE STREET GRP/JSG FIN SR SECURED 144A 7.125% 04/30/31		08/13/2024	SPL ID Gtd Pensions Commingl		1,242,983	1,200,000	1,242,983							1,242,983				24,225	04/30/2031	3.B Z
47233W-EJ-4	JEFFERIES FIN GROUP INC SR UNSECURED 6.200% 04/14/34		08/13/2024	SPL ID Gtd Pensions Commingl		731,277	700,000	731,277							731,277				13,261	04/14/2034	2.B Z
47717#-AA-9	JETPEAK LLC SEC 5.000% 06/30/37		09/30/2024	Redemption 100.0000		323,385	323,385	323,385	323,385						323,385				16,223	06/30/2037	4.B PL
478375-AG-3	JOHNSON CONTROLS INC STEPUP S 3.625% 07/02/24		07/02/2024	Maturity		13,000,000	13,000,000	12,994,725	12,999,601		399		399		13,000,000				471,250	07/02/2024	2.B FE
47987E-AC-1	Jonah Energy LLC SERIES 20221 CLASS A1 144A 7.200% 12/10/37		09/10/2024	Paydown		1,000,631	1,000,631	986,910	991,758		8,873		8,873		1,000,631				47,836	12/10/2037	1.G FE
48250A-AA-1	KKR GROUP FIN CO II III CO GUAR 5.125% 06/01/44		08/13/2024	SPL ID Gtd Pensions Commingl		131,029	140,000	131,029							131,029				1,295	06/01/2044	1.F FE
48255K-AA-4	KKR CORE HLD CO SEC 4.000% 08/12/31		08/15/2024	Various		19,767,642	19,767,642	19,767,642	19,689,440						19,767,642				789,822	08/12/2031	2.B PL

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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
48259@-AA-3	KDP CTL PASS PASS THRU 3.300% 06/24/37		09/10/2024	Various		111,839	111,839	111,839	111,839						111,839				2,021	06/24/2037	2.B
48280#-AC-0	KGK DIAMONDS FINANCE LP ASSET BACKED SER A 6.977% 03/20/33		09/20/2024	Paydown		113,520	113,520	113,520	113,520						113,520				5,896	03/20/2033	1.A PL
486606-N#-9	KAYNE ANDERSON MLP INV CO SER I 3.820% 08/08/25		01/01/2024	Cash Adjustment		23											23	23		08/08/2025	1.A FE
48661E-C#-3	KAYNE ANDERSON MDSTM ENE FND SER I 3.820% 08/08/25		01/01/2024	Conversion		581,154	581,154	581,154	581,154						581,154				8,510	08/08/2025	1.A FE
49427R-AK-8	KILROY REALTY CORPORATION GUARNT 4.250% 08/15/29		08/13/2024	SPL ID Gtd Pensions Comming l		188,022	200,000	188,022							188,022				4,038	08/15/2029	2.B FE
49427R-AR-3	KILROY REALTY CORPORATION CO GUARNT 2.650% 11/15/33		08/13/2024	SPL ID Gtd Pensions Comming l		1,153,132	1,500,000	1,153,132							1,153,132				8,944	11/15/2033	2.B Z
494550-BK-1	KINDER MORGAN INC CO GUARNT 5.625% 09/01/41		08/13/2024	SPL ID Gtd Pensions Comming l		235,971	240,000	235,971							235,971				5,813	09/01/2041	2.B Z
494550-BV-7	KINDER MORGAN INC SR NT 4.250% 09/01/24		09/01/2024	Maturity		10,000,000	10,000,000	9,968,800	9,996,308		3,692		3,692		10,000,000				425,000	09/01/2024	2.B FE
49456B-AW-1	KINDER MORGAN INC SR NT 5.450% 08/01/52		08/13/2024	SPL ID Gtd Pensions Comming l		1,824,676	1,900,000	1,824,676							1,824,676				1,438	08/01/2052	2.B FE
50155Q-AN-0	KYNDRYL HOLDINGS INC SR NT 6.350% 02/20/34		08/13/2024	SPL ID Gtd Pensions Comming l		1,663,565	1,600,000	1,663,565							1,663,565				46,849	02/20/2034	2.B FE
50197@-AA-4	LCPA TAXABLE LEASE REVENUE CTL REV CTL 3.100% 11/10/41		09/10/2024	Redemption 100.0000		49,580	49,580	49,580	49,580						49,580				1,025	11/10/2041	1.G
502084-A*-7	LMRK ISSUER CO LLC LMRK ISSUER CO 3.900% 01/14/27		09/30/2024	Paydown		167,632	167,632	167,632	167,632						167,632				4,634	01/14/2027	2.B PL
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.469% 12/25/36		09/25/2024	Paydown		874	874	622	126		747		747		874				35	12/25/2036	1.A FM
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.469% 12/25/36		09/25/2024	Paydown		989	989	700	670		320		320		989				39	12/25/2036	5.A FM
52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 5.469% 12/25/36		09/25/2024	Paydown		998	998	711	689		309		309		998				40	12/25/2036	5.B FM
529537-AA-0	LXP Industrial Trust CO GUARNT 2.375% 10/01/31		08/13/2024	SPL ID Gtd Pensions Comming l		992,582	1,200,000	992,582							992,582				9,896	10/01/2031	2.B Z
54929L-AA-6	LUCANIA FUNDING LLC 2021A-1 4.200% 06/30/38		04/15/2024	Paydown		464,540	464,540	464,540	464,540						464,540				9,755	06/30/2038	1.G FE
552732-AB-5	MFRA TRUST A2-144A 2.162% 11/01/56		09/01/2024	Paydown		208,356	208,356	208,356	208,356						208,356				2,996	11/01/2056	1.C FE
552732-AC-3	MFRA TRUST A3-144A 2.264% 11/01/56		09/01/2024	Paydown		208,356	208,356	208,356	208,356						208,356				3,137	11/01/2056	1.F FE
552747-AA-5	MFRA TRUST 2021-INV1 CL A1 144A 0.852% 01/01/56		09/01/2024	Paydown		86,387	86,387	86,385	86,386		1		1		86,387				493	01/01/2056	1.A FE
552747-AB-3	MFRA TRUST 2021-INV1 CL A2 144A 1.057% 01/01/56		09/01/2024	Paydown		43,335	43,335	43,334	43,334						43,335				307	01/01/2056	1.B FE
552747-AC-1	MFRA TRUST 2021-INV1 CL A3 144A 1.262% 01/01/56		09/01/2024	Paydown		67,559	67,559	67,559	67,559						67,559				571	01/01/2056	1.C FE
55317X-A*-0	MNR ABS ISSUER I LLC ASSET BACKED SER A-1 8.120% 12/15/38		09/15/2024	Paydown		1,059,579	1,059,579	1,059,579	1,059,579						1,059,579				69,233	12/15/2038	1.G PL
55317X-A@-8	MNR ABS ISSUER I LLC ASSET BACKED SER A-2 8.946% 12/15/38		09/15/2024	Paydown		267,258	267,258	267,258	267,258						267,258				19,238	12/15/2038	2.A PL
55318R-AA-9	MMH MASTER LLC SEC 144A 6.375% 02/01/34		08/26/2024	STIFEL NICOLAUS & CO INCORP		139,342	135,000	139,064			(28)		(28)		139,035		306	306	622	02/01/2034	2.A FE
55318R-AA-9	MMH MASTER LLC SEC 144A 6.375% 02/01/34		08/01/2024	Call 100.0000		300,000	300,000	302,063			(146)		(146)		301,916		(1,916)	(1,916)	7,703	02/01/2034	2.A FE
55318R-AA-9	MMH MASTER LLC SEC 144A 6.375% 02/01/34		08/01/2024	Redemption 100.0000		353,325	353,325	354,083			(758)		(758)		353,325				9,072	02/01/2034	2.A FE
55336V-AM-2	MPLX LP SR NT 4.500% 04/15/38		08/13/2024	SPL ID Gtd Pensions Comming l		638,190	700,000	638,190							638,190				9,713	04/15/2038	2.B 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 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
55336V-BT-6	MPLX LP SR NT 4.950% 03/14/52		08/13/2024	SPL ID Gtd Pensions Commingl		964,776	1,100,000	964,776							964,776				21,478	03/14/2052	2.B FE
553427-AA-3	Maritime Partners LLC SERIES 20231A CLASS A 144A 7.167% 05/15/63		09/15/2024	Paydown		57,955	57,955	57,955	57,955						57,955				2,770	05/15/2063	1.F FE
55396#-AA-0	MEC HOLDINGS LLC SEC 2.900% 05/31/39		09/30/2024	Redemption 100.0000		269,952	269,952	269,952	269,952						269,952				7,893	05/31/2039	2.B PL
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 14 1.740% 10/20/37		09/20/2024	Paydown		243,627	243,627	243,598	243,603		23		23		243,627				2,830	10/20/2037	1.A FE
55400V-AB-7	MVW Owner Trust SERIES 20222A CLASS B 144A 6.550% 10/21/41		09/20/2024	Paydown		1,410,700	1,410,700	1,410,537	1,410,568		132		132		1,410,700				62,188	10/21/2041	1.F FE
55903V-BC-6	Warner Bros Discovery Inc CO GUARNT 4.279% 03/15/32		08/13/2024	SPL ID Gtd Pensions Commingl		1,701,789	1,960,000	1,701,789							1,701,789				32,848	03/15/2032	2.C FE
55903V-BD-4	Warner Bros Discovery Inc CO GUARNT 5.050% 03/15/42		08/13/2024	SPL ID Gtd Pensions Commingl		126,196	160,000	126,196							126,196				3,165	03/15/2042	2.C FE
55903V-BE-2	Warner Bros Discovery Inc CO GUARNT 5.141% 03/15/52		08/13/2024	SPL ID Gtd Pensions Commingl		434,989	580,000	434,989							434,989				11,679	03/15/2052	2.C FE
55903V-BF-9	MAGALLANES INC CO GUARNT 5.391% 03/15/62		08/13/2024	SPL ID Gtd Pensions Commingl		74,600	100,000	74,600							74,600				2,111	03/15/2062	2.C Z
55903V-BG-7	Warner Bros Discovery Inc HLDGS INC CO GUARNT 6.412% 03/15/26		08/13/2024	SPL ID Gtd Pensions Commingl		179,999	180,000	179,999							179,999				4,520	03/15/2026	2.C FE
56035L-AH-7	MAIN STREET CAPITAL CORP SR UNSECURED 6.950% 03/01/29		08/13/2024	SPL ID Gtd Pensions Commingl		1,145,121	1,100,000	1,145,121							1,145,121				43,322	03/01/2029	2.C Z
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR 4.560% 09/30/25		07/05/2024	Redemption 100.0000		2,220,034	2,220,034	2,230,497	2,224,912		(4,878)		(4,878)		2,220,034				101,234	09/30/2025	3.C PL
57643L-LF-1	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 5.971% 11/01/35		09/01/2024	Paydown		11,401	11,401	10,798	3,013						3,013		8,388	8,388	190	11/01/2035	1.A FM
57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36		09/01/2024	Paydown		49,441	49,441	39,854	35,523						35,523		13,918	13,918	1,055	02/01/2036	1.A FM
57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36		09/01/2024	Paydown		49,441	49,441	39,854	39,936						39,936		9,505	9,505	1,055	02/01/2036	4.A FM
57643L-NX-0	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.219% 02/01/36		09/01/2024	Paydown		5,051	5,051	4,788	5,051						5,051				110	02/01/2036	2.C FM
57643M-LE-2	MASTER SSET SEC TRUST SECURITIZATION 20 5.250% 11/01/35		09/01/2024	Paydown		16,543	16,543	15,805	16,341		202		202		16,543				579	11/01/2035	1.A FM
579780-AM-9	MCCORMICK & CO INC SR NT 3.150% 08/15/24		08/15/2024	Maturity		10,655,000	10,655,000	10,189,545	10,599,402		55,598		55,598		10,655,000				335,633	08/15/2024	2.B FE
58013M-FC-3	MCDONALDS CORPORATION SR UNSECURED 4.450% 03/01/47		08/13/2024	SPL ID Gtd Pensions Commingl		313,458	360,000	313,458							313,458				6,898	03/01/2047	2.A Z
585495-BN-3	MELLO MTG CAP ACC CAP ACC 2021-MTG1 CL 2.500% 04/01/51		07/01/2024	Paydown		78,228	78,228	78,619	78,562		(334)		(334)		78,228				1,141	04/01/2051	1.A FE
585495-BN-3	MELLO MTG CAP ACC CAP ACC 2021-MTG1 CL 2.500% 04/01/51		09/01/2024	Paydown		111,705	111,705	112,263	112,182		(477)		(477)		111,705				1,944	04/01/2051	1.A
58549K-BM-2	MELLO MTG CAP ACC CAP ACC 2021-INV1 CL 2.500% 06/01/51		07/01/2024	Paydown		122,797	122,797	124,044	123,844		(1,047)		(1,047)		122,797				1,791	06/01/2051	1.A FE
58549K-BM-2	MELLO MTG CAP ACC CAP ACC 2021-INV1 CL 2.500% 06/01/51		09/01/2024	Paydown		62,610	62,610	63,246	63,144		(534)		(534)		62,610				1,109	06/01/2051	1.A
58768P-AB-0	MERCEDES-BENZ AUTO RECEIVABLES SERIES 20221 CLASS A2 5.260% 10/15/25		07/15/2024	Paydown		17,689	17,689	17,680	17,685		4		4		17,689				543	10/15/2025	1.A FE
587918-AB-9	MERCEDES-BENZ AUTO RECEIVABLES SERIES 20241 CLASS A2A 5.060% 05/17/27		09/15/2024	Paydown		271,321	271,321	271,291			30		30		271,321				8,070	05/17/2027	1.A FE
59020U-2H-7	MERRILL LYNCH MTGE INV TRUST 2005-A9 CL 2A1E 6.112% 12/01/35		09/01/2024	Paydown		32,249	32,368	25,969									32,249	32,249	1,119	12/01/2035	1.A FM
59020U-HL-2	MERRILL LYNCH MTGE INV TRUST 2004-A3 5.809% 05/01/34		09/01/2024	Paydown		5,293	5,293	5,309	5,305		(12)		(12)		5,293				184	05/01/2034	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					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
59020U-SH-9	MERRILL LYNCH MTGE INV TRUST 2005 5.517% 02/01/35		09/01/2024	Paydown		5,044	5,044	5,000	5,024		20		20		5,044				206	02/01/2035	1.A FM
59020U-SJ-5	MERRILL LYNCH MTGE INV TRUST 2005 5.517% 02/01/35		09/01/2024	Paydown		3,111	3,111	2,776	2,962		149		149		3,111				127	02/01/2035	1.A FM
59183*-AA-3	METROPARK GROUND LEASE CTL SR 4.356% 08/15/55		09/15/2024	Redemption 100.0000		1,912	1,912	1,883	1,885		27		27		1,912				64	08/15/2055	1.D PL
59217G-FB-0	MET LIFE GLOB FUNDING I SEC 144A 4.400% 06/30/27		09/30/2024	MORGAN STANEY & CAPITAL SVCS		606,966	600,000	599,544	599,671		68		68		599,739		7,227	7,227	33,073	06/30/2027	1.D FE
59217G-FP-9	MET LIFE GLOB FUNDING I FUNDING I SR NT 144A 5.150% 03/28/33		08/20/2024	GOLDMAN SACHS & CO		153,923	150,000	149,792	149,804		11		11		149,815		4,108	4,108	6,931	03/28/2033	1.D FE
595112-CD-3	MICRON TECHNOLOGY INC SR NT 5.300% 01/15/31		08/22/2024	BNP PARIBAS SECURITIES CORP		256,518	250,000	249,825			14		14		249,839		6,678	6,678	8,134	01/15/2031	2.C FE
59524Q-AA-3	FIRST ENERGY CORPORATION SR NT 144A 4.100% 05/15/28		08/13/2024	SPL ID Gtd Pensions Commingl		197,733	200,000	197,733							197,733				1,845	05/15/2028	1.G Z
59562V-AM-9	NORTHERN NATURAL GAS CO SR NT 6.125% 04/01/36		08/13/2024	SPL ID Gtd Pensions Commingl		272,146	250,000	272,146							272,146				5,317	04/01/2036	1.G
59567L-AA-2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 6.500% 05/01/28		08/13/2024	SPL ID Gtd Pensions Commingl		481,430	500,000	481,430							481,430				8,576	05/01/2028	4.A Z
59748T-AA-7	MIDLAND COGENERATION VEN LP SR SEC 1 6.000% 03/15/25		09/15/2024	Redemption 100.0000		892,500	892,500	892,500	892,500						892,500				53,550	03/15/2025	3.A FE
60910*-AA-1	MONARCH SECURITIZATION LLC ABS SER 3.750% 01/20/32		07/20/2024	Paydown		888,240	888,240	888,240	888,240						888,240				33,494	01/20/2032	2.B PL
61747Y-FH-3	MORGAN STANLEY SR NT 6.407% 11/01/29		08/13/2024	SPL ID Gtd Pensions Commingl		2,022,533	1,900,000	2,022,533							2,022,533				32,124	11/01/2029	1.E FE
61747Y-FQ-3	MORGAN STANLEY SR NT 5.656% 04/18/30		08/13/2024	SPL ID Gtd Pensions Commingl		1,348,087	1,300,000	1,348,087							1,348,087				21,854	04/18/2030	1.E FE
61747Y-FR-1	MORGAN STANLEY SR NT 5.831% 04/19/35		07/11/2024	MORGAN STANEY & CAPITAL SVCS		259,908	250,000	251,080			(184)		(184)		250,897		9,011	9,011	3,361	04/19/2035	1.E FE
61748H-AR-2	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004-5A 5.844% 07/01/34		09/01/2024	Paydown		9,995	9,995	9,102	9,658		337		337		9,995				375	07/01/2034	1.A FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004 5.725% 08/01/34		09/01/2024	Paydown		10,404	10,404	9,754	9,872		532		532		10,404				355	08/01/2034	1.A FM
61748H-CZ-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2004 5.500% 08/01/34		09/01/2024	Paydown		10,899	10,899	11,105	10,965		(66)		(66)		10,899				400	08/01/2034	1.A FM
61748H-HX-2	MORGAN STANLEY MTG LOAN TRUST MTG TR SER 2005 5.250% 03/01/35		08/01/2024	Paydown		1,380	1,380	1,328	1,379		1		1		1,380				44	03/01/2035	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 5.250% 03/01/35		09/01/2024	Paydown		10,482	10,482	10,383	10,434		48		48		10,482				373	03/01/2035	1.A FM
61748H-KD-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 08/01/35		09/01/2024	Paydown		7,747	7,510	7,377	7,461		286		286		7,747				296	08/01/2035	3.A FM
61748H-KJ-9	MORGAN STANLEY MTG LOAN TRUST MTG 2005-4 CL 5 5.500% 08/01/35		09/01/2024	Paydown		113,832	110,532	105,989	108,907		4,925		4,925		113,832				4,340	08/01/2035	2.B FM
61748H-PV-7	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 11/01/35		09/01/2024	Paydown		8,392	8,392										8,392	8,392	306	11/01/2035	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 6.640% 06/01/36		09/01/2024	Paydown		6,671	6,671	3,194	1,776						1,776		4,896	4,896	66	06/01/2036	1.A FM
61773*-AA-5	MORONGO BND OF MISSION INDIANS SER A SEC 3.320% 07/12/51		09/30/2024	Various		192,775	192,775	192,775	192,775						192,775				5,446	07/12/2051	1.G PL
61773*-AB-3	MORONGO BND OF MISSION INDIANS SEC SER B 3.440% 07/12/51		09/30/2024	Redemption 100.0000		103,266	103,266	103,266	103,266						103,266				3,557	07/12/2051	1.G PL
618934-AB-9	MOSAIC SOLAR LOANS LLC SERIES 20234A CLASS B 7.260% 05/20/53		09/20/2024	Paydown		85,411	85,411	84,417	84,457		955		955		85,411				4,101	05/20/2053	1.G FE
61913P-AA-0	MTGIT TRUST 2004-1 CL A1 5.749% 11/25/34		09/25/2024	Paydown		50,970	50,970	43,667	46,144		4,826		4,826		50,970				2,230	11/25/2034	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 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
61913P-AP-7	MTGIT TRUST 2005-1 CL 1A1 5.609% 02/25/35		09/25/2024	Paydown		20,926	20,926	16,721	19,336		1,590		1,590		20,926				891	02/25/2035	1.A FM
61945V-AB-7	MOSAIC SOLAR LOANS LLC SERIES 20231A CLASS B 144A 6.920% 06/20/53		09/20/2024	Paydown		95,029	95,029	94,953	94,956		72		72		95,029				4,389	06/20/2053	1.G FE
61946K-AB-0	MOSAIC SOLAR LOANS LLC SERIES 20223A CLASS B 144A 7.360% 06/20/53		09/20/2024	Paydown		336,053	336,053	328,670	329,542		6,512		6,512		336,053				16,820	06/20/2053	1.G FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A 3.100% 04/20/46		09/20/2024	Paydown		117,017	117,017	115,031	115,131		1,886		1,886		117,017				2,430	04/20/2046	1.E FE
61946Q-AB-7	MOSAIC SOLAR LOANS LLC 2022-1A CL B 144A 3.160% 12/20/38		09/20/2024	Paydown		1,188,015	1,188,015	1,143,384	1,148,566		39,449		39,449		1,188,015				24,844	12/20/2038	1.G FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A-CL-B 2.090% 04/22/47		09/20/2024	Paydown		209,179	209,179	204,856	204,827		4,351		4,351		209,179				2,927	04/22/2047	1.E FE
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A-CL-B 1.920% 06/20/52		09/20/2024	Paydown		135,697	135,697	134,775	134,833		864		864		135,697				1,735	06/20/2052	1.E FE
61946U-AB-8	MOSAIC SOLAR LOANS LLC SERIES 20222A CLASS B 144A 5.130% 01/21/53		09/20/2024	Paydown		391,975	391,975	387,494	387,588		4,387		4,387		391,975				13,313	01/21/2053	1.G FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A 2.050% 12/20/46		09/20/2024	Paydown		182,228	182,228	181,089	180,997		1,231		1,231		182,228				2,489	12/20/2046	1.E FE
62676#-AA-7	MURPHYS BOWL SEC 3.200% 06/30/56		09/01/2024	SPL ID Gtd Pensions Comming!		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				374,222	06/30/2056	1.F PL
62847R-AB-3	MVW Owner Trust SERIES 20241A CLASS B 5.510% 02/20/43		09/20/2024	Paydown		1,007,360	1,007,360	1,007,129			232		232		1,007,360				24,905	02/20/2043	1.G FE
62927@-AA-6	NHL US FUNDING SER 1 SR NT 4.180% 09/29/24		09/29/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				99,972	09/29/2024	2.B PL
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 14 4.164% 04/20/46		09/20/2024	Paydown		306,093	306,093	306,093	306,093						306,093				8,503	04/20/2046	1.G FE
63155Y-AC-0	NASSAU CFO 2022 LLC NASSAU CFO 2022 LLC 11/15/37		09/01/2024	SPL ID Gtd Pensions Comming!		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,004,625	11/15/2037	2.B FE
63681#-AA-8	AMAZONCOM INC CTL CTL 2.654% 10/10/42		09/10/2024	Redemption 100.0000		148,258	148,258	148,258	148,258						148,258				2,626	10/10/2042	1.D FE
638612-AM-3	NATIONWIDE MUTUAL INSURANCE CO SER CO GU 3.900% 11/30/49		08/13/2024	SPL ID Gtd Pensions Comming!		79,457	100,000	79,457							79,457				715	11/30/2049	1.G FE
63935C-AB-7	NAVIENT STUDENT TR 2019-FA CL A2 144A 2.600% 08/15/68		09/15/2024	Paydown		44,041	44,041	42,871	43,195		847		847		44,041				763	08/15/2068	1.A FE
63938C-AP-3	NAVIENT CORP SR UNSECURED 11.500% 03/15/31		08/13/2024	SPL ID Gtd Pensions Comming!		877,058	800,000	877,058							877,058				69,767	03/15/2031	3.C Z
63941J-AA-6	NAVIENT STUDENT TR 2019-GA CL A 144A 2.400% 10/15/68		09/15/2024	Paydown		55,338	55,338	53,918	54,304		1,034		1,034		55,338				891	10/15/2068	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TRUST LOAN TR 2021-A 0.840% 05/15/69		09/15/2024	Paydown		5,529	5,529	5,529	5,529		1		1		5,529				31	05/15/2069	1.A FE
63942J-AA-5	NAVIENT STUDENT LOAN TRUST LN TR 2021-CA 1.060% 10/15/69		09/15/2024	Paydown		12,135	12,135	12,132	12,133		2		2		12,135				86	10/15/2069	1.A FE
643528-AF-9	NEW CENTURY ALT MORTGAGE 2006-ALT1 6.667% 07/01/36		09/01/2024	Paydown		26,590	26,590										26,590	26,590	197	07/01/2036	1.A FM
65163L-AA-7	NEWMONT / NEWCREST FIN CO GUARNT SER 144a 144A 3.250% 05/13/30		09/10/2024	Tax Free Exchange		12,976,462	12,850,000	12,988,096	12,987,927		(11,465)		(11,465)		12,976,462				553,353	05/13/2030	2.A FE
65339K-BL-3	NEXTERA ENERGY CAPITAL CAPITAL SR NT 4.255% 09/01/24		09/01/2024	Maturity		250,000	250,000	250,635	250,210		(210)		(210)		250,000				10,638	09/01/2024	2.A FE
65339K-CQ-1	NEXTERA ENERGY CAPITAL CAPITAL GO GUARNT 5.250% 02/28/53		08/13/2024	SPL ID Gtd Pensions Comming!		677,316	700,000	677,316							677,316				16,129	02/28/2053	2.A FE
65339K-CW-8	NEXTERA ENERGY CAPITAL CO GUARNT 6.700% 09/01/54		09/19/2024	JEFFERIES LLC		419,000	400,000	400,000							400,000		19,000	19,000	14,814	09/01/2054	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 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
65342Q-AK-8	NEXTERA ENERGY OPERATING GU 4.250% 07/15/24		07/15/2024	Maturity		625,000	625,000	652,344	628,471		(3,471)		(3,471)		625,000				26,563	07/15/2024	3.A FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SE 3.370% 12/31/43		09/30/2024	Redemption 100.0000		425,562	425,562	425,562	425,562						425,562				14,342	12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SE 3.330% 09/30/44		09/30/2024	Redemption 100.0000		504,939	504,939	504,939	504,939						504,939				16,882	09/30/2044	2.C PL
654740-BS-7	NISSAN MOTOR CO LTD SR 144A 2.000% 03/09/26		08/13/2024	SPL ID Gtd Pensions Commingl		1,042,064	1,100,000	1,042,064							1,042,064				8,983	03/09/2026	2.C Z
654740-G@-2	NISSAN MOTOR CO LTD SR NT 2.820% 09/16/24		09/16/2024	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,410,000	09/16/2024	2.C
65480W-AB-7	Nissan Auto Receivables Owner SERIES 2023A CLASS A2A 5.340% 02/17/26		09/15/2024	Paydown		241,555	241,555	241,555	241,555						241,555				8,604	02/17/2026	1.A FE
65563#-AA-6	NORDIC HELIUM FUNDING LLC NORDIC HELIUM FUNDING 4.459% 02/28/32		09/03/2024	Paydown		273,531	273,531	273,531	273,531						273,531				8,122	02/28/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FUNDING LLC NORDIC HELIUM FUNDING 9.799% 02/28/32		09/03/2024	Paydown		146,780	146,780	146,780	146,780						146,780				9,342	02/28/2032	4.B PL
667274-AD-6	NORTH SHORE LONG ISLAND SEC 3.809% 11/01/49		08/13/2024	SPL ID Gtd Pensions Commingl		160,184	200,000	160,184							160,184				2,010	11/01/2049	1.G FE
67080L-AC-9	Nuveen LLC SR 144A 5.550% 01/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		516,120	500,000	516,120							516,120				1,619	01/15/2030	2.A Z
67113X-AU-4	ONSLOW BAY FINANCIAL LLC 2021-J1 CL 2.500% 05/01/51		07/01/2024	Paydown		57,103	57,103	57,540	57,484		(381)		(381)		57,103				833	05/01/2051	1.A FE
67113X-AU-4	ONSLOW BAY FINANCIAL LLC 2021-J1 CL 2.500% 05/01/51		09/01/2024	Paydown		187,868	187,868	189,307	189,122		(1,254)		(1,254)		187,868				3,470	05/01/2051	1.A
67118P-AA-0	New York Mortgage Trust SERIES 2024CP1 CLASS A1 3.750% 02/25/68		09/01/2024	Paydown		414,018	414,018	379,994			34,025		34,025		414,018				7,769	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		07/01/2024	Paydown		25,663	25,663	26,168	25,940		(277)		(277)		25,663				524	04/01/2046	1.A FE
67389M-AC-5	OAKS MORTGAGE TRUST SERIES TR SER 2015-1 CL A3 1 3.500% 04/01/46		09/01/2024	Paydown		12,659	12,659	12,909	12,796		(137)		(137)		12,659				313	04/01/2046	1.A
67400A-AC-6	OAKS MORTGAGE TRUST SERIES TR SER 2015-2 CL A3 1 3.500% 10/01/45		07/01/2024	Paydown		4,244	4,244	4,253	4,250		(5)		(5)		4,244				87	10/01/2045	1.A FE
67400A-AC-6	OAKS MORTGAGE TRUST SERIES TR SER 2015-2 CL A3 1 3.500% 10/01/45		09/01/2024	Paydown		37,066	37,066	37,141	37,112		(45)		(45)		37,066				958	10/01/2045	1.A
674599-CM-5	OCCIDENTAL PETROLEUM CORP SR UNSECURED 3.000% 02/15/27		08/13/2024	SPL ID Gtd Pensions Commingl		683,835	720,000	683,835							683,835				10,260	02/15/2027	2.C Z
674599-DK-8	OCCIDENTAL PETROLEUM CORP SR UNSECURED 4.500% 07/15/44		08/13/2024	SPL ID Gtd Pensions Commingl		407,011	510,000	407,011							407,011				1,339	07/15/2044	2.C Z
674599-DL-6	OCCIDENTAL PETROLEUM CORP SR NT 6.600% 03/15/46		08/13/2024	SPL ID Gtd Pensions Commingl		1,713,160	1,600,000	1,713,160							1,713,160				41,360	03/15/2046	2.C FE
674599-EA-9	OCCIDENTAL PETROLEUM CORP SR UNSECURED 8.875% 07/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		1,385,987	1,175,000	1,385,987							1,385,987				6,083	07/15/2030	2.C Z
67502#-AA-6	FAIRWAYS LAKEVIL CTL SER 3.390% 08/15/36		09/15/2024	Redemption 100.0000		194,616	194,616	194,616	193,138		1,477		1,477		194,616				4,958	08/15/2036	2.C
67647E-AU-1	OCEANVIEW MORTGAGE TRUST 2021-5-CL-A19-144A 2.500% 10/01/51		07/01/2024	Paydown		115,834	115,834	115,744	115,764		70		70		115,834				1,689	10/01/2051	1.A FE
67647E-AU-1	OCEANVIEW MORTGAGE TRUST 2021-5-CL-A19-144A 2.500% 10/01/51		09/01/2024	Paydown		215,315	215,315	215,146	215,185		130		130		215,315				3,942	10/01/2051	1.A
677050-AS-5	OGLETHORPE POWER CORPORATION 1ST MTG 4.500% 04/01/47		08/13/2024	SPL ID Gtd Pensions Commingl		342,342	400,000	342,342							342,342				6,250	04/01/2047	2.A Z
682680-BZ-5	ONEOK INC SR NT 4.850% 02/01/49		09/01/2024	SPL ID Gtd Pensions Commingl		125,775	110,000	127,545	126,033		(258)		(258)		125,775				5,780	02/01/2049	2.B FE
68389X-AU-9	ORACLE CORPORATION SR NT 3.400% 07/08/24		07/08/2024	Maturity		1,000,000	1,000,000	1,001,400	1,000,085		(85)		(85)		1,000,000				34,000	07/08/2024	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					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
68389X-CK-9	ORACLE CORPORATION SR NT 6.900% 11/09/52		08/13/2024	SPL ID Gtd Pensions Commingl		396,351	340,000	396,351							396,351				5,670	11/09/2052	2.B FE
69144A-AA-7	OXFORD FINANCE LLC FNDG TR 2020-1A CL 3.101% 02/15/28		08/15/2024	Paydown		210,577	210,577	212,072	211,018		(442)		(442)		210,577				4,074	02/15/2028	1.F FE
69145B-AA-4	OXFORD 2022-1A CL A2 144A 3.602% 02/15/30		09/15/2024	Paydown		365,352	365,352	365,352	365,352						365,352				8,906	02/15/2030	1.F FE
693475-BW-4	The PNC Financial Services Gro SR NT 5.676% 01/22/35		08/13/2024	SPL ID Gtd Pensions Commingl		517,316	500,000	517,316							517,316				1,104	01/22/2035	1.G FE
693652-AB-5	PSMC 2018-1 TRUST TR 2020-2 CL A2 14 3.000% 05/01/50		07/01/2024	Paydown		6,850	6,850	7,036	6,990		(140)		(140)		6,850				120	05/01/2050	1.A FE
693652-AB-5	PSMC 2018-1 TRUST TR 2020-2 CL A2 14 3.000% 05/01/50		09/01/2024	Paydown		117,519	117,519	120,715	119,917		(2,397)		(2,397)		117,519				2,366	05/01/2050	1.A
69410T-AA-3	PACEWell 8 Trust SERIES 20231 CLASS A 144A 5.500% 02/10/43		09/10/2024	Paydown		29,918	29,918	28,631	28,702		1,216		1,216		29,918				1,663	02/10/2043	1.A FE
69418*-AG-6	PACE LOAN GRP ASSET BACKED SER 2019-1 4.150% 12/15/32		08/15/2024	Paydown		98,577	98,577	98,577	98,577						98,577				4,091	12/15/2032	1.C FE
69418*-AH-4	PACE LOAN GRP ABS SER 2019-1 CL A-8 4.250% 12/15/32		08/15/2024	Paydown		117,489	117,489	117,489	117,489						117,489				4,993	12/15/2032	1.C FE
69418*-AK-7	PACE LOAN GRP ABS SER 2019-1 CLASS A-10 7.055% 12/15/32		08/15/2024	Paydown		18,640	18,640	18,640	18,640						18,640				1,315	12/15/2032	1.C Z
69418*-AL-5	PACE LOAN GRP SERIES 2019A11 CLASS A-11 NT 6.699% 12/15/32		08/15/2024	Paydown		292,034	292,034	292,034	292,034						292,034				19,562	12/15/2032	1.C Z
69418*-AP-6	PACE LOAN GRP ASSET BACKED SER A-15 7.727% 12/15/32		08/15/2024	Paydown		176,166	176,166	176,166							176,166				2,874	12/15/2032	1.C Z
694308-HL-4	PACIFIC GAS & ELECTRIC CO 1ST MTG 4.300% 03/15/45		08/13/2024	SPL ID Gtd Pensions Commingl		439,320	550,000	439,320							439,320				9,263	03/15/2045	2.B Z
694308-HN-0	PACIFIC GAS & ELECTRIC CO 1ST MTG 4.250% 03/15/46		08/13/2024	SPL ID Gtd Pensions Commingl		631,014	800,000	631,014							631,014				13,317	03/15/2046	2.B Z
694308-HY-6	PACIFIC GAS & ELECTRIC CO SEC 3.950% 12/01/47		08/13/2024	SPL ID Gtd Pensions Commingl		262,319	350,000	262,319							262,319				2,496	12/01/2047	2.B FE
694308-JG-3	PACIFIC GAS & ELECTRIC CO 1ST MTG 2.500% 02/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		385,381	450,000	385,381							385,381				156	02/01/2031	2.B Z
694308-JT-5	PACIFIC GAS & ELECTRIC CO SR SECURED 3.250% 06/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		443,910	500,000	443,910							443,910				2,934	06/01/2031	2.B Z
694308-KP-1	PACIFIC GAS & ELECTRIC CO 1ST MTG 6.950% 03/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		889,636	800,000	889,636							889,636				21,777	03/15/2034	2.B Z
695114-DD-7	NORTHERN NATURAL GAS CO 1ST MTG 5.450% 02/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		3,165,260	3,100,000	3,165,260							3,165,260				99,023	02/15/2034	1.F Z
695156-AR-0	PACKAGING CORP OF AMERICA SR NT 3.650% 09/15/24		09/15/2024	Maturity		17,000,000	17,000,000	16,892,670	16,991,037		8,963		8,963		17,000,000				620,500	09/15/2024	2.B FE
698525-AA-0	PANOCHE ENERGY CENTER LLC SEC 144A 6.885% 07/31/29		08/31/2024	Redemption 100.0000		951,980	951,980	982,025	966,400		(14,420)		(14,420)		951,980				65,544	07/31/2029	4.A FE
705322-A@-4	PEDERNALES ELEC COOP INC 1ST MTG 2.340% 09/15/51		09/15/2024	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				19,500	09/15/2051	1.D
70932M-AD-9	PENNYMAC FIN SVCS INC CO GUARNT 144A 7.875% 12/15/29		08/13/2024	SPL ID Gtd Pensions Commingl		730,501	700,000	730,501							730,501				7,809	12/15/2029	3.C Z
711123-D*-7	INTEGRYS ENERGY GROUP INC 1ST MTG SER D 3.650% 12/15/46		09/01/2024	SPL ID Gtd Pensions Commingl		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				285,511	12/15/2046	1.E
713448-DP-0	PEPSICO INC SR NT 3.450% 10/06/46		09/01/2024	SPL ID Gtd Pensions Commingl		4,966,333	5,000,000	4,959,300	4,965,647		685		685		4,966,333				155,729	10/06/2046	1.E FE
718172-AP-4	PHILIPS MORRIS INTERNATIONAL SR NT 4.500% 03/20/42		08/13/2024	SPL ID Gtd Pensions Commingl		71,982	80,000	71,982							71,982				1,360	03/20/2042	1.F FE
720186-AP-0	DUKE ENERGY CORPORATION SR NT 5.050% 05/15/52		08/13/2024	SPL ID Gtd Pensions Commingl		551,290	600,000	551,290							551,290				6,818	05/15/2052	2.A FE

STATEMENT AS OF SEPTEMBER 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
72284L-AA-7	PINE STREET TRUST II SR UNSECURED 5.568% 02/15/49		08/13/2024	SPL ID Gtd Pensions Comming1		765,404	800,000	765,404							765,404				21,158	02/15/2049	2.A Z
72650R-BA-9	Plains All American Pipeline SR NT 5.150% 06/01/42		08/13/2024	SPL ID Gtd Pensions Comming1		461,012	500,000	461,012							461,012				4,649	06/01/2042	2.B FE
72703P-AD-5	PLANET FITNESS 2022-1A CL A2I 144A 3.251% 12/05/51		09/05/2024	Paydown		50,000	50,000	50,000	50,000						50,000				1,219	12/05/2051	2.B FE
73943#-AD-5	Prairie Breeze Class B Holding B HOLDING 3.550% 05/01/39		09/30/2024	Redemption 100.0000		245,256	245,256	245,256	245,256						245,256				8,721	05/01/2039	2.C PL
74101#-AD-1	Presidio Finance LLC ASSET BACKED SER A-1 7.806% 12/25/38		07/25/2024	Paydown		78,971	78,971	78,971	78,971						78,971				3,596	12/25/2038	1.G PL
74101#-AD-1	Presidio Finance LLC ASSET BACKED SER A-1 7.806% 12/25/38		08/25/2024	Paydown		80,360	80,360	80,360	80,360						80,360				4,182	12/25/2038	1.G Z
74101#-AE-9	Presidio Finance LLC ASSET BACKED SER A-2 8.418% 12/25/38		07/25/2024	Paydown		155,303	155,303	155,303	155,303						155,303				7,626	12/25/2038	2.B PL
74101#-AE-9	Presidio Finance LLC ASSET BACKED SER A-2 8.418% 12/25/38		08/25/2024	Paydown		156,227	156,227	156,227	156,227						156,227				8,767	12/25/2038	2.B Z
74160M-GN-6	Prime Mortgage Trust 2005-1 CL 5.500% 03/01/35		09/01/2024	Paydown		11,270	11,270	11,266	11,270						11,270				413	03/01/2035	1.A FM
74160M-MR-0	Prime Mortgage Trust 2005-5 CL 5.500% 11/01/35		09/01/2024	Paydown		25,092	25,120	23,548	25,120		(28)		(28)		25,092				921	11/01/2035	4.C FM
74170*-AD-1	Prime Property Fund LLC PRIME PROPERTY FUND 3.880% 07/30/24		07/30/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				194,000	07/30/2024	2.A
74256L-FA-2	Principal Life Global Funding SEC 144A 4.600% 08/19/27		09/13/2024	WELLS FARGO BANK N.A.		304,500	300,000	299,766			6		6		299,772		4,728	4,728	1,035	08/19/2027	1.E FE
74331U-AA-6	PROGRESS RESIDENTIAL TRUST SERIES 2022SFR3 CLASS A 144A 3.200% 04/01/39		09/01/2024	Paydown		142,984	142,984	136,920	138,862		4,122		4,122		142,984				2,992	04/01/2039	1.A FE
74332X-AA-9	PROGRESS RESIDENTIAL TRUST SERIES 2022SFR4 CLASS A 144A 4.438% 05/01/41		09/01/2024	Paydown		20,895	20,895	20,887	20,889		6		6		20,895				606	05/01/2041	1.A FE
74332Y-AA-7	PROGRESS TR 2022-SFR5 CL A 144A 4.451% 06/01/39		09/01/2024	Paydown		128,538	128,538	127,737	127,965		574		574		128,538				3,799	06/01/2039	1.A FE
74333W-AE-2	PROGRESS RESIDENTIAL TRUST MSFR-10-CL-C-144A 2.871% 12/01/40		09/01/2024	Paydown		176,300	176,300	176,291	176,294		6		6		176,300				3,400	12/01/2040	1.C FE
74333W-AG-7	PROGRESS RESIDENTIAL TRUST MSFR-10-CL-D-144A 3.120% 12/01/40		09/01/2024	Paydown		171,023	171,023	171,017	171,019		4		4		171,023				3,584	12/01/2040	1.D FE
74351@-AA-6	AMAZONCOM INC CTL PTC CTL 4.067% 07/10/40		09/10/2024	Redemption 100.0000		326,731	326,731	326,731	326,731						326,731				8,703	07/10/2040	1.D
74352*-AA-7	AMAZONCOM INC CTL CTL 3.327% 01/10/41		09/10/2024	Redemption 100.0000		185,010	185,010	185,010	185,010						185,010				4,104	01/10/2041	1.E
74352@-AA-5	AMAZONCOM INC CTL PROJECT DIXIE AMAZON MARKHAM I 2.980% 10/10/41		09/10/2024	Redemption 100.0000		184,005	184,005	184,005	184,005						184,005				3,656	10/10/2041	1.E
74353#-AA-2	AMAZONCOM INC CTL 1600 OSGOOD ST NTH ANDOVER AMA 3.366% 10/10/42		09/10/2024	Redemption 100.0000		66,983	66,983	66,983	66,983						66,983				1,503	10/10/2042	1.E
74353*-AA-6	AMAZONCOM INC CTL EMERALD PASS AMAZON EL PASO CT 2.695% 11/10/41		09/10/2024	Redemption 100.0000		13,325	13,325	13,325	13,325						13,325				254	11/10/2041	1.D
74353*-AA-6	AMAZONCOM INC CTL EMERALD PASS AMAZON EL PASO CT 2.695% 11/10/41		07/10/2024	Redemption 100.0000		6,640	6,640	6,640	6,640						6,640				104	11/10/2041	1.E S
743874-AJ-8	PROVIDENT FUNDING MORTGAGE TST MTG TRU 2020-1 3.000% 02/01/50		07/01/2024	Paydown		7,834	7,834	7,916	7,833		1		1		7,834				137	02/01/2050	1.A FE
743874-AJ-8	PROVIDENT FUNDING MORTGAGE TST MTG TRU 2020-1 3.000% 02/01/50		09/01/2024	Paydown		28,445	28,445	28,743	28,442		3		3		28,445				616	02/01/2050	1.A
74387M-AN-9	PROVIDENT FUNDING MTGE TRUST 2021-J1-CL-A14-144A 2.500% 10/01/51		07/01/2024	Paydown		46,763	46,763	46,726	46,732		31		31		46,763				682	10/01/2051	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
74387M-AN-9	PROVIDENT FUNDING MTGE TRUST 2021-J1-CL-A14-144A 2.500% 10/01/51		09/01/2024	Paydown		233,012	233,012	232,830	232,858		154		154		233,012				4,266	10/01/2051	1.A
744448-CU-3	PUBLIC SERVICE CO COLORADO 1ST MTG 2.700% 01/15/51		08/13/2024	SPL ID Gtd Pensions Commingl		312,854	500,000	312,854							312,854				788	01/15/2051	1.F Z
744516-G*-0	PUBLIC SVC CO OF NRTH CAROLINA PUBLIC SERVICE CO OF NTH CAROL 4.180% 06/30/47		09/01/2024	SPL ID Gtd Pensions Commingl		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				488,828	06/30/2047	2.A
74464A-AA-9	Public Storage Operating Compa CO GUARNT 5.540% 04/16/27		08/23/2024	J P MORGAN SECURITIES INC		1,303,536	1,300,000	1,300,000							1,300,000		3,536	3,536	29,446	04/16/2027	1.F FE
746245-A*-0	PUREWEST FUNDING LLC A-2 4.827% 12/19/36		09/20/2024	Paydown		422,280	422,280	422,280	422,280						422,280				13,577	12/19/2036	1.G FE
746245-AA-7	PUREWEST FUNDING LLC SERIES 20211 CLASS A1 4.091% 12/22/36		08/20/2024	Paydown		38,010	38,010	36,717	37,141		869		869		38,010				1,037	12/22/2036	1.A FE
746245-AA-7	PUREWEST FUNDING LLC SERIES 20211 CLASS A1 4.091% 12/22/36		09/20/2024	Paydown		76,448	76,448	73,847	74,700		1,748		1,748		76,448				2,083	12/22/2036	1.G FE
746246-AA-5	PUREWEST FUNDING LLC SERIES 20221 CLASS A1 5.813% 12/05/37		08/05/2024	Paydown		371,224	371,224	370,255	269,981		969		969		371,224				12,915	12/05/2037	1.A FE
746246-AA-5	PUREWEST FUNDING LLC SERIES 20221 CLASS A1 5.813% 12/05/37		09/05/2024	Paydown		709,605	709,605	707,753	516,076		1,852		1,852		709,605				24,661	12/05/2037	1.G FE
746246-AB-3	PUREWEST FUNDING LLC SER A-2 6.300% 12/05/37		09/01/2024	Redemption 100.0000		423,781	423,781	423,781	423,781						423,781				187,203	12/05/2037	2.A FE
74922R-AP-5	Residential Accredit Loans In CL 3A1 5.750% 12/25/24		09/01/2024	Paydown			855	806			(855)		(855)						12	12/25/2024	1.G FM
749350-AN-4	RCKT MORTGAGE TRUST 2020-1 2021-1 CL A 2.500% 03/01/51		07/01/2024	Paydown		29,493	29,493	30,018	29,952		(459)		(459)		29,493				430	03/01/2051	1.A FE
749350-AN-4	RCKT MORTGAGE TRUST 2020-1 2021-1 CL A 2.500% 03/01/51		09/01/2024	Paydown		222,424	222,424	226,386	225,883		(3,459)		(3,459)		222,424				3,935	03/01/2051	1.A
74936R-AW-4	RCKT MORTGAGE TRUST 2020-1 2021-2 CL A2 2.500% 06/01/51		07/01/2024	Paydown		16,714	16,714	16,769	16,762		(47)		(47)		16,714				244	06/01/2051	1.A FE
74936R-AW-4	RCKT MORTGAGE TRUST 2020-1 2021-2 CL A2 2.500% 06/01/51		09/01/2024	Paydown		34,878	34,878	34,993	34,977		(99)		(99)		34,878				637	06/01/2051	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020-1 2020-1 CL A1 14 3.000% 02/01/50		07/01/2024	Paydown		86,392	86,392	87,350	87,300		(908)		(908)		86,392				1,512	02/01/2050	1.A FE
749389-AA-0	RCKT MORTGAGE TRUST 2020-1 2020-1 CL A1 14 3.000% 02/01/50		09/01/2024	Paydown		190,140	190,140	192,250	192,139		(1,999)		(1,999)		190,140				4,038	02/01/2050	1.A
749389-AN-2	RCKT MORTGAGE TRUST 2020-1 2020-1 CL A13 1 3.000% 02/01/50		07/01/2024	Paydown		46,995	46,995	47,340	47,250		(255)		(255)		46,995				822	02/01/2050	1.A FE
749389-AN-2	RCKT MORTGAGE TRUST 2020-1 2020-1 CL A13 1 3.000% 02/01/50		09/01/2024	Paydown		103,432	103,432	104,192	103,993		(561)		(561)		103,432				2,196	02/01/2050	1.A
74938V-AV-5	RCKT MORTGAGE TRUST 2020-1 2021-4-CL-A21-144A 2.500% 09/01/51		07/01/2024	Paydown		156,323	156,323	157,178	156,989		(666)		(666)		156,323				2,280	09/01/2051	1.A FE
74938V-AV-5	RCKT MORTGAGE TRUST 2020-1 2021-4-CL-A21-144A 2.500% 09/01/51		09/01/2024	Paydown		230,768	230,768	232,030	231,750		(983)		(983)		230,768				3,998	09/01/2051	1.A
74983K-A*-2	Rt Fin LLC ASSET BACKED SER A 7.851% 10/15/43		09/15/2024	Redemption 100.0000		1,417,588	1,417,588	1,417,588	1,417,588						1,417,588				61,936	10/15/2043	1.F PL
749983-AA-0	RWE FINANCE US LLC CO GUARNT 144A 5.875% 04/16/34		08/13/2024	SPL ID Gtd Pensions Commingl		723,329	700,000	723,329							723,329				12,566	04/16/2034	2.B Z
750731-AA-9	AUTUMN WIND HQ LLC SR NT 3.744% 02/10/49		09/10/2024	Redemption 100.0000		49,175	49,175	49,175	49,175						49,175				1,381	02/10/2049	2.A
75101#-AC-0	RAISA FUNDING ABS CL A 5.050% 04/15/37		08/15/2024	Paydown		799,254	799,254	799,254	777,999		21,255		21,255		799,254				41,108	04/15/2037	1.F FE
75101#-AD-8	RAISA FUNDING ABS CL B 5.685% 04/15/37		06/15/2024	Paydown		34,650	34,650	34,650	34,650						34,650				996	04/15/2037	2.B PL
75101#-AD-8	RAISA FUNDING ABS CL B 5.685% 04/15/37		09/15/2024	Paydown		78,400	78,400	78,400	78,400						78,400				2,873	04/15/2037	2.B FE
75101#-AE-6	RAISA FUNDING ABS CL C 9.327% 04/15/37		06/15/2024	Paydown		105,884	105,884	105,884	105,884						105,884				4,993	04/15/2037	3.C PL
75101#-AE-6	RAISA FUNDING ABS CL C 9.327% 04/15/37		09/15/2024	Paydown		331,768	331,768	331,768	331,768						331,768				20,868	04/15/2037	3.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 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
75101#-AF-3	RAISA FUNDING I LLC ABS CL A 7.596% 06/15/38		07/15/2024	Paydown		448,107	448,107	448,107	448,107						448,107				18,531	06/15/2038	1.A
75101#-AG-1	RAISA FUNDING I LLC ABS CL C 11.710% 06/15/38		06/15/2024	Paydown		38,196	38,196	38,196	38,196						38,196				2,261	06/15/2038	3.C PL
75101#-AG-1	RAISA FUNDING I LLC ABS CL C 11.710% 06/15/38		07/15/2024	Paydown		32,758	32,758	32,758	32,758						32,758				2,238	06/15/2038	3.C FE
751313-AA-5	RAM LLC SERIES 20241 CLASS A 6.669% 02/15/39		09/15/2024	Paydown		744,892	744,892	744,892							744,892				24,004	02/15/2039	1.A FE
75409J-BG-1	RATE MORTGAGE TRUST TR 2021-J1 CL A31 144 2.500% 07/01/51		07/01/2024	Paydown		12,777	12,777	12,831	12,823		(47)		(47)		12,777				186	07/01/2051	1.A FE
75409J-BG-1	RATE MORTGAGE TRUST TR 2021-J1 CL A31 144 2.500% 07/01/51		09/01/2024	Paydown		86,264	86,264	86,628	86,580		(316)		(316)		86,264				1,465	07/01/2051	1.A
758750-AC-7	REGAL REXNORD CORP SR NT 144A 6.050% 02/15/26		05/02/2024	Tax Free Exchange		16,286,633	16,300,000	16,277,017	16,283,615		3,018		3,018		16,286,633				704,002	02/15/2026	2.C FE
758750-AE-3	REGAL REXNORD CORP SR NT 144A 6.300% 02/15/30		05/02/2024	Tax Free Exchange		9,993,297	10,000,000	9,991,500	9,992,425		871		871		9,993,297				449,750	02/15/2030	2.C FE
758750-AF-0	REGAL REXNORD CORP SR NT 144A 6.400% 04/15/33		07/11/2024	Tax Free Exchange															467,360	04/15/2033	2.C FE
759351-AR-0	REINSURANCE GROUP OF AMERICA SR UNSECURED 6.000% 09/15/33		08/13/2024	SPL ID Gtd Pensions Commingl		421,464	400,000	421,464							421,464				9,400	09/15/2033	2.A Z
760759-BH-2	REPUBLIC SERVICES INC SR NT 5.000% 12/15/33		08/20/2024	MORGAN STANEY & CAPITAL SVCS		153,644	150,000	149,148	149,152		43		43		149,195		4,449	4,449	5,188	12/15/2033	2.A FE
760985-R3-7	RES ASSET MORTGAGE PROD INC MTG PD -2004 5.549% 02/25/34		09/25/2024	Paydown		22,842	22,842	19,302	22,557		285		285		22,842				895	02/25/2034	1.A FM
76110W-YE-0	Residential Asset Securities C 2004-KS 4.292% 06/01/34		09/01/2024	Paydown		1,651	1,651	1,650	1,651						1,651				87	06/01/2034	1.A FM
76111X-P2-3	Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36		09/01/2024	Paydown		3,186	5,920	5,291	5,660						5,660		(2,473)	(2,473)	217	03/01/2036	4.C FM
76111X-P2-3	Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36		09/01/2024	Paydown		7,283	13,531	12,094	13,486						13,486		(6,203)	(6,203)	497	03/01/2036	5.A FM
76112B-YB-0	RES ASSET MORTGAGE PROD INC LN 2005-AR5 CL 3 4.840% 09/01/35		09/01/2024	Paydown		7,230	7,230	6,654	7,011		219		219		7,230				212	09/01/2035	4.C FM
76912*-AA-5	Riverside Energy Michigan LLC ABS I LLC 4.802% 04/10/37		09/10/2024	Paydown		750,302	750,302	750,302	750,302						750,302				23,980	04/10/2037	2.B FE
77340R-AT-4	Rockies Express Pipeline LLC SR 144A 4.800% 05/15/30		08/13/2024	SPL ID Gtd Pensions Commingl		647,551	700,000	647,551							647,551				7,560	05/15/2030	3.B Z
77678#-AA-3	Rosales Solar Holdings LLC SEC 4.190% 12/31/49		07/09/2024	Redemption 100.0000		87,280	87,280	87,280	87,280						87,280				5,895	12/31/2049	3.C PL
78081B-AM-5	ROYALTY PHARMA PLC CO GUARNT 3.550% 09/02/50		08/13/2024	SPL ID Gtd Pensions Commingl		247,176	350,000	247,176							247,176				5,315	09/02/2050	2.C Z
78396Y-AA-1	Sesac Finance LLC SESAC FINANCE 5.216% 07/25/49		07/25/2024	Paydown		25,000	25,000	25,992	25,018		(18)		(18)		25,000				978	07/25/2049	2.C FE
78396Y-AB-9	Sesac Finance LLC 2022-1 CL A2 144A 5.500% 07/25/52		07/25/2024	Paydown		22,500	22,500	21,904	21,915		585		585		22,500				928	07/25/2052	2.C FE
78396Y-AD-5	Sesac Finance LLC SERIES 20241 CLASS A2 6.421% 01/25/54		07/25/2024	Paydown		40,000	40,000	40,000							40,000				1,191	01/25/2054	2.C FE
78471K-AE-1	SOFI MORTGAGE TRUST TR 2016-1A CL 1A4 144 3.000% 11/01/46		07/01/2024	Paydown		16,825	16,825	15,538	15,633		1,192		1,192		16,825				294	11/01/2046	1.A FE
78471K-AE-1	SOFI MORTGAGE TRUST TR 2016-1A CL 1A4 144 3.000% 11/01/46		09/01/2024	Paydown		33,846	33,846	31,256	31,448		2,398		2,398		33,846				719	11/01/2046	1.A
78486*-AG-4	SSHCOF III ABS SER 2020-1 CL A7 3.750% 04/15/30		09/15/2024	Paydown		52,032	52,032	52,032	52,032						52,032				1,965	04/15/2030	1.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					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
78486*-AH-2	SSHCOF III ABS SER 2020-1 CL A8 4.000% 04/15/30		09/15/2024	Paydown		81,080	81,080	81,080	81,080						81,080				1,611	04/15/2030	1.C PL
78486*-AH-2	SSHCOF III ABS SER 2020-1 CL A8 4.000% 04/15/30		03/15/2024	Redemption 100.0000		126,321	126,321	126,321	126,321						126,321				154,130	04/15/2030	1.C PL
78486*-AL-3	SSHCOF III ABS SER 2020-1 CL A11 6.930% 09/15/30		09/15/2024	Paydown		499,476	499,476	499,476	499,476						499,476				15,017	09/15/2030	1.C PL
78486*-AM-1	SSHCOF III ASSET BACKED SER A12 NT 7.273% 09/15/30		09/15/2024	Paydown		166,710	166,710	166,710	166,710						166,710				5,171	09/15/2030	1.C PL
78486*-AP-4	SSHCOF III ASSET BACKED SER A14 7.683% 09/15/28		09/15/2024	Paydown		262,825	262,825	262,825	262,825						262,825				16,185	09/15/2028	1.C PL
78486*-AR-0	SSHCOF III ASSET BACKED SER A15 7.400% 09/15/28		09/13/2024	Paydown		1,108,777	1,108,777	1,108,777	1,108,777						1,108,777				10,806	09/15/2028	1.C PL
78486*-AS-8	SSHCOF III ASSET BACKED SER 2024-1 CL A17 6.912% 09/15/34		03/07/2024	Paydown		222,439	222,439	222,439							222,439					09/15/2034	1.C PL
78486*-AS-8	SSHCOF III ASSET BACKED SER 2024-1 CL A17 6.912% 09/15/34		09/13/2024	Paydown		154,236	154,236	154,236							154,236				6,469	09/15/2034	1.C Z
78486*-AS-8	SSHCOF III ASSET BACKED SER 2024-1 CL A17 6.912% 09/15/34		03/15/2024	Paydown		17,859	17,859	17,859							17,859				132	09/15/2034	1.C PL
78486*-AT-6	SSHCOF III ASSET BACKED SER A17A 7.230% 09/15/34		03/15/2024	Paydown		6,400	6,400	6,400							6,400				9	09/15/2034	1.C PL
78486*-AT-6	SSHCOF III ASSET BACKED SER A17A 7.230% 09/15/34		09/15/2024	Paydown		254,938	254,938	254,938							254,938				7,128	09/15/2034	1.C FE
78486*-AU-3	SSHCOF III PACE ASSET BACKED SER A18 7.340% 09/15/34		09/16/2024	Paydown		122,592	122,592	122,592							122,592				2,725	09/15/2034	1.C FM
78486*-AV-1	SSHCOF III ASSET BACKED SER A19 7.480% 03/15/35		09/15/2024	Paydown		180,733	180,733	180,733							180,733				3,943	03/15/2035	1.C Z
78486*-AW-9	SSHCOF III PACE ASSET BACKED SER A19A 7.223% 03/15/35		09/16/2024	Paydown		84,467	84,467	84,467							84,467				1,017	03/15/2035	1.C Z
78574M-AA-1	SABRA HEALTH CARE LP CO GUARNT 3.200% 12/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		250,083	290,000	250,083							250,083				1,676	12/01/2031	2.C Z
79588T-AF-7	SAMMONS FINANCIAL GROUP SR 144A 6.875% 04/15/34		08/13/2024	SPL ID Gtd Pensions Commingl		1,893,372	1,800,000	1,893,372							1,893,372				44,000	04/15/2034	2.A Z
80285X-AB-1	Santander Drive Auto Receivabl SERIES 20233 CLASS A2 6.080% 08/17/26		09/15/2024	Paydown		264,316	264,316	264,304	264,308		8		8		264,316				10,718	08/17/2026	1.A FE
80286Y-AB-8	Santander Drive Auto Receivabl SERIES 20242 CLASS A2 5.800% 09/15/27		09/15/2024	Paydown		572,867	572,867	572,847			20		20		572,867				11,473	09/15/2027	1.A FE
80287J-AB-0	Santander Drive Auto Receivabl SERIES 20232 CLASS A2 5.870% 03/16/26		08/15/2024	Paydown		81,603	81,603	81,600	81,602		2		2		81,603				2,890	03/16/2026	1.A FE
80287L-AB-5	Santander Drive Auto Receivabl SERIES 20243 CLASS A2 6.210% 06/15/27		09/15/2024	Paydown		22,903	22,903	22,902			1		1		22,903				320	06/15/2027	1.A FE
802918-AC-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 20226 CLASS A3 4.490% 11/16/26		09/15/2024	Paydown		112,996	112,996	112,396	112,451		546		546		112,996				3,394	11/16/2026	1.A FE
808513-CE-3	The Charles Schwab Corporation SR NT 5.853% 05/19/34		08/13/2024	SPL ID Gtd Pensions Commingl		1,047,605	1,000,000	1,047,605							1,047,605				12,519	05/19/2034	1.F FE
816851-AP-4	Sempra SR UNSECURED 6.000% 10/15/39		08/13/2024	SPL ID Gtd Pensions Commingl		318,422	300,000	318,422							318,422				5,550	10/15/2039	2.B Z
816851-BS-7	Sempra JR SUB 6.875% 10/01/54		08/13/2024	SPL ID Gtd Pensions Commingl		1,499,354	1,500,000	1,499,354							1,499,354				40,677	10/01/2054	2.C FE
81733Y-AA-7	Sequoia Mortgage Trust TR 2015-2 CL A1 14 3.500% 05/01/45		07/01/2024	Paydown		24,600	24,600	25,169	25,117		(517)		(517)		24,600				502	05/01/2045	1.A FE
81733Y-AA-7	Sequoia Mortgage Trust TR 2015-2 CL A1 14 3.500% 05/01/45		09/01/2024	Paydown		25,955	25,955	26,556	26,501		(545)		(545)		25,955				641	05/01/2045	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
81743A-AA-7	Sequoia Mortgage Trust TR 2019-5 CL A1 14 3.500% 12/01/49		07/01/2024	Paydown		31,064	31,064	31,608	31,580		(516)		(516)		31,064				634	12/01/2049	1.A FE
81743A-AA-7	Sequoia Mortgage Trust TR 2019-5 CL A1 14 3.500% 12/01/49		09/01/2024	Paydown		64,408	64,408	65,535	65,478		(1,070)		(1,070)		64,408				1,573	12/01/2049	1.A
81743A-AU-3	Sequoia Mortgage Trust TR 2019-5 CL A19 1 3.500% 12/01/49		07/01/2024	Paydown		4,023	4,023	4,073	4,059		(36)		(36)		4,023				82	12/01/2049	1.A FE
81743A-AU-3	Sequoia Mortgage Trust TR 2019-5 CL A19 1 3.500% 12/01/49		09/01/2024	Paydown		8,341	8,341	8,445	8,416		(75)		(75)		8,341				204	12/01/2049	1.A
81744F-AZ-0	Sequoia Mortgage Trust TR 2004-3 CL A 6.228% 05/20/34		09/20/2024	Paydown		3,665	3,665	3,409	3,627		38		38		3,665				154	05/20/2034	1.A FM
81744F-BF-3	Sequoia Mortgage Trust TR 2004-4 CL A 6.248% 05/20/34		09/20/2024	Paydown		416	416	375	393		22		22		416				16	05/20/2034	1.B FM
81744F-BF-3	Sequoia Mortgage Trust TR 2004-4 CL A 6.248% 05/20/34		09/20/2024	Paydown		37,087	37,087	34,792	35,850		1,237		1,237		37,087				1,433	05/20/2034	2.C FM
81744L-AZ-7	Sequoia Mortgage Trust TR 2007-2 CL 1A2 5.455% 06/20/36		09/20/2024	Paydown		19,109	19,109	16,625	17,569		1,540		1,540		19,109				729	06/20/2036	1.A FM
81745N-AR-0	Sequoia Mortgage Trust TR 2014-1 CL 2A5 1 4.000% 04/01/44		07/01/2024	Paydown		1,996	1,996	2,022	2,024		(28)		(28)		1,996				47	04/01/2044	1.A FE
81745N-AR-0	Sequoia Mortgage Trust TR 2014-1 CL 2A5 1 4.000% 04/01/44		09/01/2024	Paydown		4,380	4,380	4,437	4,443		(62)		(62)		4,380				125	04/01/2044	1.A
81745X-AA-5	Sequoia Mortgage Trust TR 2017-4 CL A1 14 3.500% 07/01/47		07/01/2024	Paydown		5,359	5,359	5,480	5,469		(111)		(111)		5,359				109	07/01/2047	1.A FE
81745X-AA-5	Sequoia Mortgage Trust TR 2017-4 CL A1 14 3.500% 07/01/47		09/01/2024	Paydown		46,707	46,707	47,765	47,671		(964)		(964)		46,707				1,210	07/01/2047	1.A
81746K-AA-2	Sequoia Mortgage Trust TR 2017-2 CL A1 14 3.500% 02/01/47		06/01/2024	Paydown		7,277	7,277	7,337	7,322		(45)		(45)		7,277				127	02/01/2047	1.A
81746K-AA-2	Sequoia Mortgage Trust TR 2017-2 CL A1 14 3.500% 02/01/47		07/01/2024	Paydown		7,928	7,928	7,994	7,977		(49)		(49)		7,928				162	02/01/2047	1.A FE
81746K-AA-2	Sequoia Mortgage Trust TR 2017-2 CL A1 14 3.500% 02/01/47		09/01/2024	Paydown		80,391	80,391	81,057	80,884		(493)		(493)		80,391				2,011	02/01/2047	1.A
81746L-AA-0	Sequoia Mortgage Trust TR 2015-3 CL A1 14 3.500% 07/01/45		07/01/2024	Paydown		13,661	13,661	13,720	13,700		(39)		(39)		13,661				278	07/01/2045	1.A FE
81746L-AA-0	Sequoia Mortgage Trust TR 2015-3 CL A1 14 3.500% 07/01/45		09/01/2024	Paydown		70,175	70,175	70,482	70,375		(199)		(199)		70,175				1,674	07/01/2045	1.A
81746L-AU-6	Sequoia Mortgage Trust TR 2015-3 CL A19 1 3.500% 07/01/45		07/01/2024	Paydown		5,209	5,209	5,206	5,207		3		3		5,209				106	07/01/2045	1.A FE
81746L-AU-6	Sequoia Mortgage Trust TR 2015-3 CL A19 1 3.500% 07/01/45		09/01/2024	Paydown		26,761	26,761	26,742	26,746		15		15		26,761				638	07/01/2045	1.A
81746N-AA-6	Sequoia Mortgage Trust TR 2016-3 CL A1 14 3.500% 11/01/46		06/01/2024	Paydown		48,513	48,513	50,097	49,589		(1,076)		(1,076)		48,513				849	11/01/2046	1.A
81746N-AA-6	Sequoia Mortgage Trust TR 2016-3 CL A1 14 3.500% 11/01/46		07/01/2024	Paydown		6,121	6,121	6,321	6,257		(136)		(136)		6,121				125	11/01/2046	1.A FE
81746N-AA-6	Sequoia Mortgage Trust TR 2016-3 CL A1 14 3.500% 11/01/46		09/01/2024	Paydown		36,853	36,853	38,057	37,671		(817)		(817)		36,853				880	11/01/2046	1.A
81746Q-AU-5	Sequoia Mortgage Trust TR 2018-2 CL A19 1 3.500% 02/01/48		07/01/2024	Paydown		3,315	3,315	3,314	3,314		1		1		3,315				68	02/01/2048	1.A FE
81746Q-AU-5	Sequoia Mortgage Trust TR 2018-2 CL A19 1 3.500% 02/01/48		09/01/2024	Paydown		10,099	10,099	10,095	10,096		3		3		10,099				254	02/01/2048	1.A
81746R-AA-7	Sequoia Mortgage Trust TR 2016 CL 2A1 144 3.500% 08/01/46		07/01/2024	Paydown		49,411	49,411	50,782	50,661		(1,250)		(1,250)		49,411				1,009	08/01/2046	1.A FE
81746R-AA-7	Sequoia Mortgage Trust TR 2016 CL 2A1 144 3.500% 08/01/46		09/01/2024	Paydown		23,975	23,975	24,641	24,582		(607)		(607)		23,975				594	08/01/2046	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					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
81746V-AU-4	Sequoia Mortgage Trust TR 2018-3 CL A19 1 3.500% 03/01/48		07/01/2024	Paydown		29,664	29,664	29,085	29,240		424		424		29,664				606	03/01/2048	1.A FE
81746V-AU-4	Sequoia Mortgage Trust TR 2018-3 CL A19 1 3.500% 03/01/48		09/01/2024	Paydown		5,609	5,609	5,499	5,528		80		80		5,609				139	03/01/2048	1.A
81746X-AA-4	Sequoia Mortgage Trust TR 2017-3 CL A1 14 3.500% 04/01/47		07/01/2024	Paydown		1,221	1,221	1,213	1,215		6		6		1,221				25	04/01/2047	1.A FE
81746X-AA-4	Sequoia Mortgage Trust TR 2017-3 CL A1 14 3.500% 04/01/47		09/01/2024	Paydown		13,563	13,563	13,477	13,498		65		65		13,563				352	04/01/2047	1.A
81746Y-AA-2	Sequoia Mortgage Trust TR 2019-2 CL A1 14 4.000% 06/01/49		07/01/2024	Paydown		42,802	42,802	43,618	43,575		(773)		(773)		42,802				999	06/01/2049	1.A FE
81746Y-AA-2	Sequoia Mortgage Trust TR 2019-2 CL A1 14 4.000% 06/01/49		09/01/2024	Paydown		82,517	82,517	84,090	84,007		(1,489)		(1,489)		82,517				2,360	06/01/2049	1.A
81746Y-AU-8	Sequoia Mortgage Trust TR 2019-2 CL A19 1 4.000% 06/01/49		07/01/2024	Paydown		15,878	15,878	16,116	16,056		(178)		(178)		15,878				371	06/01/2049	1.A FE
81746Y-AU-8	Sequoia Mortgage Trust TR 2019-2 CL A19 1 4.000% 06/01/49		09/01/2024	Paydown		30,611	30,611	31,069	30,955		(344)		(344)		30,611				875	06/01/2049	1.A
81747C-AA-9	Sequoia Mortgage Trust TR 2019-CH2 CL A1 4.500% 08/01/49		07/01/2024	Paydown		989	989	1,018	1,006		(17)		(17)		989				26	08/01/2049	1.A FE
81747C-AA-9	Sequoia Mortgage Trust TR 2019-CH2 CL A1 4.500% 08/01/49		09/01/2024	Paydown		61,970	61,970	63,767	63,045		(1,075)		(1,075)		61,970				2,089	08/01/2049	1.A
81747D-AA-7	Sequoia Mortgage Trust TR 2018-CH1 CL A1 4.000% 03/01/48		07/01/2024	Paydown		735	735	747	744		(8)		(8)		735				17	03/01/2048	1.A FE
81747D-AA-7	Sequoia Mortgage Trust TR 2018-CH1 CL A1 4.000% 03/01/48		09/01/2024	Paydown		13,227	13,227	13,442	13,378		(152)		(152)		13,227				389	03/01/2048	1.A
81747D-AU-3	Sequoia Mortgage Trust TR 2018-CH1 CL A19 4.000% 03/01/48		07/01/2024	Paydown		1,076	1,076	1,089	1,085		(9)		(9)		1,076				25	03/01/2048	1.A FE
81747D-AU-3	Sequoia Mortgage Trust TR 2018-CH1 CL A19 4.000% 03/01/48		09/01/2024	Paydown		19,353	19,353	19,590	19,520		(167)		(167)		19,353				569	03/01/2048	1.A
81747J-AA-4	Sequoia Mortgage Trust TR 2018-6 CL A1 14 4.000% 07/01/48		07/01/2024	Paydown		2,661	2,661	2,676	2,673		(12)		(12)		2,661				62	07/01/2048	1.A FE
81747J-AA-4	Sequoia Mortgage Trust TR 2018-6 CL A1 14 4.000% 07/01/48		09/01/2024	Paydown		6,392	6,392	6,429	6,422		(30)		(30)		6,392				180	07/01/2048	1.A
81747W-AA-5	Sequoia Mortgage Trust TR 2018-7 CL A1 14 4.000% 09/01/48		07/01/2024	Paydown		33,567	33,567	33,562	33,563		4		4		33,567				783	09/01/2048	1.A FE
81747W-AA-5	Sequoia Mortgage Trust TR 2018-7 CL A1 14 4.000% 09/01/48		09/01/2024	Paydown		1,696	1,696	1,696	1,696						1,696				48	09/01/2048	1.A
81748B-AB-8	Sequoia Mortgage Trust TR 2019-3 CL A2 14 3.500% 09/01/49		07/01/2024	Paydown		9,288	9,288	9,452	9,436		(148)		(148)		9,288				190	09/01/2049	1.A FE
81748B-AB-8	Sequoia Mortgage Trust TR 2019-3 CL A2 14 3.500% 09/01/49		09/01/2024	Paydown		73,231	73,231	74,524	74,400		(1,169)		(1,169)		73,231				1,884	09/01/2049	1.A
81748B-AV-4	Sequoia Mortgage Trust TR 2019-3 CL A20 1 3.500% 09/01/49		07/01/2024	Paydown		7,751	7,751	7,854	7,844		(93)		(93)		7,751				158	09/01/2049	1.A FE
81748B-AV-4	Sequoia Mortgage Trust TR 2019-3 CL A20 1 3.500% 09/01/49		09/01/2024	Paydown		61,112	61,112	61,924	61,846		(734)		(734)		61,112				1,572	09/01/2049	1.A
81748C-AU-4	Sequoia Mortgage Trust 2021-9-CL-A19-144A 2.500% 01/01/52		07/01/2024	Paydown		81,227	81,227	80,618	80,697		530		530		81,227				1,185	01/01/2052	1.A FE
81748C-AU-4	Sequoia Mortgage Trust 2021-9-CL-A19-144A 2.500% 01/01/52		09/01/2024	Paydown		161,244	161,244	160,035	160,191		1,053		1,053		161,244				2,888	01/01/2052	1.A
81748G-AA-9	Sequoia Mortgage Trust TR 2019-CH3 CL A1 4.000% 09/01/49		07/01/2024	Paydown		4,185	4,185	4,266	4,255		(69)		(69)		4,185				98	09/01/2049	1.A FE
81748G-AA-9	Sequoia Mortgage Trust TR 2019-CH3 CL A1 4.000% 09/01/49		09/01/2024	Paydown		101,489	101,489	103,441	103,164		(1,675)		(1,675)		101,489				3,029	09/01/2049	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	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
81748K-AA-0	Sequoia Mortgage Trust TR 2020-2 CL A1 14 3.500% 03/01/50		07/01/2024	Paydown		25,031	25,031	25,648	25,612		(581)		(581)		25,031				511	03/01/2050	1.A FE
81748K-AA-0	Sequoia Mortgage Trust TR 2020-2 CL A1 14 3.500% 03/01/50		09/01/2024	Paydown		118,372	118,372	121,294	121,122		(2,750)		(2,750)		118,372				2,881	03/01/2050	1.A
81748K-BN-1	Sequoia Mortgage Trust TR 2020-2 CL A19 1 3.500% 03/01/50		07/01/2024	Paydown		10,012	10,012	10,228	10,277		(265)		(265)		10,012				204	03/01/2050	1.A FE
81748K-BN-1	Sequoia Mortgage Trust TR 2020-2 CL A19 1 3.500% 03/01/50		09/01/2024	Paydown		47,349	47,349	48,370	48,601		(1,252)		(1,252)		47,349				1,153	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust TR 2020-1 CL A1 14 3.500% 02/01/50		07/01/2024	Paydown		11,452	11,452	11,715	11,699		(247)		(247)		11,452				234	02/01/2050	1.A FE
81748M-AA-6	Sequoia Mortgage Trust TR 2020-1 CL A1 14 3.500% 02/01/50		09/01/2024	Paydown		34,605	34,605	35,400	35,352		(747)		(747)		34,605				874	02/01/2050	1.A
81748M-AU-2	Sequoia Mortgage Trust TR 2020-1 CL A19 1 3.500% 02/01/50		07/01/2024	Paydown		2,212	2,212	2,256	2,244		(31)		(31)		2,212				45	02/01/2050	1.A FE
81748M-AU-2	Sequoia Mortgage Trust TR 2020-1 CL A19 1 3.500% 02/01/50		09/01/2024	Paydown		6,686	6,686	6,818	6,780		(94)		(94)		6,686				169	02/01/2050	1.A
81748W-AU-0	Sequoia Mortgage Trust TR 2021-4 CL A19 1 2.500% 06/01/51		07/01/2024	Paydown		58,373	58,373	59,011	58,926		(553)		(553)		58,373				851	06/01/2051	1.A FE
81748W-AU-0	Sequoia Mortgage Trust TR 2021-4 CL A19 1 2.500% 06/01/51		09/01/2024	Paydown		114,317	114,317	115,568	115,401		(1,084)		(1,084)		114,317				1,997	06/01/2051	1.A
81748X-AU-8	Sequoia Mortgage Trust TR 2021-5 CL A19 1 2.500% 07/01/51		07/01/2024	Paydown		126,438	126,438	126,873	126,808		(370)		(370)		126,438				1,844	07/01/2051	1.A FE
81748X-AU-8	Sequoia Mortgage Trust TR 2021-5 CL A19 1 2.500% 07/01/51		09/01/2024	Paydown		153,271	153,271	153,798	153,720		(449)		(449)		153,271				2,705	07/01/2051	1.A
817743-AJ-6	Servpro Master Issuer LLC SERIES 20241A CLASS A2 6.174% 01/25/54		07/25/2024	Paydown		31,250	31,250	31,250							31,250				970	01/25/2054	2.C FE
81786@-AA-6	MASCO CORP CTL CTL PTC SER 5.560% 05/15/32		08/15/2024	Redemption 100.0000		186,807	186,807	186,807	186,807						186,807				6,493	05/15/2032	1.E PL
82281E-AA-5	Shellpoint Co-Originator Trust TR 2016-1 C 3.500% 11/01/46		07/01/2024	Paydown		19,553	19,553	19,755	19,700		(147)		(147)		19,553				399	11/01/2046	1.A FE
82281E-AA-5	Shellpoint Co-Originator Trust TR 2016-1 C 3.500% 11/01/46		09/01/2024	Paydown		30,094	30,094	30,404	30,319		(226)		(226)		30,094				777	11/01/2046	1.A
82436*-AA-0	Sherwin-Williams Winter Haven SHERWIN-WILLIAMS WINTER HAVEN 4.650% 06/15/38		09/15/2024	Redemption 100.0000		133,811	133,811	133,811	133,811						133,811				4,149	06/15/2038	1.F PL
82650T-AB-3	Sierra Receivables Funding Co 2022-2A CL B 144A 5.040% 06/20/40		09/20/2024	Paydown		287,075	287,075	287,028	287,048		28		28		287,075				9,614	06/20/2040	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING 2020-2A CL B 2.320% 07/20/37		09/20/2024	Paydown		255,150	255,150	255,082	255,100		50		50		255,150				3,930	07/20/2037	1.F FE
82652T-AB-1	SIERRA RECEIVABLES FUNDING 2022-1A CL B 144A 3.550% 10/20/38		09/20/2024	Paydown		807,052	807,052	807,014	807,020		33		33		807,052				18,929	10/20/2038	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1-CL-A 2.230% 08/17/51		09/17/2024	Paydown		95,622	95,622	95,576	95,592		30		30		95,622				1,420	08/17/2051	1.F FE
82667C-AD-7	SIGNAL RAIL I LLC SERIES 20241A CLASS B 6.110% 05/17/54		09/17/2024	Paydown		16,590	16,590	16,582			8		8		16,590				238	05/17/2054	1.F FE
826934-AA-9	SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS A 144A 5.830% 07/20/39		09/20/2024	Paydown		477,998	477,998	477,868	477,882		116		116		477,998				18,391	07/20/2039	1.A FE
826934-AB-7	SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS B 144A 6.320% 07/20/39		09/20/2024	Paydown		1,433,995	1,433,995	1,433,709	1,433,740		255		255		1,433,995				59,810	07/20/2039	1.F FE
83012@-AA-8	6823 ENERGY PART TULANE UNIV Secured 3.150% 01/15/52		09/15/2024	Redemption 100.0000		37,541	37,541	37,541	37,541						37,541				789	01/15/2052	1.F
83012A-AC-3	SIXTH STREET SPECIALTY SR UNSECURED 6.125% 03/01/29		08/13/2024	SPL ID Gtd Pensions Commingl		404,308	400,000	404,308							404,308				13,611	03/01/2029	2.C 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 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
830867-AA-5	DELTA AIRLINES INC SR SE 4.500% 10/20/25		08/30/2024	Redemption 100.0000		1,321,641	1,321,641	1,321,641	1,321,641						1,321,641				51,410	10/20/2025	2.B FE
830867-AA-5	DELTA AIRLINES INC SR SE 4.500% 10/20/25		08/13/2024	SPL ID Gtd Pensions Commingl		208,780	210,000	208,780							208,780				420	10/20/2025	2.A FE
83088M-AL-6	SKYWORKS SOLUTIONS INC SR NT 3.000% 06/01/31		08/07/2024	SUSQUEHANNA FINANCIAL GROUP		215,633	250,000	249,035	249,258		263		263		249,521		(33,888)	(33,888)	5,146	06/01/2031	2.C FE
832696-AX-6	JM SMUCKER CO SR NT 6.200% 11/15/33		09/12/2024	DEUTSCHE BANK SECURITIES INC		221,532	200,000	199,870	199,872		17		17		199,889		21,643	21,643	10,953	11/15/2033	2.B FE
832696-AY-4	JM SMUCKER CO SR NT 6.500% 11/15/43		08/13/2024	SPL ID Gtd Pensions Commingl		1,539,066	1,400,000	1,539,066							1,539,066				20,475	11/15/2043	2.B FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A 3.845% 01/20/50		09/20/2024	Paydown		45,000	45,000	44,927	42,500		73		73		45,000				1,097	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A 2.636% 08/20/51		09/20/2024	Paydown		44,000	44,000	44,000	44,000						44,000				773	08/20/2051	2.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP SR SEC SER 20 4.160% 08/15/48		08/15/2024	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				8,320	08/15/2048	1.F
842400-FQ-1	SO CAL EDISON CO 1ST REF MTG 4.500% 09/01/40		08/13/2024	SPL ID Gtd Pensions Commingl		233,700	260,000	233,700							233,700				5,038	09/01/2040	1.G Z
842400-FZ-1	SO CAL EDISON CO SEC 4.650% 10/01/43		08/13/2024	SPL ID Gtd Pensions Commingl		90,587	100,000	90,587							90,587				1,615	10/01/2043	1.G FE
842400-GG-2	SO CAL EDISON CO 1ST REF MORT 4.000% 04/01/47		08/13/2024	SPL ID Gtd Pensions Commingl		822,935	1,020,000	822,935							822,935				14,167	04/01/2047	2.A
842400-GK-3	SO CAL EDISON CO 1ST REF MO 4.125% 03/01/48		08/13/2024	SPL ID Gtd Pensions Commingl		163,933	200,000	163,933							163,933				3,552	03/01/2048	1.G FE
842400-GT-4	SO CAL EDISON CO 1ST MTG 3.650% 02/01/50		08/13/2024	SPL ID Gtd Pensions Commingl		679,888	900,000	679,888							679,888				456	02/01/2050	1.G Z
842400-HD-8	SO CAL EDISON CO 1ST MTG 2.500% 06/01/31		08/13/2024	SPL ID Gtd Pensions Commingl		348,288	400,000	348,288							348,288				1,806	06/01/2031	1.G Z
842400-HF-3	SO CAL EDISON CO 1ST MTG 3.650% 06/01/51		08/13/2024	SPL ID Gtd Pensions Commingl		300,908	400,000	300,908							300,908				2,636	06/01/2051	1.G Z
842400-HN-6	SO CAL EDISON CO 1ST MTG 3.450% 02/01/52		08/13/2024	SPL ID Gtd Pensions Commingl		216,267	300,000	216,267							216,267				144	02/01/2052	1.G Z
842400-HZ-9	SO CAL EDISON CO 1ST MTG 5.200% 06/01/34		08/08/2024	WELLS FARGO BANK N.A.		376,853	375,000	358,886			339		339		359,225		17,628	17,628	11,267	06/01/2034	1.G FE
84860*-AB-9	SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 3.850% 06/30/36		09/30/2024	Redemption 100.0000		131,553	131,553	131,553	131,553						131,553				5,105	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		09/30/2024	Various		146,367	146,367	146,367	146,360		7		7		146,367				5,837	06/30/2036	2.C PL
84929#-AA-6	Spower Finance 1 Llc SR SECURED 4.550% 12/31/36		08/24/2024	Redemption 100.0000		107	107	107	107						107				39,368	12/31/2036	3.A PL
84929#-AA-6	Spower Finance 1 Llc SR SECURED 4.550% 12/31/36		09/01/2024	SPL ID Gtd Pensions Commingl		15,483,868	15,483,868	15,483,868	15,483,868						15,483,868				840,845	12/31/2036	3.A PL
85208N-AD-2	Sprint Spectrum Co Llc SPEC I SR SE 4.738% 03/20/25		09/20/2024	Various		275,112	275,112	286,970	275,445		(333)		(333)		275,112				20,578	03/20/2025	1.F FE
854128-AB-1	STANDARD SOUTHPORT PORTFOLIO LLC 6.863% 11/16/50		05/15/2024	Paydown		909,468	909,468	909,468	909,468						909,468				31,208	11/16/2050	1.E FE
857477-CN-1	STATE STREET CORPORATION SR NT 4.530% 02/20/29		09/13/2024	MARKETAXESS		1,213,752	1,200,000	1,200,000							1,200,000		13,752	13,752	3,926	02/20/2029	1.E FE
86206@-AA-7	STONEHENGE CAP FUND NE III LLC SEC 5.500% 07/31/26		07/31/2024	Redemption 100.0000		331,943	331,943	331,943	331,943						331,943				13,693	07/31/2026	1.E FE
86212X-AP-5	STORE Master Funding LLC SERIES 20241A CLASS A4 5.940% 05/20/54		09/20/2024	Paydown		12,188	12,188	12,184			3		3		12,188				245	05/20/2054	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 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
863579-AM-0	Structured Adjustable Rate Mtg 2004-12 CL 5.910% 09/01/34		09/01/2024	Paydown		11,667	11,667	10,537	11,357		310		310		11,667				455	09/01/2034	1.A FM
863579-AQ-1	Structured Adjustable Rate Mtg 2004-12 CL 5.947% 09/01/34		09/01/2024	Paydown		6,217	6,217	5,582	6,006		211		211		6,217				244	09/01/2034	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INV INC MTG INVE 2003 5.759% 11/19/33		09/19/2024	Paydown		27,064	27,064	25,026	25,900		1,163		1,163		27,064				1,049	11/19/2033	1.A FM
86359B-NU-1	Structured Adjustable Rate Mtg 2004-4 CL 6.857% 04/01/34		09/01/2024	Paydown		40,579	40,579	34,885	38,282		2,296		2,296		40,579				1,846	04/01/2034	1.A FM
86359B-WG-2	Structured Adjustable Rate Mtg 2004-8 CL 6.546% 07/01/34		09/01/2024	Paydown		10,327	10,327	10,210	10,268		60		60		10,327				474	07/01/2034	1.A FM
86359D-US-4	STRUCTURED ASSET SEC CORP TR 2005-5N CL 3A1B 6.045% 11/01/35		09/01/2024	Paydown		71,619	71,619	64,982	70,248		1,372		1,372		71,619				2,077	11/01/2035	1.A FM
86359L-BL-2	STRUCTURED ASSET MTG INV INC MTG INVE 2004 5.659% 05/19/34		09/19/2024	Paydown		31,672	31,672	28,624	29,780		1,892		1,892		31,672				1,209	05/19/2034	1.A FM
866677-AH-0	SUN COMMUNITIES INC GUARNT 4.200% 04/15/32		08/13/2024	SPL ID Gtd Pensions Commingl		464,951	500,000	464,951							464,951				6,475	04/15/2032	2.C FE
866677-AJ-6	SUN COMMUNITIES INC CO GUARNT 5.700% 01/15/33		08/13/2024	SPL ID Gtd Pensions Commingl		712,925	700,000	712,925							712,925				2,328	01/15/2033	2.C FE
86744T-AB-2	Sunnova Energy International I HELIOS ISSUER VI 2.010% 07/20/48		09/20/2024	Paydown		146,331	146,331	146,272	146,277		54		54		146,331				1,978	07/20/2048	1.G FE
86744V-AA-9	Sunnova Energy International I SERIES 2022B CLASS A 144A 5.000% 08/20/49		09/20/2024	Paydown		114,727	114,727	113,932	114,130		597		597		114,727				3,856	08/20/2049	1.G FE
86744W-AB-5	Sunnova Energy International I SERIES 2022C CLASS B 144A 5.600% 11/22/49		09/20/2024	Paydown		46,432	46,432	42,261	42,736		3,696		3,696		46,432				1,737	11/22/2049	1.G FE
86744X-AA-5	Sunnova Energy International I 2022-1 CL A 144A 4.950% 04/30/57		07/30/2024	Paydown		73,096	73,096	70,502	70,877		2,220		2,220		73,096				2,714	04/30/2057	1.G FE
86744Y-AA-3	Sunnova SOL VI Issuer LLC SERIES 20241A CLASS A 5.650% 01/30/59		07/30/2024	Paydown		23,536	23,536	22,440			1,096		1,096		23,536				617	01/30/2059	1.G FE
86745A-AB-2	Sunnova Energy International I 2022-A CL B 144A 3.130% 02/22/49		09/20/2024	Paydown		448,161	448,161	438,150	439,013		9,148		9,148		448,161				9,375	02/22/2049	1.G FE
86745N-AA-6	Sunnova Energy International I SUNNOVA SOL ISSUER 3.350% 02/01/55		07/30/2024	Paydown		52,170	52,170	52,151	52,155		15		15		52,170				1,311	02/01/2055	1.G FE
86745P-AA-1	Sunnova Energy International I SUNNOVA SOL ISSUER 2.730% 10/30/30		07/30/2024	Paydown		39,384	39,384	39,374	39,377		8		8		39,384				806	10/30/2030	1.G FE
86745Q-AA-9	Sunnova Energy International I HELIOS ISSUER 2.580% 04/28/56		07/30/2024	Paydown		410,551	410,551	410,372	410,397		154		154		410,551				6,555	04/28/2056	1.G FE
86745R-AB-5	Sunnova Energy International I 2021-C-CL-B-144A 2.330% 10/20/48		09/20/2024	Paydown		96,043	96,043	96,017	96,020		23		23		96,043				1,517	10/20/2048	1.G FE
86746C-AA-9	Sunnova Energy International I HELIOS ISSUER 2.980% 06/20/47		09/20/2024	Paydown		63,358	63,358	63,354	63,354		4		4		63,358				1,258	06/20/2047	1.G FE
86746E-AA-5	Sunnova Energy International I HELIOS ISSUER 1.800% 02/20/48		09/20/2024	Paydown		218,540	218,540	218,537	218,538		2		2		218,540				2,620	02/20/2048	1.G FE
86765B-AP-4	SUNOCO LOGISTICS PARTNERS LP SR UNSECURED 5.300% 04/01/44		08/13/2024	SPL ID Gtd Pensions Commingl		501,978	540,000	501,978							501,978				9,938	04/01/2044	2.B Z
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP GU 5.350% 05/15/45		08/13/2024	SPL ID Gtd Pensions Commingl		372,690	400,000	372,690							372,690				4,815	05/15/2045	2.B FE
86765B-AV-1	SUNOCO LOGISTICS PARTNERS LP SR UNSECURED 5.400% 10/01/47		08/13/2024	SPL ID Gtd Pensions Commingl		445,644	480,000	445,644							445,644				9,000	10/01/2047	2.B Z
86772H-AA-5	Sunrun Inc. 2021-2A-CL-A-144A 2.270% 01/30/57		07/30/2024	Paydown		148,591	148,591	148,534	148,541		51		51		148,591				2,530	01/30/2057	1.F FE
86772R-AA-3	Sunrun Inc. SERIES 20221A CLASS A 144A 4.750% 07/30/57		07/30/2024	Paydown		112,632	112,632	111,715	111,801		830		830		112,632				4,013	07/30/2057	1.G FE
86772Y-AA-8	Sunrun Inc. SERIES 20231A CLASS A 144A 5.750% 01/30/59		07/30/2024	Paydown		60,910	60,910	59,743	59,788		1,123		1,123		60,910				2,627	01/30/2059	1.G FE

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

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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
86773Q-AA-4	Sunrun Inc. 2021-1A 2.460% 01/30/52		07/30/2024	Paydown		235,213	235,213	235,193	235,197		16		16		235,213				5,786	01/30/2052	1.F FE
87054#-AA-6	Sweetwater Royalties LLC SWEETWATER ROYALTIES SEC 5.320% 09/30/40		09/30/2024	Redemption 100.0000		351,365	351,365	351,365	351,365						351,365				18,693	09/30/2040	2.B PL
87162W-AD-2	TD SYNNEX Corporation SR NT 1.250% 08/09/24		08/09/2024	Maturity		800,000	800,000	799,619	799,887		113		113		800,000				10,000	08/09/2024	2.C FE
87166F-AE-3	SYNCHRONY BANK SR UNSECURED 5.625% 08/23/27		08/13/2024	SPL ID Gtd Pensions Commingl		1,110,257	1,100,000	1,110,257							1,110,257				28,016	08/23/2027	2.C Z
871911-AT-0	ENTERGY CORPORATION 1ST MTG 2.140% 12/09/25		08/13/2024	SPL ID Gtd Pensions Commingl		383,589	400,000	383,589							383,589				1,355	12/09/2025	2.B Z
87222P-AV-5	TBW Mortgage Backed Pass Throu BACKED PASS THRU -2006 6.130% 01/01/37		09/01/2024	Paydown		69,212	69,212	56,296	8,805						8,805		60,407	60,407	474	01/01/2037	1.A FM
872480-AA-6	TIF Funding II LLC 2020-1A CL 2.090% 08/20/45		09/20/2024	Paydown		500,000	500,000	499,782	500,000						500,000				6,967	08/20/2045	1.F FE
87264A-CW-3	T-MOBILE USA INC CO GUARNT 5.650% 01/15/53		08/13/2024	SPL ID Gtd Pensions Commingl		820,396	800,000	820,396							820,396				2,637	01/15/2053	2.B FE
87267C-AA-6	Tribute Rail LLC 2021-1 CL A 144A 2.070% 06/19/51		09/17/2024	Paydown		194,249	194,249	194,209	194,227		21		21		194,249				2,679	06/19/2051	1.F FE
87320*-AH-3	Twain Funding I 2018-A11 6.690% 05/10/31		08/12/2024	Paydown		110,315	110,315	110,315	110,315						110,315				4,503	05/10/2031	1.E PL
87320*-AJ-9	Twain Funding I ASSET BACKED SER 2018 7.310% 05/10/31		08/12/2024	Paydown		19,375	19,375	19,375	19,375						19,375				2,647	05/10/2031	1.E PL
87407R-AA-4	TAL Advantage VII LLC 2020-1A 2.050% 09/20/45		09/20/2024	Paydown		761,250	761,250	751,669	753,571		7,679		7,679		761,250				10,404	09/20/2045	1.F FE
876030-AD-9	TAPESTRY INC SR NT 7.350% 11/27/28		08/20/2024	JANE STREET EXECUTION SERVICES		262,938	250,000	249,310	249,321		75		75		249,396		13,541	13,541	13,475	11/27/2028	2.B FE
876030-AE-7	TAPESTRY INC SR UNSECURED 7.700% 11/27/30		08/13/2024	SPL ID Gtd Pensions Commingl		1,165,164	1,100,000	1,165,164							1,165,164				16,234	11/27/2030	2.B Z
876030-AF-4	TAPESTRY INC SR UNSECURED 7.850% 11/27/33		08/13/2024	SPL ID Gtd Pensions Commingl		851,370	800,000	851,370							851,370				12,037	11/27/2033	2.B Z
87612B-BQ-4	TARGA RESOURCES PARTNERS SR NT 144A 5.500% 03/01/30		08/13/2024	SPL ID Gtd Pensions Commingl		286,907	285,000	286,907							286,907				6,749	03/01/2030	2.C FE
87612G-AA-9	Targa Resources Partners LP GUARNT 4.200% 02/01/33		08/13/2024	SPL ID Gtd Pensions Commingl		835,940	900,000	835,940							835,940				525	02/01/2033	2.C FE
87612K-AC-6	TARGA RES CORP CO GUARNT 6.250% 07/01/52		08/13/2024	SPL ID Gtd Pensions Commingl		146,884	140,000	146,884							146,884				851	07/01/2052	2.C FE
88105#-AA-3	Terraform Phoenix I Llc SR NT 3.380% 12/31/43		09/30/2024	Redemption 100.0000		427,314	427,314	427,314	427,314						427,314				14,487	12/31/2043	2.C PL
881943-AB-0	Tesla Electric Vehicle Trust SERIES 20231 CLASS A2A 5.540% 12/21/26		08/20/2024	Paydown		130,024	130,024	130,023	130,023		1		1		130,024				4,540	12/21/2026	1.A FE
88307*-AA-3	Texoma Wind, LLC SR SEC NT DUE 4.120% 06/30/34		07/10/2024	Redemption 100.0000		293,910	293,910	293,910	293,910						293,910				77,153	06/30/2034	2.C PL
88315L-AE-8	Textainer Group Holdings Limit 2020-1A 2.730% 08/21/45		09/20/2024	Paydown		364,494	364,494	364,432	364,457		38		38		364,494				6,652	08/21/2045	1.F FE
88315L-AF-5	Textainer Group Holdings Limit 2020-1A 4.940% 08/21/45		09/20/2024	Paydown		104,121	104,121	103,231	103,398		722		722		104,121				3,438	08/21/2045	2.B FE
88315L-AG-3	Textainer Group Holdings Limit 2020-2A 2.100% 09/20/45		09/20/2024	Paydown		495,878	495,878	492,029	492,217		3,661		3,661		495,878				6,957	09/20/2045	1.F FE
88315L-AJ-7	Textainer Group Holdings Limit SERIES 20203A CLASS A 144A 2.110% 09/20/45		09/20/2024	Paydown		68,250	68,250	61,913	63,145		5,105		5,105		68,250				960	09/20/2045	1.F FE
88315L-AL-2	Textainer Group Holdings Limit 2021-1A 1.680% 02/20/46		09/20/2024	Paydown		292,640	292,640	286,854	287,990		4,650		4,650		292,640				3,278	02/20/2046	1.F FE
88315L-AN-8	Textainer Group Holdings Limit 2021-1A 2.520% 02/20/46		09/20/2024	Paydown		56,145	56,145	56,121	56,129		16		16		56,145				943	02/20/2046	2.B FE

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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
88315L-AQ-1	Textainer Group Holdings Limit 2021-2A 2.230% 04/20/46		09/20/2024	Paydown		457,999	457,999	453,356	454,264		3,735		3,735		457,999				6,809	04/20/2046	1.F FE
88315L-AS-7	Textainer Group Holdings Limit 2021-3A-CL-A-144A 1.940% 08/20/46		09/20/2024	Paydown		745,500	745,500	689,540	689,470		56,030		56,030		745,500				9,642	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		07/01/2024	Paydown		21,263	21,263	20,602	20,424		839		839		21,263				434	07/01/2048	1.A FE
886312-AU-1	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-2 C 3.500% 07/01/48		09/01/2024	Paydown		16,957	16,957	16,430	16,288		669		669		16,957				403	07/01/2048	1.A
88632A-AA-6	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-3 C 4.000% 11/01/48		07/01/2024	Paydown		1,669	1,669	1,652	1,644		25		25		1,669				39	11/01/2048	1.A FE
88632A-AA-6	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-3 C 4.000% 11/01/48		09/01/2024	Paydown		39,153	39,153	38,755	38,564		589		589		39,153				1,049	11/01/2048	1.A
88655A-AG-5	TIF Funding III LLC SERIES 20242A CLASS A 5.540% 07/20/49		09/20/2024	Paydown		358,333	358,333	358,235			99		99		358,333				2,893	07/20/2049	1.C FE
88731E-AJ-9	TIME WARNER CABLE SR SE 8.375% 07/15/33		08/13/2024	SPL ID Gtd Pensions Comming		228,049	200,000	228,049							228,049				977	07/15/2033	2.C FE
88732J-AN-8	TIME WARNER CABLE INC SR NT 7.300% 07/01/38		08/13/2024	SPL ID Gtd Pensions Comming		440,063	420,000	440,063							440,063				2,981	07/01/2038	2.C FE
88732J-AU-2	TIME WARNER CABLE LLC SR SEC 6.750% 06/15/39		08/13/2024	SPL ID Gtd Pensions Comming		375,441	380,000	375,441							375,441				3,634	06/15/2039	2.C FE
891940-AB-4	Toyota Auto Receivables Owner SERIES 2023A CLASS A2 5.050% 01/15/26		09/15/2024	Paydown		371,719	371,719	371,101	371,375		344		344		371,719				12,538	01/15/2026	1.A FE
89255#-AA-9	Trademark Royal SR SEC NTS D 4.920% 07/01/48		09/01/2024	Redemption 100.0000		24,931	24,931	24,931	24,931						24,931				836	07/01/2048	1.F PL
89609M-AA-7	TRIBUTE RAIL 2022-1 CL A 144A 4.760% 05/17/52		09/17/2024	Paydown		216,805	216,805	216,761	216,777		28		28		216,805				11,226	05/17/2052	1.F FE
89656G-AC-8	Trinity Rail Leasing L.P. SERIES 20241A CLASS A 5.780% 05/19/54		09/19/2024	Paydown		141,598	141,598	141,571			27		27		141,598				1,798	05/19/2054	1.C FE
89656R-AA-8	Trinity Rail Leasing L.P. SERIES 20221 CLASS A 144A 4.550% 05/20/52		09/21/2024	Paydown		112,731	112,731	112,726	112,727		4		4		112,731				3,414	05/20/2052	1.F FE
89656Y-AA-3	Trinity Rail Leasing L.P. 2020-2A C 1.830% 11/19/50		09/19/2024	Paydown		207,409	207,409	207,390	207,397		11		11		207,409				2,529	11/19/2050	1.F FE
89657A-AC-0	Trinity Rail Leasing L.P. 2020-1A 1.960% 10/17/50		09/17/2024	Paydown		576,916	576,916	576,778	576,832		84		84		576,916				7,544	10/17/2050	1.F FE
89657B-AA-2	Trinity Rail Leasing L.P. 2019-1A C 3.820% 04/17/49		09/17/2024	Paydown		383,267	383,267	376,526	233,372		6,705		6,705		383,267				7,851	04/17/2049	1.F FE
89680H-AA-0	Triton Container Finance VIII 2020-1A C 2.110% 09/20/45		09/20/2024	Paydown		1,062,500	1,062,500	1,062,302	1,062,367		133		133		1,062,500				14,946	09/20/2045	1.F FE
89788M-AS-1	Truist Financial Corporation SR NT MTN DTD 01/24/24 SER MTN 5.711% 01/24/35		08/13/2024	SPL ID Gtd Pensions Comming		1,027,823	1,000,000	1,027,823							1,027,823				1,904	01/24/2035	1.G FE
90139@-AA-1	Twin Brook Capital Funding XIII 10/18/28		08/16/2024	Redemption 100.0000		4,269,406	4,269,406	4,269,406	773,705		6,251		6,251		4,269,406				492,005	10/18/2028	1.E PL
90140*-AA-0	Twin Brook Capital Funding XIV 10/18/28		08/16/2024	Redemption 100.0000		2,175,976	2,175,976	2,175,976	726,465						2,175,976				295,594	10/18/2028	1.E PL
90228#-AA-1	SHORT HILLS CTL PTC 3.747% 04/10/56		09/10/2024	Redemption 100.0000		2,915	2,915	2,915	2,915						2,915				73	04/10/2056	1.D PL
90352W-AD-6	USQ Rail I LLC 2021-1A CL A 14 2.250% 02/28/51		08/28/2024	Paydown		52,244	52,244	51,030	51,301		943		943		52,244				735	02/28/2051	1.F FE
90353T-AP-5	UBER TECHNOLOGIES INC SR NT 4.800% 09/15/34		09/26/2024	BNP PARIBAS SECURITIES CORP		99,846	100,000	99,928			198		198		100,126		(280)	(280)	240	09/15/2034	2.C Z
90355R-AY-8	UNITED WHOLSALE MORTGAGE LLC 2021-INV3-A15-144A 2.500% 11/01/51		07/01/2024	Paydown		50,007	50,007	49,890	49,911		96		96		50,007				729	11/01/2051	1.A 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
90355R-AY-8	UNITED WHOLSALE MORTGAGE LLC 2021-INV3-A15-144A 2.500% 11/01/51		09/01/2024	Paydown		176,434	176,434	176,020	176,095		339		339		176,434				3,138	11/01/2051	1.A
90363@-AB-6	USTA NTNL TENNIS SR 4.080% 09/08/39		07/08/2024	Various		252,247	252,247	252,247	252,247						252,247				6,861	09/08/2039	1.G FE
90783V-AA-3	UNION PACIFIC CORPORATION PTC 5.082% 01/02/29		07/02/2024	Redemption 100.0000		1,088	1,088	1,088	1,088						1,088				55	01/02/2029	1.C FE
90783X-AA-9	UNION PACIFIC CORPORATION 44745 PTC S 6.176% 01/02/31		07/02/2024	Redemption 100.0000		36,556	36,556	36,556	36,556						36,556				2,258	01/02/2031	1.C FE
90931C-AA-6	United Airlines Pass Through T 2019-1 AA PTT PTC S 4.150% 08/25/31		08/25/2024	Redemption 100.0000		5,781	5,781	5,781	5,781						5,781				240	08/25/2031	1.E FE
90932L-AH-0	United Airlines, Inc. SR SEC 144 4.625% 04/15/29		08/13/2024	SPL ID Gtd Pensions Commingl		558,570	600,000	558,570							558,570				8,556	04/15/2029	3.A FE
90933H-AA-3	United Airlines Pass Through T 2016-1 B PTT PTC 3.650% 01/07/26		07/07/2024	Redemption 100.0000		32,118	32,118	32,118	32,118						32,118				1,172	01/07/2026	3.B FE
90983V-AA-1	MCGUIRE AIR FORCE BASE MIL 5.611% 09/15/51		09/15/2024	Redemption 100.0000		33,485	33,485	33,485	33,485						33,485				1,879	09/15/2051	2.B FE
91159H-JR-2	US BANCORP SR NT 5.678% 01/23/35		08/02/2024	U.S. BANCORP		207,242	200,000	200,000							200,000		7,242	7,242	6,057	01/23/2035	1.F FE
91159H-JR-2	US BANCORP SR NT 5.678% 01/23/35		08/13/2024	SPL ID Gtd Pensions Commingl		1,446,864	1,400,000	1,446,864							1,446,864				2,871	01/23/2035	1.F FE
912803-FY-4	STRIP PRINC STRIPS 0.000% 05/15/51		08/13/2024	SPL ID Gtd Pensions Commingl		1,002,105	3,000,000	1,002,105							1,002,105					05/15/2051	1.A
912834-LR-7	STRIPS STRIPS 0.000% 08/15/42		08/13/2024	SPL ID Gtd Pensions Commingl		548,608	1,200,000	548,608							548,608					08/15/2042	1.A
913017-BT-5	RTX Corporation SR NT 4.500% 06/01/42		08/13/2024	SPL ID Gtd Pensions Commingl		278,703	310,000	278,703							278,703				2,519	06/01/2042	2.A FE
913903-AZ-3	UNIVERSAL HEALTH SERVICES SR SEC 1.650% 09/01/26		09/17/2024	J P MORGAN SECURITIES INC		355,136	375,000	374,654	374,746		1		1		374,747		(19,611)	(19,611)	6,480	09/01/2026	2.C FE
91824N-BL-5	UNITED WHOLSALE MORTGAGE LLC MTG 2021-1 CL 2.500% 06/01/51		07/01/2024	Paydown		16,009	16,009	16,097	16,084		(74)		(74)		16,009				233	06/01/2051	1.A FE
91824N-BL-5	UNITED WHOLSALE MORTGAGE LLC MTG 2021-1 CL 2.500% 06/01/51		09/01/2024	Paydown		68,205	68,205	68,578	68,522		(317)		(317)		68,205				1,233	06/01/2051	1.A
91835C-AA-1	VR FUNDING LLC 2020-1A CL A 144A 2.790% 11/15/50		08/15/2024	Paydown		660,485	660,485	620,611	629,828		30,656		30,656		660,485				13,821	11/15/2050	1.F FE
91868@-AA-6	CITY NY WEST CTL SEC 6.420% 06/15/64		09/05/2024	Redemption 100.0000		81,033	81,033	81,033							81,033				113	06/15/2064	1.D Z
92277G-AW-7	VENTAS REALTY LP GTD 2.500% 09/01/31		09/05/2024	BBVA SECURITIES INC.		194,456	225,000	224,424	224,547		139		139		224,686		(30,230)	(30,230)	5,703	09/01/2031	2.A FE
92338C-AA-1	VERALTO CORP SR NT 144A 5.500% 09/18/26		09/05/2024	Tax Free Exchange		399,955	400,000	399,936	399,942		14		14		399,955				21,206	09/18/2026	2.B FE
92338C-AE-3	VERALTO CORP SR NT 144A 5.450% 09/18/33		09/05/2024	Tax Free Exchange		671,412	700,000	669,430	669,801		1,611		1,611		671,412				36,772	09/18/2033	2.B FE
92556H-AD-9	Paramount Global SR UNSECURED 4.200% 05/19/32		08/13/2024	SPL ID Gtd Pensions Commingl		1,711,566	2,000,000	1,711,566							1,711,566				17,967	05/19/2032	2.C Z
92556V-AB-2	VIATRIS INC CO GUARNT 1.650% 06/22/25		09/16/2024	Call 97.7660		684,362	700,000	667,338			10,651		10,651		677,989		6,373	6,373	8,470	06/22/2025	2.C FE
925650-AD-5	VICI Properties L.P. SR NT 5.125% 05/15/32		08/13/2024	SPL ID Gtd Pensions Commingl		1,382,435	1,400,000	1,382,435							1,382,435				16,144	05/15/2032	2.C FE
927804-FG-4	VIRGINIA ELECTRIC POWER SR NT 8.875% 11/15/38		08/13/2024	SPL ID Gtd Pensions Commingl		149,112	110,000	149,112							149,112				2,197	11/15/2038	2.A FE
927804-GC-2	VIRGINIA ELECTRIC POWER SR UNSECURED 3.300% 12/01/49		08/13/2024	SPL ID Gtd Pensions Commingl		425,314	600,000	425,314							425,314				3,575	12/01/2049	1.F Z
92838@-AA-1	VSTA RDGE LLC & CRL TX WTR SUP VISTA RIDGE CENTRAL TX WTR SUP 2.570% 10/14/49		09/30/2024	Redemption 100.0000		164,334	164,334	164,334	164,334						164,334				4,231	10/14/2049	1.F PL
92840V-AG-7	VISTRA OPERATIONS CO LLC SEC 3.700% 01/30/27		08/13/2024	SPL ID Gtd Pensions Commingl		592,799	610,000	592,799							592,799				376	01/30/2027	2.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 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
92840V-AQ-5	VISTRA OPERATIONS CO LLC SR SEC 144A 6.950% 10/15/33		08/13/2024	SPL ID Gtd Pensions Commingl		1,971,017	1,800,000	1,971,017							1,971,017				38,573	10/15/2033	2.C FE
92855H-AA-3	Vivint Solar Financing LLC 2020-1A C 2.210% 07/31/51		07/30/2024	Paydown		596,540	596,540	596,577	596,571		(32)		(32)		596,540				13,184	07/31/2051	1.G FE
929227-B6-2	WAMU Mortgage Pass-Through Cer CL 1A6 5.750% 01/01/33		09/01/2024	Paydown		32,057	32,057	32,858	32,869		(813)		(813)		32,057				1,229	01/01/2033	1.A FM
92922F-BV-9	WAMU Mortgage Pass-Through Cer PASS-THRU CER 2003-AR 6.577% 09/01/33		09/01/2024	Paydown		4,126	4,126	3,931	4,045		81		81		4,126				157	09/01/2033	1.A FM
92922F-GU-6	WAMU Mortgage Pass-Through Cer 2003-S11 CL 5.500% 11/01/33		09/01/2024	Paydown		58,335	58,335	56,166	57,274		1,061		1,061		58,335				2,138	11/01/2033	1.A FM
92922F-J2-5	WAMU Mortgage Pass-Through Cer PT CER 2005-AR6 CL 2A 5.429% 04/25/45		09/25/2024	Paydown		14,364	14,364	11,742	12,784		1,580		1,580		14,364				480	04/25/2045	1.A FM
92922F-ZE-1	WAMU Mortgage Pass-Through Cer PASS-THROUGH CER 2004 5.769% 10/25/44		09/25/2024	Paydown		16,456	16,456	14,893	15,373		1,083		1,083		16,456				668	10/25/2044	1.A FM
92922F-ZF-8	WAMU Mortgage Pass-Through Cer PASS-THRGH CER 2004-A 5.749% 10/25/44		09/25/2024	Paydown		30,855	30,855	28,849	29,542		1,312		1,312		30,855				1,252	10/25/2044	1.A FM
92925G-AH-6	WAMU Mortgage Pass-Through Cer PT 2006-AR16 CL 3A2 4.059% 12/01/36		09/01/2024	Paydown		58,954	68,642	54,753	28,714						28,714		30,240	30,240	1,858	12/01/2036	1.A FM
92925V-AD-2	WAMU Mortgage Pass-Through Cer CL 2A2A 4.242% 02/01/37		09/01/2024	Paydown		316,248	230,217	203,334	127,828						127,828		188,420	188,420	11,163	02/01/2037	1.A FM
92926U-AF-8	WAMU Mortgage Pass-Through Cer PASS-THROUGH CERTS 20 4.229% 09/01/36		09/01/2024	Paydown		15,826	5,428	4,596	4,233						4,233		11,593	11,593	674	09/01/2036	1.A FM
92943J-AB-1	WPGG US Holdco SPV, L.P. TL 12/01/28		07/30/2024	Redemption 100.0000		6,287,107	6,287,107	6,287,107	6,287,107						6,287,107				378,876	12/01/2028	1.G PL
92988@-AA-9	WSFSSH NYC CTL SEC 4.000% 03/15/52		09/15/2024	Redemption 100.0000		89,413	89,413	89,413	89,413						89,413				2,385	03/15/2052	1.C
93362F-AG-8	WAMU Mortgage Pass-Through Cer PT CER 2006-AR8 CL 2A 5.073% 08/01/36		09/01/2024	Paydown		63,357	84,422	71,753	43,164						43,164		20,193	20,193	2,669	08/01/2036	1.A FM
933636-AE-2	WAMU Mortgage Pass-Through Cer CL 2A3 3.959% 04/01/37		09/01/2024	Paydown		372,778	306,329	248,528	237,858						237,858		134,920	134,920	12,015	04/01/2037	1.A FM
933637-AJ-9	WAMU Mortgage Pass-Through Cer 2006-AR18 CL 3.461% 01/01/37		09/01/2024	Paydown		24,509	27,312	23,218			10,148		10,148		26,965		(2,456)	(2,456)	236	01/01/2037	1.A FM
939336-Z3-0	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 5.118% 03/01/35		09/01/2024	Paydown		25,687	25,687	25,492	25,592		95		95		25,687				790	03/01/2035	2.C FM
939336-Z4-8	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 5.118% 03/01/35		09/01/2024	Paydown		32,974	32,974	28,015	30,440		2,533		2,533		32,974				1,015	03/01/2035	1.A FM
94107@-AA-1	WASTE MGMT SEATTLE CTL PT TST CTL PASS TH 4.418% 04/15/25		09/15/2024	Redemption 100.0000		525,605	525,605	530,861	526,234		(628)		(628)		525,605				15,486	04/15/2025	1.G
94973V-BJ-5	WELLPOINT INC SR NT 3.500% 08/15/24		08/15/2024	Maturity		15,000,000	15,000,000	14,924,700	14,994,511		5,489		5,489		15,000,000				525,000	08/15/2024	2.A FE
94974B-FP-0	Wells Fargo & Company SUB 5.375% 11/02/43		08/13/2024	SPL ID Gtd Pensions Commingl		428,691	440,000	428,691							428,691				6,175	11/02/2043	2.B FE
94980G-AJ-0	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 5.000% 10/01/34		09/01/2024	Paydown		158,392	158,392	138,470	153,050		5,342		5,342		158,392				5,126	10/01/2034	1.A FM
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 4.980% 04/01/34		09/01/2024	Paydown		662	662	657	660		3		3		662				21	04/01/2034	1.A FM
94981V-AA-5	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 7.490% 07/01/34		09/01/2024	Paydown		2,452	2,452	2,396	2,447		6		6		2,452				100	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 7.323% 07/01/34		09/01/2024	Paydown		629	629	606	627		2		2		629				27	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 7.323% 07/01/34		09/01/2024	Paydown		8,836	8,836	8,118	8,759		77		77		8,836				372	07/01/2034	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
94982D-AA-4	WELLS FARGO MTG BACKED SECS MTG SECS TR 2005-A 7.355% 08/01/35		09/01/2024	Paydown		14,222	14,222	14,049	14,201		21		21		14,222				632	08/01/2035	1.A FM
949831-AA-9	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49		07/01/2024	Paydown		20,073	20,073	20,356	20,336		(263)		(263)		20,073				410	07/01/2049	1.A FE
949831-AA-9	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49		09/01/2024	Paydown		5,163	5,163	5,236	5,231		(68)		(68)		5,163				128	07/01/2049	1.A
949831-AS-0	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49		07/01/2024	Paydown		8,952	8,952	9,038	9,013		(62)		(62)		8,952				183	07/01/2049	1.A FE
949831-AS-0	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49		09/01/2024	Paydown		2,302	2,302	2,325	2,318		(16)		(16)		2,302				57	07/01/2049	1.A
94985F-AG-3	WELLS FARGO ALT LOAN TRUST ALT LN TR 2007-PA2 5.399% 06/25/37		09/25/2024	Paydown		36,051	38,636	29,639	33,856						33,856		2,195	2,195	1,515	06/25/2037	1.A FM
94985K-AA-5	WELLS FARGO ALT LOAN TRUST ALT LOAN T 2007-PA 6.399% 12/04/37		09/01/2024	Paydown		23,999	24,403	16,044									23,999	23,999	902	12/04/2037	1.A FM
94989U-AA-9	WELLS FARGO MTG BACKED SECS MTG BCKD 2018-1 CL 3.500% 07/01/47		07/01/2024	Paydown		28,270	28,270	27,188	26,610		1,660		1,660		28,270				577	07/01/2047	1.A FE
94989U-AA-9	WELLS FARGO MTG BACKED SECS MTG BCKD 2018-1 CL 3.500% 07/01/47		09/01/2024	Paydown		58,009	58,009	55,788	54,603		3,406		3,406		58,009				1,504	07/01/2047	1.A
95000U-2H-5	Wells Fargo & Company SR NT MTN DTD 10/31/19 2.406% 10/30/25		08/13/2024	SPL ID Gtd Pensions Commingl		1,786,684	1,800,000	1,786,684							1,786,684				11,549	10/30/2025	2.A FE
95000U-2L-6	Wells Fargo & Company SR NT MTN DTD 4.478% 04/04/31		08/13/2024	SPL ID Gtd Pensions Commingl		98,690	100,000	98,690							98,690				1,518	04/04/2031	2.A FE
95000U-3D-3	Wells Fargo & Company SR FRN 5.389% 04/24/34		08/13/2024	SPL ID Gtd Pensions Commingl		1,020,408	1,000,000	1,020,408							1,020,408				15,269	04/24/2034	1.E Z
95000U-3F-8	Wells Fargo & Company SR NT MTN DTD 07/25/23 SER MTN 5.557% 07/25/34		08/13/2024	SPL ID Gtd Pensions Commingl		2,679,250	2,600,000	2,679,250							2,679,250				4,415	07/25/2034	1.E FE
95000U-3L-5	Wells Fargo & Company SR NT FRN MTN DTD 5.707% 04/22/28		08/13/2024	SPL ID Gtd Pensions Commingl		204,603	200,000	204,603							204,603				3,297	04/22/2028	1.E Z
95001T-AA-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.925% 11/01/48		07/01/2024	Paydown		622	622	622	622						622				14	11/01/2048	1.A FE
95001T-AA-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.925% 11/01/48		09/01/2024	Paydown		62,382	62,382	62,333	62,348		33		33		62,382				1,795	11/01/2048	1.A
95001T-AS-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.925% 11/01/48		07/01/2024	Paydown		622	622	616	618		4		4		622				14	11/01/2048	1.A FE
95001T-AS-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.925% 11/01/48		09/01/2024	Paydown		62,382	62,382	61,787	61,981		401		401		62,382				1,795	11/01/2048	1.A
95002F-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-4 CL 3.500% 09/01/49		07/01/2024	Paydown		53,867	53,867	54,557	54,529		(661)		(661)		53,867				1,100	09/01/2049	1.A FE
95002F-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-4 CL 3.500% 09/01/49		09/01/2024	Paydown		93,998	93,998	95,202	95,152		(1,154)		(1,154)		93,998				2,278	09/01/2049	1.A
95002J-AA-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49		07/01/2024	Paydown		3,797	3,797	3,865	3,852		(55)		(55)		3,797				89	04/01/2049	1.A FE
95002J-AA-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49		09/01/2024	Paydown		5,644	5,644	5,744	5,726		(82)		(82)		5,644				159	04/01/2049	1.A
95002J-AS-5	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49		07/01/2024	Paydown		1,802	1,802	1,823	1,819		(17)		(17)		1,802				42	04/01/2049	1.A FE
95002J-AS-5	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49		09/01/2024	Paydown		2,679	2,679	2,709	2,704		(25)		(25)		2,679				76	04/01/2049	1.A
95002K-AA-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49		07/01/2024	Paydown		46,890	46,890	47,446	47,632		(742)		(742)		46,890				821	12/01/2049	1.A FE
95002K-AA-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49		09/01/2024	Paydown		197,783	197,783	200,132	200,914		(3,131)		(3,131)		197,783				3,996	12/01/2049	1.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 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
95002K-AS-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49		07/01/2024	Paydown		31,682	31,682	31,959	31,878		(195)		(195)		31,682				554	12/01/2049	1.A FE
95002K-AS-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49		09/01/2024	Paydown		133,637	133,637	134,807	134,461		(824)		(824)		133,637				2,700	12/01/2049	1.A
95002Q-AS-9	WELLS FARGO MTG BACKED SECS MTG SE 2020-2 CL A 3.000% 12/01/49		07/01/2024	Paydown		47,792	47,792	48,964	48,882		(1,090)		(1,090)		47,792				836	12/01/2049	1.A FE
95002Q-AS-9	WELLS FARGO MTG BACKED SECS MTG SE 2020-2 CL A 3.000% 12/01/49		09/01/2024	Paydown		114,491	114,491	117,299	117,103		(2,612)		(2,612)		114,491				2,379	12/01/2049	1.A
95002T-AA-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50		07/01/2024	Paydown		21,561	21,561	22,268	22,217		(657)		(657)		21,561				377	06/01/2050	1.A FE
95002T-AA-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50		09/01/2024	Paydown		90,155	90,155	93,113	92,901		(2,746)		(2,746)		90,155				1,894	06/01/2050	1.A
95002T-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50		07/01/2024	Paydown		10,395	10,395	10,671	10,652		(257)		(257)		10,395				182	06/01/2050	1.A FE
95002T-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50		09/01/2024	Paydown		43,468	43,468	44,622	44,540		(1,073)		(1,073)		43,468				913	06/01/2050	1.A
95003A-AS-3	WELLS FARGO MTG BACKED SECS MTG SE 2021-1 CL A 2.500% 12/01/50		07/01/2024	Paydown		131,827	131,827	133,784	133,486		(1,659)		(1,659)		131,827				1,922	12/01/2050	1.A FE
95003A-AS-3	WELLS FARGO MTG BACKED SECS MTG SE 2021-1 CL A 2.500% 12/01/50		09/01/2024	Paydown		49,624	49,624	50,361	50,248		(624)		(624)		49,624				876	12/01/2050	1.A
95003B-AS-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-5 CL 2.500% 09/01/50		07/01/2024	Paydown		29,733	29,733	30,229	30,188		(455)		(455)		29,733				434	09/01/2050	1.A FE
95003B-AS-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-5 CL 2.500% 09/01/50		09/01/2024	Paydown		68,190	68,190	69,328	69,233		(1,043)		(1,043)		68,190				1,204	09/01/2050	1.A
95040Q-AR-5	Welltower Inc. SR NT 3.850% 06/15/32		08/20/2024	MORGAN STANEY & CAPITAL SVCS		188,026	200,000	199,896	199,911		13		13		199,924		(11,898)	(11,898)	5,262	06/15/2032	2.A FE
95058X-AE-8	Wendy's Funding LLC 2018-1A CL 3.884% 03/15/48		09/15/2024	Paydown		45,549	45,549	45,260	45,336		213		213		45,549				1,327	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC 2019-1A CL 3.783% 06/15/49		09/15/2024	Paydown		15,097	15,097	15,097	15,097						15,097				428	06/15/2049	2.B FE
95058X-AL-2	Wendy's Funding LLC 2021-1A CL 2.775% 06/15/51		09/15/2024	Paydown		62,522	62,522	62,522	62,522						62,522				1,301	06/15/2051	2.B FE
958667-AA-5	WESTERN GAS PARTNERS SR UNSECURED 5.250% 02/01/50		08/13/2024	SPL ID Gtd Pensions Commingl		339,103	380,000	339,103							339,103				277	02/01/2050	2.C Z
96188#-AA-6	WETT HOLDINGS LLC SR NT 4.310% 12/18/24		08/15/2024	Various		4,575,680	4,575,680	4,575,680	4,575,462		218		218		4,575,680				150,185	12/18/2024	2.B PL
96337@-AA-8	WHISTLER PIPELINE SEC 5.210% 06/30/30		08/05/2024	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,593,525	06/30/2030	2.C
96930#-AA-7	CVS HEALTH CTL TX CTL PA 4.340% 01/15/40		09/15/2024	Redemption 100.0000		80,280	80,280	80,280	80,280						80,280				2,323	01/15/2040	2.B
970648-AH-4	WILLIS GROUP HOLDINGS PLC GU 5.050% 09/15/48		09/01/2024	SPL ID Gtd Pensions Commingl		9,968,379	10,000,000	9,964,700	9,967,775		603		603		9,968,379				485,361	09/15/2048	2.B FE
970648-AM-3	WILLIS GROUP HOLDINGS PLC CO GUARNT 5.350% 05/15/33		08/13/2024	SPL ID Gtd Pensions Commingl		304,151	300,000	304,151							304,151				3,611	05/15/2033	2.A Z
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST LOAN TR 2015-3 C 3.500% 03/01/45		07/01/2024	Paydown		5,640	5,640	5,774	5,710		(70)		(70)		5,640				115	03/01/2045	1.A FE
97651J-AC-0	WINWATER MORTGAGE LOAN TRUST LOAN TR 2015-3 C 3.500% 03/01/45		09/01/2024	Paydown		9,115	9,115	9,331	9,227		(112)		(112)		9,115				225	03/01/2045	1.A
97655J-AE-2	WINWATER MORTGAGE LOAN TRUST LOAN TR 2016-1 CL 3.500% 01/01/46		07/01/2024	Paydown		5,657	5,657	5,738	5,721		(64)		(64)		5,657				116	01/01/2046	1.A FE
97655J-AE-2	WINWATER MORTGAGE LOAN TRUST LOAN TR 2016-1 CL 3.500% 01/01/46		09/01/2024	Paydown		10,617	10,617	10,769	10,736		(120)		(120)		10,617				263	01/01/2046	1.A
976656-CS-5	WISCONSIN ELECTRIC POWER SR NT 4.600% 10/01/34		09/13/2024	BARCLAYS CAPITAL INC		50,651	50,000	49,991							49,991		660	660	19	10/01/2034	1.G Z

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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
983133-AC-3	WYNN RESORTS FINANCE LLC CO GUARNT 144A 7.125% 02/15/31		08/13/2024	SPL ID Gtd Pensions Commingl		1,342,624	1,300,000	1,342,624							1,342,624				43,997	02/15/2031	3.C Z
98726#-AA-1	YORKTOWN JAZ LLC LOWE'S CTL CTL 4.020% 04/15/39		09/15/2024	Redemption 100.0000		157,066	157,066	157,066	157,066						157,066				4,140	04/15/2039	1.E PL
98877D-AF-2	ZF NA CAPITAL CO GUARNT 144A 6.750% 04/23/30		08/13/2024	SPL ID Gtd Pensions Commingl		404,488	400,000	404,488							404,488				7,725	04/23/2030	3.A Z
C4879#-AB-9	KGK DIAMONDS FINANCE LP CL A-1-I 4.500% 03/22/32		09/20/2024	Paydown		163,554	163,554	163,554	163,554						163,554				5,520	03/22/2032	1.F PL
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29		09/25/2024	Redemption 0.0000					(922)										229	03/06/2029	4.C PL
G8436*-AA-8	STAR NOTES ISSUER 2022-1 LTD 6.720% 08/20/37		08/15/2024	Paydown		2,155,009	2,155,009	2,154,297	2,154,473		536		536		2,155,009				108,612	08/20/2037	2.B PL
G8868K-AB-8	TIGER GLOBAL PIP XIV LP TIGER GLOBAL PIP XIV LP 06/30/26		08/07/2024	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				206,643	06/30/2026	2.B PL
Q3974@-AA-4	GIP TITANIUM SEC 2.800% 03/31/36		09/30/2024	Various		820,460	820,460	820,460	820,460						820,460				23,097	03/31/2036	2.B PL
015857-AF-2	ALGONQUIN PWR & UTILITY STEPUP S 5.365% 06/15/26	A	08/13/2024	SPL ID Gtd Pensions Commingl		1,210,111	1,200,000	1,210,111							1,210,111				9,121	06/15/2026	2.C Z
064159-6E-1	The Bank of Nova Scotia SR NT 0.650% 07/31/24	A	07/31/2024	Maturity		3,000,000	3,000,000	2,997,330	2,999,478		522		522		3,000,000				19,500	07/31/2024	1.F FE
286181-AK-8	ELEMENT FLEET MANAGEMENT SR NT 144A 6.319% 12/04/28	A	09/12/2024	J P MORGAN SECURITIES INC		532,485	500,000	500,000	500,000						500,000		32,485	32,485	24,486	12/04/2028	2.A FE
29250N-BA-2	ENBRIDGE INC CO GUARNT 4.000% 11/15/49	A	08/13/2024	SPL ID Gtd Pensions Commingl		397,504	500,000	397,504							397,504				4,500	11/15/2049	2.A Z
29250N-BP-9	ENBRIDGE INC SUB FRN 7.625% 01/15/83	A	08/13/2024	SPL ID Gtd Pensions Commingl		934,226	900,000	934,226							934,226				4,003	01/15/2083	2.C Z
29250N-CC-7	ENBRIDGE INC CO GUARNT 5.625% 04/05/34	A	08/13/2024	SPL ID Gtd Pensions Commingl		1,439,511	1,400,000	1,439,511							1,439,511				26,469	04/05/2034	2.A Z
303901-BP-6	FAIRFAX FINL HLDGS LTD SR 144A 6.350% 03/22/54	A	08/13/2024	SPL ID Gtd Pensions Commingl		936,358	900,000	936,358							936,358				21,273	03/22/2054	2.B Z
38305#-AB-4	GORILLA INVESTOR GORILLA INVESTOR LLC 7.250% 03/13/27	A	05/13/2024	Redemption 100.0000		34,541	34,541	34,541	34,541						34,541				2,136	03/13/2027	1.F PL
448814-DB-6	HYDRO QUEBEC GOVT REGIONAL 8.625% 06/15/29	A	08/13/2024	SPL ID Gtd Pensions Commingl		118,807	100,000	118,807							118,807				1,222	06/15/2029	1.D Z
78016E-ZU-4	Royal Bank of Canada SR NT 0.650% 07/29/24	A	07/29/2024	Maturity		1,500,000	1,500,000	1,499,025	1,499,811		189		189		1,500,000				9,750	07/29/2024	1.E FE
78016H-ZY-9	ROYAL BANK OF CANADA SR FRN MTN DTD 07/23/2024 5.630% 07/23/27	A	08/23/2024	ROYAL BANK OF CANADA		850,791	850,000	850,000							850,000		791	791	4,931	07/23/2027	1.F FE
884903-BT-1	THOMSON REUTERS CORPORATION SR NT 3.850% 09/29/24	A	09/29/2024	Maturity		5,000,000	5,000,000	4,973,300	4,997,510		2,490		2,490		5,000,000				183,944	09/29/2024	2.A FE
89356B-AG-3	TransCanada Trust CO GUARNT FRN 5.600% 03/07/82	A	08/13/2024	SPL ID Gtd Pensions Commingl		642,685	700,000	642,685							642,685				16,224	03/07/2082	2.C Z
C0457*-AA-3	ATLANTIC POWER SEC 5.910% 12/31/28		06/28/2024	Redemption 100.0000		115,917	115,917	116,651	119,734					(3,083)	116,651	(733)		(733)		12/31/2028	2.C PL
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CORP SEC 4.560% 06/30/51		09/30/2024	Redemption 100.0000		251,965	251,965	270,473	259,219					11,254	270,473	(18,508)		(18,508)	10,174	06/30/2051	2.B PL
29248D-AA-0	ENA NORTE TRUST TR NT 144A 4.950% 10/25/27	D	08/13/2024	Various		408,943	408,943	408,943	408,943						408,943				26,744	10/25/2027	3.B FE
29248D-AA-0	ENA NORTE TRUST TR NT 144A 4.950% 10/25/27	D	08/30/2024	Various		8,141,787	8,141,654	8,141,654	7,445,758		134		134		8,141,787				324,925	10/25/2027	3.B FE
00084D-AW-0	ABN AMRO BANK NV SR NT 144A 2.470% 12/13/29	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,085,472	1,200,000	1,085,472							1,085,472				4,364	12/13/2029	2.A FE

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										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
00084D-BA-7	ABN AMRO BANK NV SR FRN 144A 6.339% 09/18/27	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,440,752	1,400,000	1,440,752							1,440,752				34,019	09/18/2027	2.A Z
00119F-AA-2	AGL CLO Ltd. SERIES 202221A CLASS A1 144A 7.414% 07/27/35	D	08/09/2024	Paydown		2,800,000	2,800,000	2,777,600	2,781,929		18,071		18,071		2,800,000				167,233	07/27/2035	1.A FE
00119F-AC-8	AGL CLO Ltd. SERIES 202221A CLASS B 144A 8.264% 07/27/35	D	08/09/2024	Paydown		2,010,000	2,010,000	2,006,985	2,007,681		2,319		2,319		2,010,000				133,670	07/27/2035	1.C FE
00140N-AN-0	AIMCO AR-144A 6.677% 10/17/34	D	08/20/2024	Redemption 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				691,016	10/17/2034	1.A FE
00140N-AQ-3	AIMCO BR-144A 7.147% 10/17/34	D	08/20/2024	Redemption 100.0000		5,550,000	5,550,000	5,550,000	5,550,000						5,550,000				341,912	10/17/2034	1.C FE
00140W-AU-4	AIG CLO LTD 2020-1A CL AR 144A 6.723% 04/15/34	D	07/15/2024	Paydown		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				66,250	04/15/2034	1.A FE
00652M-AF-9	ADANI PORTS AND SPECIAL SR NT 3.375% 07/24/24	D	07/24/2024	Maturity		15,000,000	15,000,000	14,989,800	14,998,763		1,237		1,237		15,000,000				506,250	07/24/2024	2.C FE
00654U-AA-0	ADANI INTERNATIONAL CONT SEC 144A 3.000% 02/16/31	D	09/30/2024	Redemption 100.0000		390,000	390,000	389,046	389,327		673		673		390,000				11,700	02/16/2031	2.C FE
00774M-AX-3	Delos Aircraft Designated Acti SR NT 3.300% 01/30/32	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,605,567	1,810,000	1,605,567							1,605,567				996	01/30/2032	2.A FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC SR SEC 5.750% 03/22/35	D	09/22/2024	Various		461,749	461,749	461,749	461,749						461,749				23,895	03/22/2035	2.A FE
00901F-AC-0	AIMCO SERIES 202116A CLASS B 144A 7.197% 01/17/35	D	07/17/2024	Paydown		5,000,000	5,000,000	4,926,850	4,935,923		64,077		64,077		5,000,000				269,152	01/17/2035	1.C FE
00973R-AJ-2	AKER BP ASA SR 144A 4.000% 01/15/31	D	08/13/2024	SPL ID Gtd Pensions Commingl		372,330	400,000	372,330							372,330				933	01/15/2031	2.B Z
01609W-AY-8	ALIBABA GROUP HOLDING-SP ADR SR UNSECURED 2.700% 02/09/41	D	08/13/2024	SPL ID Gtd Pensions Commingl		327,623	467,000	327,623							327,623				6,199	02/09/2041	1.E Z
01750F-AJ-5	ALLEGHENY LUDLUM CORPORATION SERIES 20191A CLASS AR 144A 6.694% 07/20/32	D	08/09/2024	Paydown		5,500,000	5,500,000	5,428,500	5,439,251		60,749		60,749		5,500,000				301,764	07/20/2032	1.A FE
018820-AC-4	ALLIANZ SE SUB 144A 6.732% 09/06/53	D	08/23/2024	SOCIETE GENERALE		212,500	200,000	200,000	200,000						200,000		12,500	12,500	12,347	09/06/2053	1.E FE
018820-AD-2	ALLIANZ SE SUB 144A 5.600% 09/03/54	D	09/25/2024	JEFFERIES LLC		206,040	200,000	200,000							200,000		6,040	6,040	716	09/03/2054	1.E Z
034863-AS-9	ANGLO AMERICAN CAPITAL PLC GUARNT 144A 3.625% 09/11/24	D	09/11/2024	Maturity		3,000,000	3,000,000	2,997,930	2,999,345		655		655		3,000,000				108,750	09/11/2024	2.B FE
036011-AG-9	Annisa CLO Ltd SERIES 20162A CLASS AR 144A 6.644% 07/20/31	D	07/22/2024	Paydown		754,995	754,995	735,697	739,040		15,954		15,954		754,995				38,868	07/20/2031	1.A FE
03718N-AB-2	ANTOFAGASTA PLC SR NT 144A 5.625% 05/13/32	D	08/13/2024	SPL ID Gtd Pensions Commingl		607,709	600,000	607,709							607,709				7,781	05/13/2032	2.B FE
03718N-AC-0	ANTOFAGASTA PLC SR NT 144A 6.250% 05/02/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		208,511	200,000	208,511							208,511				3,264	05/02/2034	2.B FE
03764D-AH-4	Apidos CLO SERIES 201312A CLASS AR 6.643% 04/15/31	D	07/02/2024	Paydown		13,133,604	13,133,604	13,143,952	675,871		(15,893)		(15,893)		13,133,604				420,081	04/15/2031	1.A FE
03765L-AP-7	APIDOS CLO SERIES 201520A CLASS A1RA 144A 6.648% 07/16/31	D	07/16/2024	Paydown		652,364	652,364	634,998	637,495		14,869		14,869		652,364				33,301	07/16/2031	1.A FE
03767V-AG-3	Apidos CLO Ltd SERIES 201931A CLASS A1R 6.663% 04/15/31	D	07/15/2024	Paydown		311,129	311,129	311,900			(772)		(772)		311,129				10,454	04/15/2031	1.A FE
04009A-AL-4	ARES CLO LTD SERIES 201952A CLASS A1R 6.594% 04/22/31	D	07/22/2024	Paydown		111,377	111,377	111,433			(56)		(56)		111,377				1,868	04/22/2031	1.A FE
04015N-AN-4	ARES CLO LTD SERIES 20154A CLASS A1RR 6.381% 10/15/30	D	07/15/2024	Paydown		1,180,859	1,180,859	1,180,859							1,180,859				19,881	10/15/2030	1.A FE
04018L-AJ-4	ARES CLO LTD 2018-50A CL AR 144A 6.613% 01/15/32	D	07/15/2024	Paydown		1,301,159	1,301,159	1,297,055	1,300,748		411		411		1,301,159				65,689	01/15/2032	1.A FE
04019H-AQ-6	ARES CLO LTD SERIES 202264A CLASS AR 6.661% 10/22/39	D	09/11/2024	ARISTOTLE PACIFIC CAPITAL		20,051,000	20,000,000	20,000,000							20,000,000		51,000	51,000	77,019	10/22/2039	1.A FE

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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
04941Y-AC-3	Atlas Senior Loan Fund CLO LTD SERIES 201811A CLASS A1L 144A 6.641% 07/26/31	D	07/26/2024	Paydown		2,429,339	2,429,339	2,361,232	2,376,924		52,415		52,415		2,429,339				123,965	07/26/2031	1.A FE
04965F-AC-5	MADISON PARK XLIV CLO 15A-CL-A1-144A 6.715% 01/23/31	D	07/11/2024	Paydown		1,572,298	1,572,298	1,558,094	1,562,916		9,381		9,381		1,572,298				77,632	01/23/2031	1.A FE
04965F-AG-6	MADISON PARK XLIV CLO SERIES 15A CLASS B 144A 7.295% 01/23/31	D	07/11/2024	Paydown		300,000	300,000	283,833	286,446		13,554		13,554		300,000				16,079	01/23/2031	1.C FE
05256L-AB-9	AUST PACIFIC LNG PROC PTY LTD AUSTRALIA PACIFIC LNG PROCESSI 4.820% 09/30/30	D	09/30/2024	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				9,640	09/30/2030	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 6.750% 06/30/35	D	09/30/2024	Redemption 100.0000		500,000	500,000	500,313	375,000		(313)		(313)		500,000				31,720	06/30/2035	2.C FE
05401A-AF-8	AVOLON HOLDINGS LTD GUARNT 144A 3.950% 07/01/24	D	07/01/2024	Maturity		150,000	150,000	146,715	149,201		799		799		150,000				5,859	07/01/2024	2.C FE
05401A-AJ-0	AVOLON HOLDINGS LTD GUARN 3.250% 02/15/27	D	08/13/2024	SPL ID Gtd Pensions Commingl		190,204	200,000	190,204							190,204				3,088	02/15/2027	2.C FE
05401A-AK-7	AVOLON HOLDINGS LTD SR NT 14 5.500% 01/15/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		400,882	400,000	400,882							400,882				1,283	01/15/2026	2.C FE
05401A-AS-0	AVOLON HOLDINGS LTD CO GUARNT 144A 6.375% 05/04/28	D	08/13/2024	SPL ID Gtd Pensions Commingl		729,464	700,000	729,464							729,464				11,404	05/04/2028	2.C Z
05526D-BD-6	BAT INTERNATIONAL FINANCE PLC GUARNT 4.390% 08/15/37	C	08/13/2024	SPL ID Gtd Pensions Commingl		150,068	170,000	150,068							150,068				3,545	08/15/2037	2.A FE
05526D-BF-1	BAT INTERNATIONAL FINANCE PLC GUARNT 4.540% 08/15/47	C	08/13/2024	SPL ID Gtd Pensions Commingl		140,155	174,000	140,155							140,155				3,752	08/15/2047	2.A FE
05571A-AS-4	BPCE SA SR NT 144A 7.003% 10/19/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		991,535	900,000	991,535							991,535				18,733	10/19/2034	2.A FE
05583J-AM-4	GROUPE BPCE SR NT 144A 5.748% 07/19/33	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,223,751	1,200,000	1,223,751							1,223,751				3,257	07/19/2033	2.A FE
056162-AN-0	BABSON CLO LTD SERIES 20151A CLASS AR 6.534% 01/20/31	D	07/22/2024	Paydown		203,324	203,324	203,629			(305)		(305)		203,324				6,756	01/20/2031	1.A FE
05766B-AJ-7	Balboa Bay Loan FDG CLO Ltd SERIES 20201A CLASS AR 144A 6.664% 01/20/32	D	07/20/2024	Paydown		17,810	17,810	17,774	17,780		30		30		17,810				920	01/20/2032	1.A FE
05964H-AR-6	BANCO SANTANDER SR NT 5.147% 08/18/25	D	08/13/2024	SPL ID Gtd Pensions Commingl		500,158	500,000	500,158							500,158				12,010	08/18/2025	1.G FE
05964H-AS-4	BANCO SANTANDER SR NON-PREFERRED 5.294% 08/18/27	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,416,864	1,400,000	1,416,864							1,416,864				34,587	08/18/2027	1.G Z
05964H-AZ-8	BANCO SANTANDER SR NT 6.938% 11/07/33	D	08/13/2024	SPL ID Gtd Pensions Commingl		2,034,808	1,800,000	2,034,808							2,034,808				30,874	11/07/2033	1.F FE
05964H-BB-0	BANCO SANTANDER SR NON-PREFERRED SER * 5.538% 03/14/30	D	09/17/2024	CITIGROUP GLOBAL MKT INC		207,280	200,000	200,000							200,000		7,280	7,280	5,661	03/14/2030	1.G FE
05971A-AK-7	BANCO BTG PACTUAL/CAYMAN SR 144A 6.250% 04/08/29	D	08/13/2024	SPL ID Gtd Pensions Commingl		710,114	700,000	710,114							710,114				14,340	04/08/2029	3.B Z
06759F-AB-2	BABSON CLO LTD SERIES 20152A CLASS AR 6.734% 10/20/30	D	07/22/2024	Paydown		852,903	852,903	854,566			(1,663)		(1,663)		852,903				29,204	10/20/2030	1.A FE
06760B-AC-6	BABSON CLO LTD SERIES 20171A CLASS A2 6.891% 07/18/29	D	07/18/2024	Paydown		1,300,000	1,300,000	1,292,317	1,292,845		7,155		7,155		1,300,000				68,784	07/18/2029	1.A FE
06760J-AE-5	BABSON CLO LTD SERIES 20182A CLASS A1B 6.783% 04/15/30	D	08/23/2024	Paydown		1,300,000	1,300,000	1,287,533	1,288,182		11,818		11,818		1,300,000				76,859	04/15/2030	1.A FE
06761C-AL-3	Barings CLO Ltd. 2016-II SERIES 20162A CLASS AR2 144A 6.614% 01/20/32	D	07/20/2024	Paydown		42,258	42,258	40,913	41,294		964		964		42,258				2,166	01/20/2032	1.A FE
06761K-AL-5	BABSON CLO LTD SERIES 20193A CLASS A1R 6.614% 04/20/31	D	07/20/2024	Paydown		74,788	74,788	74,432	13,489		203		203		74,788				2,758	04/20/2031	1.A FE
07336U-AB-9	BBVA BANCOMER SA TEXAS SUB 144A 8.125% 01/08/39	D	08/13/2024	SPL ID Gtd Pensions Commingl		825,398	800,000	825,398							825,398				5,056	01/08/2039	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
08179L-AC-5	BENEFIT STREET PARTNERS CLO LT SERIES 201814A CLASS A2 144A 6.694% 04/20/31	D	09/24/2024	Paydown		1,000,000	1,000,000	952,500	961,671		38,329		38,329		1,000,000				63,765	04/20/2031	1.A FE
08181B-AQ-2	Benefit Street Partners CLO Lt SERIES 20169A CLASS AR 6.654% 07/20/31	D	07/20/2024	Paydown		89,666	89,666	88,108	88,760		906		906		89,666				4,623	07/20/2031	1.A FE
08181V-AN-5	BENEFIT STREET PARTNERS CLO LT SERIES 201816A CLASS A1R 6.577% 01/17/32	D	07/17/2024	Paydown		419,678	419,678	420,710			(1,032)		(1,032)		419,678				14,021	01/17/2032	1.A FE
08763Q-AA-0	Betony CLO 2 Ltd. SERIES 20181A CLASS A1 144A 6.597% 04/30/31	D	07/30/2024	Paydown		281,163	281,163	273,679	275,872		5,292		5,292		281,163				14,311	04/30/2031	1.A FE
09031W-AE-3	BIMBO BAKERIES USA INC INC CO GUARNT 144A 5.375% 01/09/36	C	09/17/2024	HSBC SECURITIES USA INC		208,048	200,000	197,808			92		92		197,900		10,148	10,148	7,435	01/09/2036	2.A FE
09626Y-AN-0	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS A1R 6.724% 10/22/30	D	07/22/2024	Paydown		254,246	254,246	250,729	253,183		1,063		1,063		254,246				13,097	10/22/2030	1.A FE
09659W-2W-3	BNP PARIBAS SR NON-PREFERRED 144A 5.497% 05/20/30	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,429,031	1,400,000	1,429,031							1,429,031				16,247	05/20/2030	1.G FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A 3.350% 06/15/29	C	09/15/2024	Redemption 100.0000		19,592	19,592	19,592	19,592						19,592				492	06/15/2029	2.A FE
124166-AQ-2	Buttermilk Park CLO Ltd SERIES 20181A CLASS A1R 6.366% 10/15/31	D	07/15/2024	Paydown		238,242	238,242	238,242							238,242				1,654	10/15/2031	1.A FE
12528V-AC-3	CFIP CLO LTD SERIES 20181A CLASS A 144A 6.691% 07/18/31	D	07/18/2024	Paydown		1,861,668	1,861,668	1,857,446	1,858,024		3,644		3,644		1,861,668				95,668	07/18/2031	1.A FE
12547D-AA-4	CIFC FUNDING CLO LTD SERIES 20214A CLASS A 6.613% 07/15/33	D	08/09/2024	Paydown		2,000,000	2,000,000	1,999,940	1,999,941		59		59		2,000,000				110,150	07/15/2033	1.A FE
12548R-AB-0	CIFC FUNDING CLO LTD SERIES 20142RA CLASS A1 6.595% 04/24/30	D	09/03/2024	Paydown		2,550,828	2,550,828	2,550,828	2,550,828						2,550,828				144,117	04/24/2030	1.A FE
12548R-AC-8	CIFC FUNDING CLO LTD SERIES 20142RA CLASS A2 7.145% 04/24/30	D	09/03/2024	Paydown		1,944,000	1,944,000	1,911,402	1,921,618		22,382		22,382		1,944,000				122,475	04/24/2030	1.A FE
12548R-AH-7	CIFC FUNDING CLO LTD SERIES 20142RA CLASS AR 6.643% 10/24/37	D	09/17/2024	ARISTOTLE PACIFIC CAPITAL		20,055,200	20,000,000	20,000,000							20,000,000		55,200	55,200	54,141	10/24/2037	1.A Z
12549Q-BA-2	CIFC FUNDING CLO LTD 2014-3A CL A1 6.744% 10/22/31	D	07/22/2024	Paydown		237,025	237,025	237,000	33,791		(154)		(154)		237,025				8,716	10/22/2031	1.A FE
12550A-AT-3	CIFC FUNDING CLO LTD SERIES 20145A CLASS A1R2 144A 6.747% 10/17/31	D	07/17/2024	Paydown		467,615	467,615	463,098	463,748		3,867		3,867		467,615				23,787	10/17/2031	1.A FE
12550G-AA-1	CIFC FUNDING CLO LTD 2018-5A CL A1 6.753% 01/15/32	D	07/15/2024	Paydown		298,125	298,125	298,125	298,125						298,125				15,927	01/15/2032	1.A FE
12550M-AJ-9	CIFC FUNDING CLO LTD SERIES 20153A CLASS AR 144A 6.411% 04/19/29	D	07/19/2024	Paydown		87,052	87,052	85,747	85,970		1,082		1,082		87,052				4,291	04/19/2029	1.A FE
12550Y-AN-4	CIFC FUNDING CLO LTD 2017-2A CL AR 6.494% 04/20/30	D	07/22/2024	Paydown		174,555	174,555	174,555	174,555						174,555				8,786	04/20/2030	1.A FE
12551J-AL-0	CIFC FUNDING CLO LTD 2017-4A CL A1R 144A 6.496% 10/24/30	D	07/24/2024	Paydown		128,151	128,151	126,485	126,947		1,205		1,205		128,151				6,393	10/24/2030	1.A FE
12551R-AA-6	CIFC FUNDING CLO LTD 2018-1A CL A 144A 6.541% 04/18/31	D	07/18/2024	Paydown		220,751	220,751	219,278	220,544		206		206		220,751				11,092	04/18/2031	1.A FE
12551Y-AA-1	CIFC FUNDING CLO LTD 2018-3A CL A 6.641% 07/18/31	D	07/18/2024	Paydown		1,087,890	1,087,890	1,084,341	80,383		(233)		(233)		1,087,890				38,104	07/18/2031	1.A FE
12552M-AC-2	CIFC FUNDING LTD 2013-3RA-CL-A1-144A 6.525% 04/24/31	D	07/24/2024	Paydown		115,255	115,255	115,255	115,255						115,255				5,780	04/24/2031	1.A FE
12644V-AD-0	CSN RESOURCES SA CO GUARNT 144A 4.625% 06/10/31	D	08/13/2024	SPL ID Gtd Pensions Commingl		709,708	900,000	709,708							709,708				6,475	06/10/2031	3.B Z
12661P-AF-6	CSL FINANCE CO GUARNT 144A 4.950% 04/27/62	D	08/13/2024	SPL ID Gtd Pensions Commingl		28,060	30,000	28,060							28,060				408	04/27/2062	1.G Z
12803R-AC-8	CAIXABANK SA SR NT 144A 6.840% 09/13/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,747,079	1,600,000	1,747,079							1,747,079				43,472	09/13/2034	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					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
12803R-AH-7	CAIXABANK SA SR NT 144A 6.037% 06/15/35	D	08/13/2024	SPL ID Gtd Pensions Commingl		724,658	700,000	724,658							724,658				5,987	06/15/2035	2.B FE
13877B-AA-6	CANYON CAPITAL CLO LTD SERIES 20181A CLASS A 6.633% 07/15/31	D	07/15/2024	Paydown		155,611	155,611	155,763			(153)		(153)		155,611				5,205	07/15/2031	1.A FE
14309Y-BQ-6	CARLYLE GLB MKT 2012-4A CL A1R3 144A 6.624% 04/22/32	D	09/25/2024	Paydown		15,203,000	15,203,000	14,833,719	15,020,098		182,902		182,902		15,203,000				939,483	04/22/2032	1.A FE
14314B-AL-1	Carlyle Global Mkt CLO Strat SERIES 20171A CLASS A1R 6.544% 04/20/31	D	07/22/2024	Paydown		1,057,644	1,057,644	1,059,759			(2,115)		(2,115)		1,057,644				35,198	04/20/2031	1.A FE
14315B-AA-4	CARLYLE GLBL MKT CLO STRAT 2017-4A CL A1 144A 6.743% 01/15/30	D	07/15/2024	Paydown		3,311,692	3,311,692	3,267,603	3,293,514		18,178		18,178		3,311,692				170,456	01/15/2030	1.A FE
146865-AJ-9	CARVAL CLO LTD SERIES 20181A CLASS AR 6.516% 07/16/31	D	07/16/2024	Paydown		239,438	239,438	239,438							239,438				3,969	07/16/2031	1.A FE
14686A-AQ-2	CARVAL CLO LTD 2019-1A CL ANR 144A 6.654% 04/20/32	D	07/22/2024	Paydown		30,675	30,675	30,154	30,349		326		326		30,675				1,582	04/20/2032	1.A FE
14686B-AC-1	CARVAL CLO LTD SERIES 20231A CLASS A2 144A 7.632% 01/20/35	D	07/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				295,298	01/20/2035	1.A FE
147918-AB-2	CASSA DEPOSITI E PRESTIT AGENCY DEBENTURES 5.750% 05/05/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		909,728	900,000	909,728							909,728				13,081	05/05/2026	2.B Z
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A 6.644% 04/22/30	D	07/22/2024	Paydown		101,021	101,021	99,567	99,873		1,148		1,148		101,021				5,143	04/22/2030	1.A FE
14919B-AA-4	CATHEDRAL LAKE CLO LTD 2018-5A CL 6.744% 10/21/30	D	07/20/2024	Paydown		133,993	133,993	133,892	133,993						133,993				7,002	10/21/2030	1.A FE
149420-AC-5	Catskill Park CLO LTD. SERIES 20171A CLASS A1B 144A 6.894% 04/20/29	D	09/24/2024	Paydown		1,500,000	1,500,000	1,482,300	1,485,066		14,934		14,934		1,500,000				98,481	04/20/2029	1.A FE
149420-AE-1	Catskill Park CLO LTD. SERIES 20171A CLASS A2 144A 7.244% 04/20/29	D	09/24/2024	Paydown		1,000,000	1,000,000	961,770	968,882		31,118		31,118		1,000,000				68,964	04/20/2029	1.A FE
14986V-AA-8	CE OAXACA IV IV SR SEC 144A 7.250% 12/31/31	D	06/28/2024	Redemption 100.0000		246,240	246,240	246,240	246,240						246,240				8,926	12/31/2031	2.C FE
15032A-AN-7	CEDAR FUNDING CLO LTD SERIES 20165A CLASS A1R 144A 6.647% 07/17/31	D	07/17/2024	Paydown		792,030	792,030	773,050	777,626		14,404		14,404		792,030				40,433	07/17/2031	1.A FE
15033E-AE-8	CEDAR FUNDING LTD SERIES 20189A CLASS B 144A 6.944% 04/20/31	D	07/20/2024	Paydown		250,000	250,000	235,180	237,649		12,351		12,351		250,000				13,447	04/20/2031	1.C FE
171873-AB-8	CIMIC FINANCE USA PTY LT CO GUARNT 144A 7.000% 03/25/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,385,642	1,300,000	1,385,642							1,385,642				33,114	03/25/2034	2.C FE
18452L-AG-3	Clear Creek CLO Ltd SERIES 20151A CLASS AR 6.744% 10/20/30	D	07/22/2024	Paydown		1,147,627	1,147,627	1,135,038	1,143,332		4,295		4,295		1,147,627				59,962	10/20/2030	1.A FE
19736W-AJ-9	Cent CLO LP SERIES 202030A CLASS B 7.294% 01/20/34	D	08/14/2024	Redemption 100.0000		3,250,000	3,250,000	3,225,235			24,765		24,765		3,250,000				135,626	01/20/2034	1.C FE
202712-BV-6	COMMONWEALTH BANK OF AUSTRALIA SUB 144A 5.837% 03/13/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,036,687	1,000,000	1,036,687							1,036,687				23,186	03/13/2034	1.G Z
21684A-AF-3	RABOBANK NEDERLAND GU 3.750% 07/21/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		244,496	250,000	244,496							244,496				391	07/21/2026	2.A FE
22284H-AC-7	Covenant Credit Partners CLO L SERIES 20171A CLASS B 144A 7.413% 10/15/29	D	07/15/2024	Paydown		237,691	237,691	230,560	232,258		5,433		5,433		237,691				13,442	10/15/2029	1.A FE
22535W-AG-2	CREDIT AGRICOLE SA/LONDON SR NT 1 1.907% 06/16/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		242,975	250,000	242,975							242,975				662	06/16/2026	1.G FE
225401-AM-0	Credit Suisse Group AG SR FRN 144A 2.593% 09/11/25	D	08/13/2024	SPL ID Gtd Pensions Commingl		2,193,805	2,200,000	2,193,805							2,193,805				22,977	09/11/2025	1.G Z
225401-AQ-1	Credit Suisse Group AG SR NT 144 2.193% 06/05/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,757,348	1,800,000	1,757,348							1,757,348				6,689	06/05/2026	1.G FE
225401-AU-2	Credit Suisse Group AG SR FRN 144A 3.091% 05/14/32	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,059,016	1,210,000	1,059,016							1,059,016				8,519	05/14/2032	1.G 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	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
22546Q-AP-2	Credit Suisse AG New York Bra SR NT MTN DTD 3.625% 09/09/24	D	09/09/2024	Maturity		8,500,000	8,500,000	8,418,110	8,493,315		6,685		6,685		8,500,000				308,125	09/09/2024	1.E FE
22550L-2M-2	CREDIT SUISSE GROUP AG SR UNSECURED 7.500% 02/15/28	D	08/13/2024	SPL ID Gtd Pensions Commingl		435,831	400,000	435,831							435,831				14,250	02/15/2028	1.E Z
22615M-AW-2	Crestline Denali CLO XIV LTD SERIES 20161A CLASS AR2 6.685% 10/23/31	D	07/25/2024	Paydown		853,141	853,141	854,122			(981)		(981)		853,141				28,994	10/23/2031	1.A FE
23330J-AB-7	DP WORLD LTD UAE SR 144A 5.625% 09/25/48	D	08/13/2024	SPL ID Gtd Pensions Commingl		680,714	700,000	680,714							680,714				14,328	09/25/2048	2.B Z
23636A-AZ-4	DANSKE BANK A/S SR NT 144A 1.621% 09/11/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		480,862	500,000	480,862							480,862				3,265	09/11/2026	2.A FE
23636A-BA-8	DANSKE BANK A/S SR NT 144A 4.650% 09/10/25	D	09/10/2024	Call 100.0000		1,900,000	1,900,000	1,877,803	1,000,000		18,763		18,763		1,896,566		3,434	3,434	17,568	09/10/2025	1.E FE
251526-CB-3	DEUTSCHE BANK AG SR FRN 3.961% 11/26/25	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,393,026	1,400,000	1,393,026							1,393,026				10,783	11/26/2025	2.A Z
251526-CN-7	DEUTSCHE BANK AG SR FRN 5.320% 11/16/27	D	08/13/2024	SPL ID Gtd Pensions Commingl		599,306	600,000	599,306							599,306				8,992	11/16/2027	2.A Z
251526-CU-1	DEUTSCHE BANK AG SR NT 6.819% 11/20/29	D	08/13/2024	SPL ID Gtd Pensions Commingl		426,038	400,000	426,038							426,038				5,758	11/20/2029	2.A FE
25160P-AJ-6	DEUTSCHE BANK AG SR FRN 6.119% 07/14/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		705,362	700,000	705,362							705,362				2,618	07/14/2026	2.A Z
25211A-AE-9	Dewolf Park clo ltd SERIES 20171A CLASS AR 6.483% 10/15/30	D	07/15/2024	Paydown		1,348,494	1,348,494	1,348,063	1,348,067		428		428		1,348,494				66,746	10/15/2030	1.A FE
26243E-AA-9	DRYDEN SENIOR LOAN CLO FUND SERIES 201753A CLASS A 144A 6.683% 01/15/31	D	07/15/2024	Paydown		214,878	214,878	214,471	36,968		252		252		214,878				7,894	01/15/2031	1.A FE
26244G-AS-4	DRYDEN SENIOR LOAN CLO FUND SERIES 201540A CLASS AR2 6.268% 08/15/31	D	08/15/2024	Paydown		98,160	98,160	98,160							98,160				1,659	08/15/2031	1.A FE
26244M-AN-2	DRYDEN SR LOAN CLO FUND 2016-45A CL A2R 144A 6.963% 10/15/30	D	09/30/2024	Paydown		3,375,000	3,375,000	3,244,016	3,315,091		59,909		59,909		3,375,000				229,609	10/15/2030	1.A FE
26244Q-AN-3	DRYDEN SENIOR CLO LOAN FUND SERIES 201749A CLASS AR 6.491% 07/18/30	D	07/18/2024	Paydown		69,441	69,441	69,524			(83)		(83)		69,441				2,290	07/18/2030	1.A FE
26245R-AA-8	DRYDEN SENIOR LOAN CLO FUND SERIES 201858A CLASS A1 6.547% 07/17/31	D	07/17/2024	Paydown		667,864	667,864	669,205			(1,341)		(1,341)		667,864				22,211	07/17/2031	1.A FE
26246B-AL-8	DRYDEN SENIOR LOAN FUND 2020-85A-CL-AR 6.713% 10/15/35	D	07/15/2024	Paydown		16,128,000	16,128,000	15,765,199	15,904,229		223,771		223,771		16,128,000				826,453	10/15/2035	1.A FE
26251C-AS-3	DRYDEN SENIOR LOAN FUND 2018-61A C 6.747% 01/17/32	D	08/23/2024	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				44,059	01/17/2032	1.A FE
26251C-AU-8	DRYDEN SENIOR LOAN FUND 2018-61A CL BR 144A 6.947% 01/17/32	D	08/23/2024	Redemption 100.0000		16,000,000	16,000,000	15,824,000	15,920,010		79,990		79,990		16,000,000				967,577	01/17/2032	1.A FE
26252N-AN-9	DRYDEN SENIOR LN CLO FUND SERIES 201972A CLASS AR 6.460% 05/15/32	D	09/26/2024	Paydown		4,440,000	4,440,000	4,447,726			(7,726)		(7,726)		4,440,000				258,645	05/15/2032	1.A FE
26252W-AU-3	DRYDEN SR LOAN CLO FUND 2019-76A CL A1R 144A 6.694% 10/20/34	D	08/28/2024	Paydown		3,025,000	3,025,000	2,936,504	2,955,498		69,502		69,502		3,025,000				177,718	10/20/2034	1.A FE
26252W-AW-9	DRYDEN SR LOAN CLO FUND SERIES 201976A CLASS BR 144A 7.144% 10/20/34	D	08/28/2024	Paydown		1,000,000	1,000,000	990,500	994,198		5,802		5,802		1,000,000				62,662	10/20/2034	1.C FE
268317-BB-9	EDF SA SR NT 144A 6.000% 04/22/64	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,377,238	1,400,000	1,377,238							1,377,238				24,267	04/22/2064	2.A FE
279158-AJ-8	ECOPETROL SA SR NT 5.875% 05/28/45	D	08/13/2024	SPL ID Gtd Pensions Commingl		362,919	500,000	362,919							362,919				5,549	05/28/2045	3.A FE
279158-AP-4	ECOPETROL SA SR NT 4.625% 11/02/31	D	08/13/2024	SPL ID Gtd Pensions Commingl		499,014	600,000	499,014							499,014				7,246	11/02/2031	3.A FE
279158-AV-1	ECOPETROL SA SR UNSECURED 8.375% 01/19/36	D	08/13/2024	SPL ID Gtd Pensions Commingl		897,791	900,000	897,791							897,791				3,559	01/19/2036	3.A 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
28504D-AD-5	ELECTRICITE DE FRANCE SA SR 144A 6.900% 05/23/53	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,367,972	1,200,000	1,367,972							1,367,972				16,790	05/23/2053	2.A Z
28621Y-AC-9	ELEVATION CLO LTD SERIES 202011A CLASS B 7.213% 04/15/33	D	09/20/2024	Paydown		3,400,000	3,400,000	3,380,586			19,414		19,414		3,400,000				169,285	04/15/2033	1.C FE
28622X-AA-4	ELEVATION CLO LTD 2018-9A CL A1 144A 6.683% 07/15/31	D	07/31/2024	Paydown		1,637,397	1,637,397	1,591,795	1,608,194		29,203		29,203		1,637,397				85,307	07/15/2031	1.A FE
29003B-AM-3	ELMWOOD CLO V LTD 2020-2A-CL-BR 7.194% 10/20/34	D	09/20/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				672,883	10/20/2034	1.C FE
29245J-AJ-1	EMPRESSA NACIONAL DEL PETROLEO SR NT 3.750% 08/05/26	D	07/31/2024	Various		14,810,850	15,000,000	14,821,300	14,946,260		11,645		11,645		14,957,904				409,196	08/05/2026	2.C FE
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV CO GUARNT 144A 7.500% 10/14/32	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,027,534	900,000	1,027,534							1,027,534				21,000	10/14/2032	2.A Z
29441W-AC-9	EQUATE PETROCHEMICAL BV CO GUARNT 144A 4.250% 11/03/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		831,009	850,000	831,009							831,009				9,332	11/03/2026	2.B Z
31446Y-AB-8	FENIX POWER PERU SA SR NT 144A 4.317% 09/20/27	D	09/20/2024	Various		853,412	853,412	840,854	844,847		8,565		8,565		853,412				33,414	09/20/2027	2.C FE
31503A-AA-2	FERMACA ENTERPRISES S RL SR SE 6.375% 03/30/38	D	09/30/2024	Redemption 100.0000		87,740	87,740	87,740	87,740						87,740				5,593	03/30/2038	2.B FE
33835N-AA-9	522 FUNDING CLO LTD SERIES 20183A CLASS AR 6.584% 10/20/31	D	07/20/2024	Paydown		339,110	339,110	339,269			(159)		(159)		339,110				11,356	10/20/2031	1.A FE
33882G-AG-3	FLATIRON CLO LTD SERIES 20171A CLASS BR 144A 6.830% 05/15/30	D	08/07/2024	Paydown		750,000	750,000	719,243	724,444		25,556		25,556		750,000				39,061	05/15/2030	1.A FE
33883P-AE-7	FLATIRON CLO LTD SERIES 20211A CLASS B 144A 7.141% 07/19/34	D	09/12/2024	Paydown		13,353,000	13,353,000	13,158,323	13,176,651		176,349		176,349		13,353,000				878,047	07/19/2034	1.C FE
35805B-AE-8	FRESENIUS MEDICAL CARE GUAR 3.000% 12/01/31	C	08/13/2024	SPL ID Gtd Pensions Commingl		672,930	800,000	672,930							672,930				4,333	12/01/2031	2.C FE
36190C-AA-5	GNL QUINTERO SA SR NT 144A 4.634% 07/31/29	D	07/31/2024	Various		588,000	588,000	588,000	588,000						588,000				27,248	07/31/2029	2.A FE
36248M-AJ-6	GT Loan Financing Ltd SERIES 20131A CLASS AR 144A 6.625% 07/28/31	D	08/14/2024	Paydown		160,103	160,103	155,700	156,550		3,553		3,553		160,103				13,801	07/28/2031	1.A FE
36320M-AL-2	GALAXY CLO LTD SERIES 201520A CLASS AR 6.544% 04/20/31	D	07/20/2024	Paydown		641,346	641,346	642,815			(1,469)		(1,469)		641,346				21,347	04/20/2031	1.A FE
36320W-AL-0	GALAXY CLO LTD 2015-21A CL AR 144A 6.564% 04/20/31	D	07/20/2024	Paydown		502,507	502,507	492,723	497,340		5,167		5,167		502,507				25,562	04/20/2031	1.A FE
36321J-AC-8	GALAXY CLO LTD 2018-28A-CL-A1-144A 6.663% 07/15/31	D	07/15/2024	Paydown		193,349	193,349	193,349	193,349						193,349				9,835	07/15/2031	1.A FE
36321J-AE-4	GALAXY CLO LTD SERIES 201828A CLASS A2 6.863% 07/15/31	D	07/15/2024	Paydown		400,687	400,687	400,058	46,993		547		547		400,687				14,711	07/15/2031	1.A FE
36321P-AD-2	GALAXY PIPELINE ASSETS SR SEC 144A 2.160% 03/31/34	D	09/30/2024	Redemption 100.0000		180,509	180,509	158,848	161,534		18,975		18,975		180,509				3,899	03/31/2034	1.C FE
375415-AC-0	GILBERT PARK CLO LTD SERIES 20171A CLASS B 144A 7.163% 10/15/30	D	08/14/2024	Redemption 100.0000		280,000	280,000	265,490	269,105		10,895		10,895		280,000				16,975	10/15/2030	1.B FE
37959P-AA-5	GLOBAL SC FINANCE SRL SRL 2020-1A CL 2.170% 10/17/40	D	09/17/2024	Paydown		1,429,802	1,429,802	1,426,274	1,427,016		2,786		2,786		1,429,802				20,570	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL SRL 2020-2A CL 2.260% 11/19/40	D	09/17/2024	Paydown		756,109	756,109	748,930	750,750		5,359		5,359		756,109				11,336	11/19/2040	1.F FE
37959P-AE-7	GLOBAL SC FINANCE SRL SRL 2021-1A CL 1.860% 04/17/41	D	09/17/2024	Paydown		347,688	347,688	338,624	340,711		6,977		6,977		347,688				4,227	04/17/2041	1.F FE
37959P-AG-2	GLOBAL SC FINANCE SRL SRL 2021-2A CL 1.950% 08/17/41	D	09/17/2024	Paydown		396,963	396,963	385,328	387,645		9,318		9,318		396,963				5,129	08/17/2041	1.F FE
39530L-AD-2	GREENKO SOLAR MAURITIUS GUARNT 144 3.850% 03/29/26	D	09/29/2024	Redemption 100.0000		240,000	240,000	232,200	234,723		5,277		5,277		240,000				9,240	03/29/2026	3.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
39729R-AB-4	Greenwood Park CLO Ltd SERIES 20181A CLASS A2 6.573% 04/15/31	D	07/15/2024	Paydown		3,389,618	3,389,618	3,396,873			(7,256)		(7,256)		3,389,618				112,358	04/15/2031	1.A FE
39808P-AL-0	Greywolf CLO Ltd SERIES 20151A CLASS A1R 6.706% 01/27/31	D	07/25/2024	Paydown		2,884,026	2,884,026	2,851,623	1,901,186		11,946		11,946		2,884,026				131,631	01/27/2031	1.A FE
39809A-AA-6	GREYWOLF CLO LTD SERIES 20182A CLASS A1 144A 6.722% 10/20/31	D	07/22/2024	Paydown		855,784	855,784	838,063	698,176		13,610		13,610		855,784				42,006	10/20/2031	1.A FE
39809G-AA-3	Greywolf CLO Ltd SERIES 20181A CLASS A1 6.569% 04/26/31	D	07/26/2024	Paydown		539,216	539,216	539,216							539,216				27,224	04/26/2031	1.A FE
39862E-AA-2	Grippen Park CLO LTD SERIES 20171A CLASS A 144A 6.804% 01/20/30	D	09/24/2024	Paydown		384,284	384,284	379,084	384,039		245		245		384,284				22,521	01/20/2030	1.A FE
402512-AA-5	GULF STREAM MERIDIAN CLO LTD 2021-IIIA CL 6.883% 04/15/34	D	07/15/2024	Paydown		9,000,000	9,000,000	8,988,500	8,991,931		8,069		8,069		9,000,000				472,793	04/15/2034	1.A FE
404280-CQ-0	HSBC BANK USA NA PERP JR SUB 4.700% Perpet.	D	07/29/2024	BANK OF AMERICA NA		345,500	400,000	400,000	400,000						400,000		(54,500)	(54,500)	16,763	01/01/9999	2.C FE
404280-DR-7	HSBC BANK USA NA SR FRN 7.390% 11/03/28	D	08/13/2024	SPL ID Gtd Pensions Commingl		752,549	700,000	752,549							752,549				13,364	11/03/2028	1.G Z
4042Q1-AB-3	HSBC BANK USA NA SUB NT 5.625% 08/15/35	C	08/13/2024	SPL ID Gtd Pensions Commingl		1,653,140	1,600,000	1,653,140							1,653,140				42,750	08/15/2035	1.F Z
40638T-AC-6	HalseyPoint CLO II Ltd. SERIES 20202A CLASS A2 6.984% 07/20/31	D	07/12/2024	Paydown		3,500,000	3,500,000	3,433,500	3,481,694		18,306		18,306		3,500,000				182,498	07/20/2031	1.A FE
40638T-AE-2	HalseyPoint CLO II Ltd. SERIES 20202A CLASS B 144A 7.184% 07/20/31	D	07/12/2024	Paydown		10,000,000	10,000,000	9,805,500	9,839,706		160,294		160,294		10,000,000				536,146	07/20/2031	1.C FE
40638U-AA-7	HALSEYPOINT CLO 3 LTD 2020-3A CL A1A 6.967% 11/30/32	D	08/30/2024	Paydown		22,840,000	22,840,000	22,663,214	22,688,587		151,413		151,413		22,840,000				1,363,867	11/30/2032	1.A FE
40638U-AC-3	HALSEYPOINT CLO 3 LTD CLO 3 2020-3A CL A 7.267% 11/30/32	D	08/30/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				311,278	11/30/2032	1.A FE
45262B-AB-9	IMPERIAL TOBACCO CO GUARNT 144A 3.500% 07/26/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		876,555	900,000	876,555							876,555				875	07/26/2026	2.B Z
453140-AF-2	IMPERIAL TOBACCO SR NT 4.250% 07/21/25	D	07/11/2024	Call 98.8810		17,739,251	17,940,000	17,560,748	17,869,365		23,509		23,509		17,892,873				587,649	07/21/2025	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD SR NT SER 16-3 5.235% 04/15/26	D	07/15/2024	Various		579,756	579,756	579,756	579,756						579,756				22,763	04/15/2026	2.B FE
456837-BM-4	ING GROEP NV SR FRN 5.550% 03/19/35	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,221,919	1,200,000	1,221,919							1,221,919				25,345	03/19/2035	1.G Z
46115H-BL-0	INTESA SANPAOLO SPA SR PREFERRED 4.000% 09/23/29	D	08/13/2024	SPL ID Gtd Pensions Commingl		570,207	600,000	570,207							570,207				8,867	09/23/2029	2.B Z
46115H-BS-5	INTESA SANPAOLO SPA SUB FRN 4.950% 06/01/42	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,002,741	1,300,000	1,002,741							1,002,741				11,619	06/01/2042	3.A Z
46115H-CD-7	INTESA SANPAOLO SPA SR PREFERRED 144A 7.200% 11/28/33	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,333,175	1,200,000	1,333,175							1,333,175				16,320	11/28/2033	2.B Z
46653K-AC-2	JAB HOLDINGS BV SR NT 144A 4.500% 04/08/52	D	08/13/2024	SPL ID Gtd Pensions Commingl		535,308	700,000	535,308							535,308				10,325	04/08/2052	2.A FE
47015P-AD-0	JAMAICA DIV PYMT RIGHTS CO JAMAICA DIVERSIFIED PYMT RIGHT 5.250% 09/15/30	D	09/15/2024	Redemption 100.0000		1,276,925	1,276,925	1,276,925	1,276,925						1,276,925				50,279	09/15/2030	2.C FE
47216Q-AA-1	JDE PEET'S NV SR NT 0.800% 09/24/24	D	09/24/2024	Maturity		570,000	570,000	565,033	566,938		3,062		3,062		570,000				4,560	09/24/2024	2.C FE
48250M-AK-3	KKR FINANCIAL CLO LTD SERIES 11 CLASS AR 144A 6.743% 01/15/31	D	07/15/2024	Paydown		1,397,085	1,397,085	1,392,091	1,393,022		4,064		4,064		1,397,085				71,909	01/15/2031	1.A FE
48250W-AG-0	KKR FINANCIAL CLO LTD SERIES 14 CLASS AR 144A 6.713% 07/15/31	D	07/15/2024	Paydown		46,915	46,915	45,742	45,958		957		957		46,915				2,404	07/15/2031	1.A FE
48251M-AQ-9	KKR FINANCIAL CLO LTD SERIES 15 CLASS A1R 144A 6.761% 01/18/32	D	07/18/2024	Paydown		141,666	141,666	138,103	138,783		2,884		2,884		141,666				7,355	01/18/2032	1.A FE
48251M-AQ-9	KKR FINANCIAL CLO LTD SERIES 15 CLASS A1R 144A 6.761% 01/18/32	D	08/14/2024	Redemption 100.0000		1,275,450	1,275,450	1,243,372	1,249,488		25,962		25,962		1,275,450				72,690	01/18/2032	1.A 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	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
48252R-AL-8	KKR FINANCIAL CLO LTD 24- CL A1R 144A 6.624% 04/20/32	D	07/22/2024	Paydown		95,607	95,607	93,313	94,220		1,386		1,386		95,607				4,907	04/20/2032	1.A FE
48661W-AA-6	RAD CLO LTD SERIES 20193A CLASS A 144A 7.043% 04/15/32	D	07/15/2024	Paydown		11,384,952	11,384,952	11,298,654	11,311,398		73,554		73,554		11,384,952				598,479	04/15/2032	1.A FE
48661W-AL-2	RAD CLO LTD 2019-3A CL BR 144A 7.113% 04/15/32	D	07/15/2024	Paydown		275,000	275,000	271,563	272,432		2,568		2,568		275,000				14,599	04/15/2032	1.B FE
50188G-AT-0	LCM LTD PARTNERSHIP CLO 18A- CL A1R 144A 6.564% 04/20/31	D	07/20/2024	Paydown		1,896,017	1,896,017	1,861,377	1,880,806		15,211		15,211		1,896,017				96,447	04/20/2031	1.A FE
50189G-AG-7	LCM LTD CLO PARTNERSHIP SERIES 22A CLASS A2R 144A 6.994% 10/20/28	D	07/20/2024	Paydown		136,403	136,403	133,413	133,840		2,563		2,563		136,403				7,389	10/20/2028	1.A FE
50200J-AC-5	LCM CLO LTD PARTNERSHIP SERIES 27A CLASS A1 144A 6.628% 07/16/31	D	07/16/2024	Paydown		1,465,509	1,465,509	1,446,226	1,449,686		15,822		15,822		1,465,509				74,587	07/16/2031	1.A FE
52111P-AF-8	LCM LTD CLO PARTNERSHIP SERIES 23A CLASS A1R 6.614% 10/20/29	D	07/20/2024	Paydown		3,937,694	3,937,694	3,944,545			(6,852)		(6,852)		3,937,694				132,437	10/20/2029	1.A FE
53944Y-BA-0	LLOYDS TSB BANK GROUP PLC SR NT 5.721% 06/05/30	D	08/23/2024	MORGAN STANEY & CAPITAL SVCS		259,345	250,000	250,000							250,000		9,345	9,345	3,218	06/05/2030	1.G FE
53948K-AA-7	Loanpal Solar Loan Ltd. A 144A 2.750% 07/20/47	C	09/20/2024	Paydown		54,778	54,778	54,755	54,756		22		22		54,778				1,016	07/20/2047	1.D FE
53948N-AA-1	Loanpal Solar Loan Ltd. 2020-3GS CL 2.470% 12/20/47	C	09/20/2024	Paydown		181,626	181,626	181,570	181,570		56		56		181,626				3,002	12/20/2047	1.D FE
53948P-AA-6	Loanpal Solar Loan Ltd. 2021-1GS CL 2.290% 01/20/48	C	09/20/2024	Paydown		149,491	149,491	149,483	149,483		8		8		149,491				2,272	01/20/2048	1.D FE
53948Q-AA-4	Loanpal Solar Loan Ltd. 2021-2GS CL 2.220% 03/20/48	C	09/20/2024	Paydown		131,499	131,499	131,487	131,487		12		12		131,499				1,969	03/20/2048	1.D FE
55276V-AK-8	MUBADALA DEVELOPMENT CO GUARNT 144A 3.700% 11/07/49	D	09/01/2024	SPL ID Gtd Pensions Commingl		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				453,250	11/07/2049	1.C FE
553205-AC-9	MP CLO III LTD MP CLO III 6.794% 10/20/30	D	07/20/2024	Paydown		400,758	400,758	397,787	399,730		1,028		1,028		400,758				21,092	10/20/2030	1.A FE
553205-AC-9	MP CLO III LTD MP CLO III 6.794% 10/20/30	D	07/25/2024	Security Withdraw		177,222	177,231	177,213	177,226		(3)		(3)		177,223		(1)	(1)	9,496	10/20/2030	1.A FE
55820L-AA-3	MADISON PARK XLIV CLO SERIES 15A CLASS A2R 144A 6.995% 01/23/31	D	07/11/2024	Paydown		7,274,000	7,274,000	7,065,296	7,123,215		150,785		150,785		7,274,000				373,977	01/23/2031	1.A FE
55821T-AL-1	Madison Park Funding CLO SERIES 201830A CLASS A1R 6.646% 07/16/37	D	09/11/2024	ARISTOTLE PACIFIC CAPITAL		20,061,400	20,000,000	19,985,000							19,985,000		76,400	76,400	51,033	07/16/2037	1.A FE
55821U-AA-2	Madison Park Funding CLO Ltd SERIES 202148A CLASS A 144A 6.691% 04/19/33	D	07/19/2024	Paydown		270,681	270,681	270,440	64,923		123		123		270,681				10,347	04/19/2033	1.A FE
55822G-AC-8	Madison Park Funding CLO Ltd SERIES 202257A CLASS A2 7.014% 07/27/34	D	08/08/2024	Paydown		2,000,000	2,000,000	1,989,000	1,989,088		10,912		10,912		2,000,000				112,678	07/27/2034	1.A FE
55953H-BD-4	MAGNETITE CLO LTD SERIES 201512A CLASS AR4 6.451% 10/15/31	D	07/15/2024	Paydown		713,511	713,511	713,677			(165)		(165)		713,511				13,653	10/15/2031	1.A FE
55954H-AN-2	MAGNETITE CLO LTD SERIES 201922A CLASS BR 144A 7.163% 04/15/31	D	07/15/2024	Paydown		692,308	692,308	676,731	678,472		13,836		13,836		692,308				40,043	04/15/2031	1.C FE
55955K-AA-2	MAGNETITE CLO LTD SERIES 202129A CLASS A 6.553% 01/15/34	D	07/15/2024	Paydown		1,335,199	1,335,199	1,337,188			(1,989)		(1,989)		1,335,199				44,125	01/15/2034	1.A FE
55955K-AA-2	MAGNETITE CLO LTD SERIES 202129A CLASS A 6.553% 01/15/34	D	08/22/2024	Redemption 100.0000		7,158,348	7,158,348	7,169,014			(10,666)		(10,666)		7,158,348				286,078	01/15/2034	1.A FE
55955K-AL-8	MAGNETITE CLO LTD SERIES 202129A CLASS AR 6.651% 07/15/37	D	09/17/2024	ARISTOTLE PACIFIC CAPITAL		20,037,200	20,000,000	20,000,000							20,000,000		37,200	37,200	98,875	07/15/2037	1.A FE
56606C-AA-1	Marble Point CLO LTD CLO LTD 2020-1A C 6.844% 04/20/33	D	07/20/2024	Paydown		13,778,920	13,778,920	13,710,895	6,309,100		39,043		39,043		13,778,920				595,140	04/20/2033	1.A FE
56607F-AA-3	Marble Point CLO XI Ltd SERIES 20172A CLASS A 144A 6.721% 12/18/30	D	07/18/2024	Paydown		1,525,396	1,525,396	1,492,983	1,500,687		24,710		24,710		1,525,396				78,736	12/18/2030	1.A FE
58547D-AD-1	MELCO RESORTS FINANCE SR 144A 5.375% 12/04/29	D	08/13/2024	SPL ID Gtd Pensions Commingl		265,858	300,000	265,858							265,858				2,777	12/04/2029	3.C 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 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
58547D-AH-2	MELCO RESORTS FINANCE SR 144A 7.625% 04/17/32	D	08/13/2024	SPL ID Gtd Pensions Comming l		1,572,745	1,600,000	1,572,745							1,572,745				36,939	04/17/2032	3.C Z
59801M-AL-2	MIDOCEAN CREDIT CLO 2018-8A CL A1R 144A 6.440% 02/20/31	D	08/20/2024	Paydown		134,361	134,361	133,219	134,251		110		110		134,361				6,800	02/20/2031	1.A FE
606822-CQ-5	MITSUBISHI UFJ FIN GRP SR NT 5.620% 09/12/25	D	09/12/2024	Call 100.0000		15,000,000	15,000,000	14,945,400	14,967,831		12,953		12,953		14,980,784		19,216	19,216	759,450	09/12/2025	1.G FE
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC SR FRN 2.869% 09/13/30	D	08/13/2024	SPL ID Gtd Pensions Comming l		912,757	1,000,000	912,757							912,757				11,396	09/13/2030	1.G Z
636274-AE-2	NATIONAL GRID PLC SR NT 5.809% 06/12/33	D	08/13/2024	SPL ID Gtd Pensions Comming l		729,660	700,000	729,660							729,660				6,099	06/12/2033	2.B FE
639057-AQ-1	NATWEST GROUP PLC PERP JR SUB 8.125% 12/31/99	D	08/12/2024	BARCLAYS CAPITAL INC		205,750	200,000	200,000							200,000		5,750	5,750	4,193	12/31/2099	3.C FE
64129J-BE-9	NEUBERGER BERMAN CLO LTD SERIES 201314A CLASS AR2 6.555% 01/28/30	D	07/29/2024	Paydown		372,976	372,976	372,976	372,976						372,976				18,770	01/28/2030	1.A FE
64130H-AU-5	NEUBERGER BERMAN CLO LTD SERIES 201724A CLASS AR2 6.639% 10/19/38	D	09/11/2024	ARISTOTLE PACIFIC CAPITAL		19,702,269	19,650,000	19,650,000							19,650,000		52,269	52,269	75,453	10/19/2038	1.A FE
64130P-AC-7	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS A2 144A 6.844% 04/20/30	D	09/20/2024	Paydown		6,118,889	6,118,889	5,989,014	6,011,739		107,150		107,150		6,118,889				393,054	04/20/2030	1.A FE
64130P-AE-3	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS B 7.144% 04/20/30	D	09/19/2024	Paydown		2,500,000	2,500,000	2,493,225	2,493,284		6,716		6,716		2,500,000				167,557	04/20/2030	1.C FE
64131W-AC-1	NEUBERGER BERMAN CLO LTD SERIES 201827A CLASS A2 6.663% 01/15/30	D	07/15/2024	Paydown		2,962,000	2,962,000	2,864,989	2,914,333		47,667		47,667		2,962,000				150,660	01/15/2030	1.A FE
64132D-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 201932A CLASS AR 6.531% 01/20/32	D	07/19/2024	Paydown		2,590,846	2,590,846	2,591,482	1,293,959		(645)		(645)		2,590,846				108,046	01/20/2032	1.A FE
64134J-AA-1	NEUBERGER BERMAN CLO LTD CLO 2021-40A 144A 6.608% 04/16/33	D	07/16/2024	Paydown		145,654	145,654	143,080	118,375		1,543		1,543		145,654				6,950	04/16/2033	1.A FE
65023T-AJ-1	Newark BSL CLO 1 Ltd. SERIES 20161A CLASS A1R 144A 6.625% 12/21/29	D	07/29/2024	Paydown		1,438,994	1,438,994	1,411,020	1,420,150		18,844		18,844		1,438,994				73,983	12/21/2029	1.A FE
654579-AK-7	NIPPON LIFE INSURANCE SUB FRN 144A 2.900% 09/16/51	D	08/13/2024	SPL ID Gtd Pensions Comming l		336,161	400,000	336,161							336,161				4,511	09/16/2051	1.G Z
654579-AM-3	NIPPON LIFE INSURANCE FRN 144A 6.250% 09/13/53	D	08/13/2024	SPL ID Gtd Pensions Comming l		995,131	950,000	995,131							995,131				23,585	09/13/2053	1.G Z
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR NT 4.500% 10/22/25	D	08/13/2024	SPL ID Gtd Pensions Comming l		197,235	200,000	197,235							197,235				2,600	10/22/2025	3.A FE
67097L-AH-9	OCP CLO LTD 2017-13A-CL-A1AR-144A 6.523% 07/15/30	D	07/15/2024	Paydown		757,349	757,349	757,606	203,288		(259)		(259)		757,349				28,391	07/15/2030	1.A FE
67097Q-AC-9	OCP CLO LTD 2017-14A CL A1B 144A 6.640% 11/20/30	D	08/08/2024	Paydown		5,000,000	5,000,000	4,962,500	5,000,000						5,000,000				249,249	11/20/2030	1.A FE
671078-AN-3	OCP CLO LTD SERIES 202018A CLASS AR 6.634% 07/20/32	D	08/20/2024	Redemption 100.0000		8,328,838	8,328,838	8,328,838	8,328,838						8,328,838				472,652	07/20/2032	1.A FE
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1 6.794% 10/22/30	D	07/22/2024	Paydown		2,229,748	2,229,748	2,200,801	2,221,522		8,225		8,225		2,229,748				116,046	10/22/2030	1.A FE
67109U-AS-1	OZLM CLO LTD 2015-11A CL A1R 144A 6.767% 10/30/30	D	07/30/2024	Paydown		3,973,634	3,973,634	3,937,072	3,962,273		11,362		11,362		3,973,634				207,394	10/30/2030	1.A FE
67111V-AC-0	OZLM CLO LTD 2018-22A-CL-A1-144A 6.617% 01/17/31	D	07/17/2024	Paydown		71,247	71,247	71,140	71,206		41		41		71,247				3,621	01/17/2031	1.A FE
67112C-AL-1	OZLM CLO LTD 2017-19A-CL-A1AR-144A 6.783% 01/15/35	D	08/05/2024	Paydown		7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				406,836	01/15/2035	1.A FE
67112G-AA-6	OZLM LTD 2018-18A CL A 144A 6.583% 04/15/31	D	07/15/2024	Paydown		575,919	575,919	574,578	575,211		708		708		575,919				28,944	04/15/2031	1.A FE
67115L-AA-2	OAK HILL CREDIT PTNRS 2021-16A CL A 144A 6.691% 10/18/34	D	09/24/2024	Paydown		5,000,000	5,000,000	4,975,000	4,984,138		15,862		15,862		5,000,000				320,133	10/18/2034	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 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
67116N-AA-7	OCI NV CO GUARNT 144A 6.700% 03/16/33	D	08/13/2024	SPL ID Gtd Pensions Comming l		1,106,818	1,100,000	1,106,818							1,106,818				28,661	03/16/2033	2.C FE
67401R-AC-8	Oaktree CLO Ltd SERIES 20223A CLASS A2 144A 7.601% 07/15/35	D	09/10/2024	Paydown		20,000,000	20,000,000	19,933,750	19,960,123		39,877		39,877		20,000,000				1,400,318	07/15/2035	1.A FE
67401X-AS-0	Oaktree CLO Ltd SERIES 20191A CLASS A1R 144A 6.654% 04/22/30	D	07/22/2024	Paydown		137,778	137,778	137,501	20,523		229		229		137,778				5,020	04/22/2030	1.A FE
67514U-AL-5	OCEAN TRAILS CLO 2020-8A-CL-A1R-144A 6.783% 07/15/34	D	08/08/2024	Paydown		2,500,000	2,500,000	2,499,500	2,499,685		315		315		2,500,000				140,740	07/15/2034	1.A FE
67515E-AR-7	OCEAN TRAILS CLO 2014-5A CL ARR 144A 6.843% 10/13/31	D	07/15/2024	Paydown		2,848,189	2,848,189	2,771,216	2,796,254		51,935		51,935		2,848,189				150,404	10/13/2031	1.A FE
675711-AA-3	OCTAGON INVESTMENT PARTNERS 33 33-2017-1A-CL-A1 6.734% 01/20/31	D	08/08/2024	Paydown		1,172,479	1,172,479	1,172,479	1,172,479						1,172,479				63,550	01/20/2031	1.A FE
67576F-AA-7	OCTAGON INV PARTNERS LTD 2018-18A-CL-A1A-144A 6.508% 04/16/31	D	07/16/2024	Paydown		794,676	794,676	794,603	286,326		(263)		(263)		794,676				31,129	04/16/2031	1.A FE
67576W-AN-2	OCTAGON INV PARTNERS CLO LTD 2019 4A CL A1R 144A 6.514% 05/12/31	D	09/06/2024	Paydown		3,680,000	3,680,000	3,653,596	3,668,622		11,378		11,378		3,680,000				203,644	05/12/2031	1.A FE
67590Q-BK-2	Octagon Investment Partners Lt SERIES 20141A CLASS AAR3 6.378% 02/14/31	D	08/14/2024	Paydown		2,600,036	2,600,036	2,604,040			(4,004)		(4,004)		2,600,036				86,438	02/14/2031	1.A FE
67590R-AY-1	OCTAGON LOAN FUNDING LTD 2014-1A C 6.543% 11/18/31	D	08/19/2024	Paydown		2,109,433	2,109,433	2,087,785	1,843,420		1,852		1,852		2,109,433				108,442	11/18/2031	1.A FE
67591T-AA-8	Octagon Invest Partners CLO SERIES 20181A CLASS A1A 6.604% 01/20/31	D	07/22/2024	Paydown		757,411	757,411	757,411	757,411						757,411				38,761	01/20/2031	1.A FE
67706X-AG-8	OAK HILL CREDIT PTNRS CLO 2017-14A CL B 144A 7.044% 01/21/30	D	08/02/2024	Paydown		18,000,000	18,000,000	17,881,250	17,994,457		5,543		5,543		18,000,000				1,009,717	01/21/2030	1.C FE
69355D-AA-5	PPM CLO LTD SERIES 20181A CLASS A 144A 6.713% 07/15/31	D	07/15/2024	Paydown		3,901,046	3,901,046	3,877,458	2,365,012		17,429		17,429		3,901,046				173,555	07/15/2031	1.A FE
69356J-A@-2	PG RECEIVABLES FINANCE LP SER 4.459% 02/20/26	C	08/14/2024	Call 100.0000		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				362,294	02/20/2026	1.A PL
69688A-AL-5	PALMER SQUARE CLO LTD SERIES 20132A CLASS A1A3 6.547% 10/17/31	D	07/17/2024	Paydown		134,750	134,750	131,786	132,929		1,821		1,821		134,750				6,776	10/17/2031	1.A FE
69690C-AL-7	Palmer Square Loan Funding Ltd SERIES 20223A CLASS A1AR 6.386% 04/15/31	D	07/15/2024	Paydown		212,741	212,741	212,741							212,741				4,702	04/15/2031	1.A FE
69701C-AA-8	Palmer Square Loan Funding Ltd SERIES 20221A CLASS A1 6.351% 04/15/30	D	07/15/2024	Paydown		232,037	232,037	232,037							232,037				7,433	04/15/2030	1.A FE
69701Y-AA-0	PALMER SQUARE CLO LTD 2021-1A CL A1 144A 6.444% 04/20/29	D	07/20/2024	Paydown		339,875	339,875	337,156	338,066		1,809		1,809		339,875				16,978	04/20/2029	1.A FE
69702B-AA-9	PALMER SQUARE FDG CLO LTD LTD 2021-3A C 6.344% 07/20/29	D	07/20/2024	Paydown		579,002	579,002	577,554	577,699		1,303		1,303		579,002				28,479	07/20/2029	1.A FE
69702D-AA-5	PALMER SQUARE FDG CLOLTD LTD 2021-2A 6.190% 05/20/29	D	08/20/2024	Paydown		833,938	833,938	832,194	528,999		1,568		1,568		833,938				40,616	05/20/2029	1.A FE
69702H-AA-6	PALMER SQUARE FDG CLO LTD -LTD-2021-4A-CL 6.363% 10/15/29	D	07/15/2024	Paydown		445,006	445,006	445,006	445,006						445,006				21,702	10/15/2029	1.A FE
69915X-AL-0	PARALLEL CLO LTD SERIES 20171A CLASS A1R 144A 6.574% 07/20/29	D	07/20/2024	Paydown		55,112	55,112	54,774	54,856		256		256		55,112				2,808	07/20/2029	1.A FE
700162-AJ-9	Park Avenue Institutional Advi SERIES 20161A CLASS A1R 6.563% 08/23/31	D	08/23/2024	Paydown		3,894,744	3,894,744	3,851,974	2,343,815		24,875		24,875		3,894,744				200,980	08/23/2031	1.A FE
715604-AA-2	Peru LNG S.R.L. SR NT 144A 5.375% 03/22/30	D	09/22/2024	Redemption 100.0000		1,666,000	1,666,000	1,666,000	1,666,000						1,666,000				89,548	03/22/2030	4.B FE
72132K-AA-3	PIKES PEAK CLO SERIES 202211A CLASS A1 144A 7.235% 07/25/34	D	07/25/2024	Paydown		750,000	750,000	728,775	732,055		17,945		17,945		750,000				41,627	07/25/2034	1.A FE
74365P-AE-8	PROSUS NV SR 144A 3.832% 02/08/51	D	08/13/2024	SPL ID Gtd Pensions Comming l		331,712	500,000	331,712							331,712				9,474	02/08/2051	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
74988L-AA-2	RR Ltd 2018-3A CL A1R2 144A 6.653% 01/15/30	D	07/15/2024	Paydown		1,455,723	1,455,723	1,453,321	1,455,466		257		257		1,455,723				73,934	01/15/2030	1.A FE
75405U-AA-4	RAS LAFFAN 3 SR SEC 144A 5.838% 09/30/27	D	09/30/2024	Redemption 100.0000		110,850	110,850	98,102	108,192		2,658		2,658		110,850				6,471	09/30/2027	1.D FE
761713-BB-1	REYNOLDS AMERICAN INC GUARN 5.850% 08/15/45	C	08/13/2024	SPL ID Gtd Pensions Commingl		144,431	150,000	144,431							144,431				4,168	08/15/2045	2.A FE
77587A-AC-0	Romark Wm-R Ltd SERIES 20181A CLASS A1 6.574% 04/20/31	D	07/22/2024	Paydown		2,469,878	2,469,878	2,469,038	2,469,043		835		835		2,469,878				125,828	04/20/2031	1.A FE
780153-BT-8	ROYAL CARIBBEAN CRUISES CO GUARNT 144A 7.250% 01/15/30	D	09/27/2024	Call 100.0000		250,000	250,000	260,505			(1,554)		(1,554)		258,951		(8,951)	(8,951)	12,688	01/15/2030	3.A FE
800130-AA-4	Sandstone Peak Ltd. 2021-1A-CL-A1-144A 6.783% 10/15/34	D	09/27/2024	Paydown		25,500,000	25,500,000	25,390,000	25,418,918		81,082		81,082		25,500,000				1,675,783	10/15/2034	1.A FE
800130-AE-6	Sandstone Peak Ltd. 2021-1A-CL-B1-144A 7.363% 10/15/34	D	09/27/2024	Paydown		3,000,000	3,000,000	2,993,340	2,995,616		4,384		4,384		3,000,000				213,923	10/15/2034	1.C FE
803014-AA-7	Santos Finance Ltd CO GUARNT 144A 3.649% 04/29/31	D	08/13/2024	SPL ID Gtd Pensions Commingl		454,019	500,000	454,019							454,019				4,916	04/29/2031	2.C Z
81881C-AA-5	SHACKLETON CLO LTD 2018-12A-CL-A-144A 6.614% 07/20/31	D	07/20/2024	Paydown		1,087,816	1,087,816	1,079,919	1,084,145		3,671		3,671		1,087,816				55,758	07/20/2031	1.A FE
81881J-AC-6	SHACKLETON CLO LTD 2014-5RA CL 6.494% 05/07/31	D	08/07/2024	Paydown		7,228,851	7,228,851	7,134,760	4,127,503		12,688		12,688		7,228,851				368,801	05/07/2031	1.A FE
81881Q-AS-5	SHACKLETON CLO LTD SERIES 20133A CLASS AR 144A 6.683% 07/15/30	D	07/15/2024	Paydown		79,903	79,903	79,204	79,323		580		580		79,903				4,076	07/15/2030	1.A FE
81883A-AL-3	SHACKLETON CLO LTD SERIES 20157RA CLASS AR 6.713% 07/15/31	D	07/15/2024	Paydown		1,209,625	1,209,625	1,184,997	1,195,090		14,536		14,536		1,209,625				61,985	07/15/2031	1.A FE
81883M-AL-7	SHACKLETON CLO LTD 2019-15A CL AR 144A 6.763% 01/15/32	D	07/15/2024	Paydown		61,897	61,897	60,642	61,186		711		711		61,897				3,195	01/15/2032	1.A FE
824589-AH-8	SHINHAN BANK SUB 144A 5.750% 04/15/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		618,331	600,000	618,331							618,331				10,638	04/15/2034	2.A Z
83368R-AZ-5	Societe Generale SA SR FRN 144A 1.488% 12/14/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		569,959	600,000	569,959							569,959				1,290	12/14/2026	2.B Z
83607E-AA-0	SOUND POINT CLO LTD SERIES 20141RA CLASS A 144A 6.691% 07/18/31	D	07/18/2024	Paydown		2,461,030	2,461,030	2,402,800	2,205,538		44,576		44,576		2,461,030				122,797	07/18/2031	1.A FE
83608G-AN-6	SOUND POINT CLO LTD SERIES 20131A CLASS A1R 6.611% 01/26/31	D	07/26/2024	Paydown		859,002	859,002	860,059			(1,057)		(1,057)		859,002				28,905	01/26/2031	1.A FE
83609T-AA-5	SOUND POINT CLO LTD SERIES 20174A CLASS A1 6.664% 01/21/31	D	07/22/2024	Paydown		2,632,735	2,632,735	2,582,823	2,608,493		24,242		24,242		2,632,735				135,942	01/21/2031	1.A FE
83609Y-AC-0	SOUND POINT CLO LTD SERIES 20133RA CLASS A 144A 6.691% 04/18/31	D	07/18/2024	Paydown		1,453,999	1,453,999	1,417,441	1,425,309		28,690		28,690		1,453,999				74,719	04/18/2031	1.A FE
83613H-AL-1	SOUND POINT CLO LTD SERIES 20183A CLASS A1AR 6.579% 10/26/31	D	07/26/2024	Paydown		552,391	552,391	552,391							552,391				7,319	10/26/2031	1.A FE
853254-CN-8	STANDARD CHARTERED PLC SR FRN 144A 7.767% 11/16/28	D	08/13/2024	SPL ID Gtd Pensions Commingl		866,910	800,000	866,910							866,910				13,808	11/16/2028	1.G Z
853254-CT-5	STANDARD CHARTERED PLC SR FRN 144A 6.187% 07/06/27	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,534,071	1,500,000	1,534,071							1,534,071				7,734	07/06/2027	1.G Z
853254-DA-5	STANDARD CHARTERED PLC PERP JR SUB 144A 7.875% 12/31/99	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,412,108	1,400,000	1,412,108							1,412,108				45,325	12/31/2099	3.A Z
86217R-AE-8	Storm King Park CLO Ltd SERIES 20221A CLASS B 144A 8.151% 10/15/35	D	09/23/2024	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				352,035	10/15/2035	1.C FE
86317E-AJ-5	STRATUS CLO SERIES 20223A CLASS AR 144A 6.582% 10/20/31	D	07/22/2024	Paydown		318,191	318,191	318,191							318,191				10,651	10/20/2031	1.A FE
86317E-AJ-5	STRATUS CLO SERIES 20223A CLASS AR 144A 6.582% 10/20/31	D	08/21/2024	Redemption 100.0000		886,886	886,886	886,886							886,886				34,552	10/20/2031	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 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
86562M-BM-1	Sumitomo Mitsui Financial Grou FINL GRP SR NT 2.696% 07/16/24	D	07/16/2024	Maturity		200,000	200,000	194,612	198,480		1,520		1,520		200,000				5,392	07/16/2024	1.G FE
86563V-AW-9	Sumitomo Mitsui Trust Bank Li SR NT 0.800% 09/16/24	D	09/16/2024	Maturity		1,050,000	1,050,000	1,049,444	1,049,867		133		133		1,050,000				8,400	09/16/2024	1.F FE
86563V-BT-5	Sumitomo Mitsui Trust Bank Li SR NT 144A 4.450% 09/10/27	D	09/30/2024	GOLDMAN SACHS & CO		402,852	400,000	399,732			5		5		399,737		3,115	3,115	1,038	09/10/2027	1.E FE
870674-AA-6	SWEIHAN PV PWR CO PJSC SR SEC 144A 3.625% 01/31/49	D	07/31/2024	Redemption 100.0000		210,400	210,400	203,924	204,057		6,343		6,343		210,400				7,627	01/31/2049	2.A FE
87088Q-AA-2	SWISS RE SUB FIN PLC CO GUARNT FRN 144A 5.698% 04/05/35	D	08/13/2024	SPL ID Gtd Pensions Commingl		620,638	600,000	620,638							620,638				11,491	04/05/2035	2.A Z
87154E-BE-9	SYMPHONY CLO LTD 2014-15A CL AR3 144A 6.627% 01/17/32	D	07/17/2024	Paydown		2,232,539	2,232,539	2,234,517	351,613		(3,108)		(3,108)		2,232,539				81,228	01/17/2032	1.A FE
87167G-AA-8	SYMPHONY CLO LTD SERIES 202022A CLASS A1A 144A 6.831% 04/18/33	D	09/26/2024	Paydown		11,000,000	11,000,000	10,939,500	10,948,610		51,390		51,390		11,000,000				723,068	04/18/2033	1.A FE
87167G-AT-7	SYMPHONY CLO LTD SERIES 202022A CLASS B 7.241% 04/18/33	D	09/26/2024	Paydown		2,242,500	2,242,500	2,217,362	2,217,860		24,640		24,640		2,242,500				156,199	04/18/2033	1.C FE
87232A-AL-8	TCI-Flatiron CLO Ltd SERIES 20181A CLASS ANR 6.585% 01/29/32	D	07/29/2024	Paydown		322,946	322,946	322,849	322,850		96		96		322,946				16,326	01/29/2032	1.A FE
87241E-AQ-8	TCW CLO 2019-1 AMR 2019-1A CL ASNR 144 6.577% 08/16/34	D	08/06/2024	Redemption 100.0000		9,300,000	9,300,000	9,032,505	9,100,716		199,284		199,284		9,300,000				465,812	08/16/2034	1.A FE
87248K-AJ-3	TICP CLO LTD SERIES 20165A CLASS A1R 144A 6.637% 07/17/31	D	07/17/2024	Paydown		13,764,111	13,764,111	13,408,722	13,490,865		273,247		273,247		13,764,111				701,610	07/17/2031	1.A FE
87272H-AA-8	TIAA CLO Ltd SERIES 20172A CLASS A 144A 6.698% 01/16/31	D	07/16/2024	Paydown		222,200	222,200	217,485	217,485		4,715		4,715		222,200				11,429	01/16/2031	1.A FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 1 8.125% 04/01/37	D	07/01/2024	Redemption 100.0000		134,060	134,060	133,089	133,159		901		901		134,060				8,169	04/01/2037	3.A FE
88316A-AA-9	Textainer Marine Containers Li SERIES 20241A CLASS A 5.250% 08/20/49	D	09/20/2024	Paydown		180,000	180,000	179,997			3		3		180,000				945	08/20/2049	1.C FE
88316A-AB-7	Textainer Marine Containers Li SERIES 20241A CLASS B 5.340% 08/20/49	D	09/20/2024	Paydown		38,000	38,000	37,985			15		15		38,000				203	08/20/2049	1.F FE
88316A-AC-5	Textainer Marine Containers Li SERIES 20241A CLASS C 5.640% 08/20/49	D	09/20/2024	Paydown		70,000	70,000	69,951			49		49		70,000				395	08/20/2049	2.B FE
88430T-AA-9	37 CAPITAL CLO LTD 144A 6.763% 10/15/34	D	09/20/2024	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				515,198	10/15/2034	1.A FE
88631Y-AA-5	TIAA CLO Ltd SERIES 20181A CLASS A1A 144A 6.774% 01/20/32	D	07/20/2024	Paydown		1,844,247	1,844,247	1,836,918	467,096		5,788		5,788		1,844,247				96,793	01/20/2032	1.A FE
88631Y-AC-1	TIAA CLO Ltd SERIES 20181A CLASS A1B 144A 6.994% 01/20/32	D	07/22/2024	Paydown		6,500,000	6,500,000	6,316,570	6,357,451		142,549		142,549		6,500,000				352,073	01/20/2032	1.A FE
88631Y-AE-7	TIAA CLO Ltd SERIES 20181A CLASS A2 7.244% 01/20/32	D	07/22/2024	Paydown		2,200,000	2,200,000	2,166,208	2,168,031		31,969		31,969		2,200,000				123,380	01/20/2032	1.C FE
902613-BF-4	UBS Group AG PERP JR SUB 144A 9.250% 12/31/99	D	08/13/2024	SPL ID Gtd Pensions Commingl		859,450	800,000	859,450							859,450				17,061	12/31/2099	2.C Z
904678-AQ-2	UNICREDIT SPA SUB FRN 144A 7.296% 04/02/34	D	08/13/2024	SPL ID Gtd Pensions Commingl		864,649	825,000	864,649							864,649				20,733	04/02/2034	3.A Z
904678-AS-8	UNICREDIT SPA SUB FRN 144A 5.459% 06/30/35	D	08/13/2024	SPL ID Gtd Pensions Commingl		942,058	975,000	942,058							942,058				5,323	06/30/2035	3.A Z
904678-AU-3	UNICREDIT SPA SR FRN 144A 2.569% 09/22/26	D	08/13/2024	SPL ID Gtd Pensions Commingl		678,466	700,000	678,466							678,466				6,694	09/22/2026	2.C Z
91086Q-BB-3	UNITED MEXICAN STATES GOVT NATIONAL 4.750% 03/08/44	D	08/13/2024	SPL ID Gtd Pensions Commingl		2,397,008	2,900,000	2,397,008							2,397,008				56,631	03/08/2044	2.C Z
91087B-AX-8	GOVERNMENT OF MEXICO GOVT NATIONAL 6.338% 05/04/53	D	08/13/2024	SPL ID Gtd Pensions Commingl		289,984	300,000	289,984							289,984				4,859	05/04/2053	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 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
915328-AU-2	UPLAND CLO LTD 2016-1A CL A1AR 144A 6.564% 04/20/31	D	07/20/2024	Paydown		61,495	61,495	61,187	61,436		58		58		61,495				3,128	04/20/2031	1.A FE
92212W-AE-0	VAR ENERGI ASA SR NT 144A 8.000% 11/15/32	D	08/13/2024	SPL ID Gtd Pensions Commingl		1,956,489	1,700,000	1,956,489							1,956,489				30,600	11/15/2032	2.C FE
92557U-AW-7	VIBRANT CLO LTD SERIES 20153A CLASS A1RR 144A 6.794% 10/20/31	D	07/20/2024	Paydown		2,806,370	2,806,370	2,734,808	2,769,739		36,631		36,631		2,806,370				147,703	10/20/2031	1.A FE
92557W-AW-3	VIBRANT CLO LTD SERIES 20164A CLASS A1RR 144A 6.664% 07/20/32	D	09/23/2024	Paydown		2,700,000	2,700,000	2,609,883	2,637,658		62,342		62,342		2,700,000				170,900	07/20/2032	1.A FE
92890H-AC-6	WEA FIN & WESTFLD UK & EUR FIN GU 3.750% 09/17/24	C	09/17/2024	Maturity		30,000,000	30,000,000	29,888,400	29,990,620		9,380		9,380		30,000,000				1,125,000	09/17/2024	2.A FE
92914N-AL-5	Voya CLO Ltd SERIES 20151A CLASS A2R 6.791% 01/18/29	D	07/18/2024	Paydown		6,856,332	6,856,332	6,687,193	6,737,636		118,696		118,696		6,856,332				357,555	01/18/2029	1.A FE
92916X-AJ-6	VOYA CLO LTD 2013-3A-CL-A1RR-144A 6.690% 10/18/31	D	07/18/2024	Paydown		173,010	173,010	172,888	172,962		48		48		173,010				8,890	10/18/2031	1.A FE
92917N-AJ-7	Voya CLO Ltd SERIES 20191A CLASS AR 6.623% 04/15/31	D	07/15/2024	Paydown		377,668	377,668	378,057			(389)		(389)		377,668				12,684	04/15/2031	1.A FE
92917W-AU-2	Voya CLO Ltd SERIES 20184A CLASS A2AR 6.963% 01/15/32	D	09/04/2024	Paydown		4,000,000	4,000,000	3,945,560	3,948,352		51,648		51,648		4,000,000				252,798	01/15/2032	1.A FE
92936M-AF-4	WPP Finance 2010 GUARNT 3.750% 09/19/24	D	09/19/2024	Maturity		10,000,000	10,000,000	9,802,900	9,983,168		16,832		16,832		10,000,000				375,000	09/19/2024	2.B FE
948214-AS-0	WEBSTER PARK CLO LTD 2015-1A CL A2R 144A 7.144% 07/20/30	D	07/20/2024	Paydown		1,500,000	1,500,000	1,482,750	1,495,428		4,572		4,572		1,500,000				82,980	07/20/2030	1.C FE
F1068#-AF-4	BONDUELLE SA SR NT SER A 3.850% 07/06/27	D	07/06/2024	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				116,142	07/06/2027	2.C PL
G1262*-AE-4	Turia Port Management Investme SLU SEC 6.000% 12/31/27	D	04/30/2024	Redemption 100.0000		786,816	786,816	771,079	777,537		9,279		9,279		786,816				227,159	12/31/2027	4.C Z
G1262*-AJ-3	SOLOR BIOEN HOLDING AB SEC TL 8.800% 12/29/26	D	06/25/2024	Call 100.0000		13,737,739	13,771,888	13,565,310	13,503,525		91,431		91,431		13,594,956		142,783	142,783	929,143	12/29/2026	4.C FE
G1263@-AK-7	SOLOR BIOEN HOLDING SEC 6.250% 12/29/26	D	06/30/2024	Redemption 100.0000		1,273,771	1,273,771	1,273,771	1,273,771						1,273,771				296,764	12/29/2026	4.C FE
G1981*-AA-2	CAYMAN UNIVERSE SR NT 3.800% 09/30/45	D	06/30/2024	Redemption 100.0000		397,482	397,482	394,485	398,270		(789)		(789)		397,482				11,328	09/30/2045	1.D PL
G2706*-AA-4	CUENCA DPR TL 12/15/26	D	09/16/2024	Redemption 100.0000		937,500	937,500	937,500	937,500						937,500				91,143	12/15/2026	4.C FE
G4339*-AA-5	HAVILA SIRIUS FINANCE DAC SEC 3.128% 12/08/31	D	09/08/2024	Redemption 100.0000		365,414	367,714	367,714	367,714						365,414				11,660	12/08/2031	2.B FE
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR NT 3.790% 03/30/28	D	09/30/2024	Various		2,436,058	2,436,058	2,436,058	2,436,058						2,436,058				61,551	03/30/2028	1.G FE
G4863*-AA-9	INTERGRAIN CO SEC 6.500% 01/02/29	D	07/01/2024	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 13.500% 03/31/25	D	09/25/2024	Call 100.0000		3,534,112	3,534,112	3,507,425	3,509,931		12,006		12,006		3,521,937		12,174	12,174	378,568	03/31/2025	4.C
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR 0.000% 11/01/29	D	09/01/2024	Redemption 100.0000		251,619	251,619	157,891	215,391		36,229		36,229		251,619					11/01/2029	2.B FE
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 5.875% 10/12/31	D	07/12/2024	Redemption 100.0000		255,494	255,494	255,494	255,494						255,494				11,258	10/12/2031	2.C FE
G7741@-AA-8	SVF II Finco (Cayman) LP USD TL - ISSUED DEC 2021 12/22/25	D	08/06/2024	Redemption 100.0000		2,180,793	2,180,793	2,180,793	2,180,793						2,180,793				81,053	12/22/2025	1.F PL
G9369*-AA-7	VIRIDOR ENERGY SEC 2.900% 03/31/43	B	09/30/2024	Redemption 100.0000		149,789	149,789	150,416	142,587					7,829	150,416	(627)		(627)	4,222	03/31/2043	2.B FE
L8038*-AA-4	Sbm Baleia Azul S.A.R.L. SR SEC NT 5.500% 09/15/27	D	09/15/2024	Redemption 100.0000		336,000	336,000	336,000	336,000						336,000				13,860	09/15/2027	3.B

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
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GT 4.876% 06/27/27	B	09/27/2024	Redemption 100.0000		167,113	167,881	185,287	165,836					19,451	184,519	(17,406)		(17,406)	5,958	06/27/2027	2.B FE
L8749#-AD-4	STADIUM FINANCE COMPANY SARL SEC 1.520% 07/30/49	B	07/30/2024	Redemption 100.0000		718,788	718,788	747,367	733,676					13,691	747,367	(28,579)		(28,579)	10,932	07/30/2049	1.G PL
L8954#-AA-0	Tache Securities SARL SARL CL A 7.400% 05/22/30	D	07/26/2024	Paydown		(472,119)	(472,119)	(472,119)	(472,119)						(472,119)					05/22/2030	1.F PL
N9061@-AB-6	VTTI MLP BV SR NT SER B 4.870% 12/15/25	D	09/18/2024	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				269,302	12/15/2025	3.A
N9061@-AC-4	VTTI MLP BV SER C SR NT 4.970% 12/15/27	D	09/18/2024	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				829,382	12/15/2027	3.A
N9061@-AH-3	VTTI MLP BV SR NT 4.150% 12/15/29	D	09/18/2024	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				331,032	12/15/2029	3.A
P4001#-AA-8	Eolica Mesa Lapz LA PAZ SR SEC NT D 5.980% 12/20/44	D	09/20/2024	Redemption 100.0000		38,209	38,209	38,209	38,209						38,209				2,286	12/20/2044	2.C PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SR N 7.000% 11/30/33	D	09/30/2024	Redemption 100.0000		120,000	120,000	120,000	120,000						120,000				8,450	11/30/2033	3.C PL
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SER 6.340% 03/31/35	D	09/30/2024	Redemption 100.0000		90,000	90,000	90,000	90,000						90,000				5,736	03/31/2035	3.C PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO DEVELOPMENT SER 6.440% 06/30/35	D	09/30/2024	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				3,884	06/30/2035	3.C PL
Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD PTY LTD S 4.170% 09/18/24	D	09/18/2024	Maturity		6,000,000	6,000,000	6,235,500	6,023,517		(23,517)		(23,517)		6,000,000				250,200	09/18/2024	2.B FE
Q3974*-AA-6	GAS INVESTMENTS NZ PTY LTD SE 3.110% 12/31/34	D	04/01/2024	Call 100.0000		107,114	107,114	107,114	107,114						107,114				1,666	12/31/2034	2.B PL
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GT 3.780% 06/27/27	D	09/27/2024	Various		211,018	211,018	211,018	210,975		43		43		211,018				18,194	06/27/2027	2.B FE
Q8806@-AA-7	Tec Hedland Pty Ltd SEC NTS DU 4.070% 06/30/42	B	07/01/2024	Redemption 100.0000		362,814	362,793	389,811	371,073					18,739	389,811	(27,019)		(27,019)	11,093	06/30/2042	2.B PL
Q7794#-AC-7	QPH Finance Co Pty Limited GTD SER C S 4.130% 08/22/24	D	08/22/2024	Maturity		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,115,100	08/22/2024	2.B FE
R7000#-AA-0	OYFJELLET WIND AS SEC 2.120% 09/14/45	B	09/30/2024	Redemption 100.0000		326,200	326,200	351,936	328,821					23,115	351,936	(25,736)		(25,736)	6,022	09/14/2045	2.C PL
R7000*-AA-4	ODAL VINDKRAFTVERK AS SEC 2.950% 06/30/42	B	09/30/2024	Redemption 100.0000		143,620	143,620	155,792	144,763					11,029	155,792	(12,173)		(12,173)	3,691	06/30/2042	1.G PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,795,810,755	2,811,622,823	2,782,981,897	1,525,932,307		8,910,461		8,910,461	110,708	2,796,808,322	(147,003)	(195,873)	(342,876)	90,383,296	XXX	XXX
225401-AL-2	Credit Suisse Group AG PERP JR S 6.375% Perpet.	D	01/01/2024	TRANSFER TO SCHEDULE X																01/01/9999	6. *
1309999999. Subtotal - Bonds - Hybrid Securities																				XXX	XXX
12757*-AC-4	CMG HOLDCO LLC DDTL 2 08/19/28		08/21/2024	No Broker			97,478	96,503												08/19/2028	3.A PL
75870@-AA-5	REFRESH INTERMEDIATE II LLC MML 12/23/28		09/30/2024	Redemption 100.0000		10,866	10,866	10,758	10,760		106		106		10,866				893	12/23/2028	3.B Z
BLA0CD-ZW-2	Ra Parent Holdigs LP 2ND AMND MML 03/01/29		09/30/2024	Redemption 100.0000		14,979	14,979	14,829			150		150		14,979				517	03/01/2029	3.A Z
03945E-AC-5	ARCHER ACQUISITION LLC DDTL 10/06/29		09/30/2024	Redemption 100.0000		469	469	462			7		7		469				14	10/06/2029	3.B Z
60725B-AC-7	MOBILE COMMUNICATIONS AMERICA DDTL 2023 10/16/29		09/30/2024	Redemption 100.0000			773	761			12		12							10/16/2029	3.A Z
90351H-AD-0	US FOODS INC 09/29/31		09/27/2024	WELLS FARGO BANK N.A.		1,752,188	1,750,000	1,745,625			4,375		4,375		1,750,000		2,188	2,188		09/29/2031	3.B FE
00110H-AE-9	ACP TARA HOLDINGS MML 09/10/27		08/30/2024	Redemption 100.0000		727,273	727,273	717,576	718,648		8,625		8,625		727,273				68,714	09/10/2027	3.A PL
00117@-AA-6	AFC-DELL HOLDING CORP MML 04/09/27		09/30/2024	Redemption 100.0000		14,304	14,304	14,164	11,571		130		130		14,304				1,301	04/09/2027	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					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
00117@-AB-4	AFC-DELL HOLDING CORP DDTL 04/09/27		09/30/2024	Redemption 100.0000		4,595	4,595	4,595	4,595						4,595				402	04/09/2027	3.B PL
00117@-AD-0	AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL 04/09/27		09/30/2024	Redemption 100.0000		8,640	8,640	8,640	8,640						8,640				675	04/09/2027	3.B PL
00117@-AL-2	AFC-DELL HOLDING CORP 5TH AMND DDTL 04/09/27		09/30/2024	Redemption 100.0000		132,880	132,880	131,552			1,329		1,329		132,880				5,467	04/09/2027	3.B PL
00160@-AA-2	ACP HYPERDRIVE INC DDTL 03/08/28		06/28/2024	Redemption 100.0000		8,242	8,242	8,163	8,173		69		69		8,242				483	03/08/2028	3.B PL
00160@-AB-0	ACP HYPERDRIVE INC MML 03/08/28		06/28/2024	Redemption 100.0000		29,258	29,258	28,966	29,035		224		224		29,258				1,658	03/08/2028	3.B PL
00437H-AB-1	ACCLAIM MIDCO LLC DDTL 06/13/29		08/30/2024	Redemption 100.0000		2,227,001	2,227,001	2,193,596			33,405		33,405		2,227,001				15,620	06/13/2029	2.C PL
00437H-AC-9	ACCLAIM MIDCO LLC MML 06/13/29		08/30/2024	Redemption 100.0000		5,511,829	5,511,829	5,401,592	5,408,440		103,389		103,389		5,511,829				470,526	06/13/2029	2.C PL
00439#-AD-9	ACCUPAC INC MML 01/17/26		09/30/2024	Redemption 100.0000		6,029	6,029	5,969	5,991		38		38		6,029				531	01/17/2026	3.B PL
00488P-AS-4	ACRISURE LLC TL 11/06/30		09/30/2024	Redemption 100.0000		5,000	5,000	4,981			19		19		5,000				46	11/06/2030	4.B FE
01663X-AD-5	All Star Recruiting Locums, LL MML 05/01/30		08/14/2024	Redemption 100.0000		(40,000)	(40,000)	(39,600)			(400)		(400)		(40,000)					05/01/2030	3.B Z
01663X-AD-5	All Star Recruiting Locums, LL MML 05/01/30		09/30/2024	Redemption 100.0000		40,000	40,000	39,600			400		400		40,000				1,823	05/01/2030	3.B PL
01957T-AH-0	ALLIED UNIVERSAL TERM LOAN 05/15/28		07/10/2024	UBS SECURITIES LLC		(5,135)	(5,128)	(5,131)			(19)		(19)		(5,151)		16	16	3,566	05/15/2028	4.C Z
02124X-AB-0	ALTA BUYER LLC MML 12/21/27		09/30/2024	Redemption 100.0000		19,681	19,681	19,484	19,536		145		145		19,681				1,624	12/21/2027	2.B PL
02124X-AC-8	ALTA BUYER LLC DDTL 12/21/27		09/30/2024	Redemption 100.0000		5,319	5,319	5,319	5,319						5,319				439	12/21/2027	2.B PL
03680*-AA-9	ANTERIAD LLC MML INCR MML INCR 05/23/26		09/30/2024	Redemption 100.0000		41,446	41,446	40,617	41,134		312		312		41,446				3,637	05/23/2026	2.C PL
03852J-AV-3	ARAMARK SERVICES INC TL B8 06/24/30		09/30/2024	Redemption 100.0000		625	625	619			6		6		625				24	06/24/2030	3.B FE
03945E-AC-5	ARCHER ACQUISITION LLC MML 10/06/29		09/30/2024	Redemption 100.0000		17,535	17,535	17,272	17,280		256		256		17,535				1,570	10/06/2029	3.B PL
04010#-AB-2	ARGANO LLC DDTL 06/10/26		09/13/2024	Redemption 100.0000		4,622,496	4,622,496	4,590,225	4,603,924		18,572		18,572		4,622,496				436,368	06/10/2026	3.A PL
04010#-AC-0	ARGANO LLC DDTL 06/10/26		09/13/2024	Redemption 100.0000		2,046,811	2,046,811	2,046,811	2,046,811						2,046,811				193,222	06/10/2026	3.A PL
04010@-AA-6	ARGANO LLC 1ST AMNDMNT INCR DDTL 06/10/26		09/13/2024	Redemption 100.0000		3,120,014	3,120,014	3,120,014	3,120,014						3,120,014				294,534	06/10/2026	3.A PL
04010@-AB-4	ARGANO LLC 5TH AMND MML 06/10/26		09/13/2024	Redemption 100.0000		1,581,533	1,581,533	1,557,810	1,562,337		19,197		19,197		1,581,533				150,486	06/10/2026	3.A PL
04041E-AC-6	ARISE HOLDINGS INC MML 12/09/25		09/30/2024	Redemption 100.0000		15,000	15,000	14,850	14,943		57		57		15,000				1,115	12/09/2025	2.B PL
04268B-AB-0	AROTECH CORPORATION DDTL 10/22/26		09/30/2024	Redemption 100.0000		1,014	1,014	961	524		51		51		1,014				67	10/22/2026	3.C PL
04268B-AC-8	AROTECH CORPORATION MML 10/22/26		09/30/2024	Redemption 100.0000		21,059	21,059	19,888	10,855		1,102		1,102		21,059				1,426	10/22/2026	3.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
04621H-AW-3	ASSUREDPARTNERS TL B5 1L 02/14/31		09/30/2024	Redemption 100.0000		2,107	2,107	2,114			(7)		(7)		2,107				18	02/14/2031	4.B FE
05516H-AC-2	B2B/AMW ACQUISITION COMPANY MML TL A 10/07/26		09/30/2024	Redemption 100.0000		26,945	26,945	26,854	26,896		49		49		26,945				2,516	10/07/2026	2.C PL
05516H-AK-4	B2B/AMW ACQUISITION COMPANY MML 10/07/26		09/30/2024	Redemption 100.0000		10,610	10,610	10,347	10,406		203		203		10,610				991	10/07/2026	2.C PL
05554K-AD-6	BCTS FREEZE CORP LLC MML 12/26/29		09/30/2024	Redemption 100.0000		21,121	21,121	20,910	20,910		211		211		21,121				1,352	12/26/2029	3.A PL
07014Q-AN-1	Great American Outdoors Group TL B2 03/05/28		09/30/2024	Redemption 100.0000		638	638	635	635		2		2		638				45	03/05/2028	4.A FE
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML 07/19/25		09/30/2024	Redemption 100.0000		22,736	22,736	22,690	22,717		20		20		22,736				1,559	07/19/2025	3.A PL
07367#-AD-0	BEACON ORTHOPEDIC PARTNERS MSO DDTL 2ND AMNDT 07/21/25		09/30/2024	Redemption 100.0000		7,869	7,869	7,869	7,869						7,869				540	07/21/2025	3.A PL
08579J-BG-6	BERRY PLASTICS CORPORATION TL 07/01/26		09/27/2024	Redemption 100.0000		1,499,509	1,499,509	1,500,075	1,500,046		(536)		(536)		1,499,509				83,278	07/01/2026	2.C FE
08579J-BH-4	BERRY GLOBAL GROUP INC DES 07/02/29		09/30/2024	Redemption 100.0000		10,025	10,025	10,038			(13)		(13)		10,025				184	07/02/2029	2.C FE
09661C-AC-8	BOARDWALK BUYER LLC MML 09/28/27		09/30/2024	Redemption 100.0000		25,000	25,000	24,750	24,826		174		174		25,000				1,973	09/28/2027	3.A PL
10153K-AC-3	BOULDER SCIENTIFIC COMPANY MML 12/28/25		06/28/2024	Redemption 100.0000		5,498	5,498	5,444	5,475		23		23		5,498				580	12/28/2025	2.B PL
10170*-AA-1	BOUNTEOUS INC MML 08/02/27		09/30/2024	Redemption 100.0000		4,943	4,943	4,895	4,910		33		33		4,943				396	08/02/2027	2.B PL
10170*-AB-9	BOUNTEOUS INC DDTL 08/02/27		09/30/2024	Redemption 100.0000		2,557	2,557	2,532	2,539		17		17		2,557				205	08/02/2027	2.B PL
10463*-AB-5	BRADSHAW INTL INC MML 10/21/27		09/30/2024	Redemption 100.0000		25,000	25,000	24,375	24,548		452		452		25,000				3,579	10/21/2027	3.B PL
10947U-AC-2	BRIGHTSIGN MERGER SUB LLC MML 10/14/27		09/30/2024	Redemption 100.0000		25,000	25,000	24,750	24,824		176		176		25,000				2,140	10/14/2027	3.A PL
11823L-AM-7	Buckeye Energy Holdings LLC Buckeye Partners LP 11/02/26		09/19/2024	Conversion		538,371	539,458	538,109			261		261		538,371				22,937	11/02/2026	3.A FE
11823L-AN-5	Buckeye Energy Holdings LLC Term B2 11/22/30		09/30/2024	Redemption 100.0000		7,481	7,481	7,500			(19)		(19)		7,481				89	11/22/2030	3.A FE
12570N-AC-8	CLS MANAGEMENT SERVICES, LLC TL A 03/27/30		09/30/2024	Redemption 100.0000		12,535	12,535	12,410			125		125		12,535				674	03/27/2030	3.B PL
12746@-AB-8	CVI PARENT INC MML 08/12/27		06/28/2024	Redemption 100.0000		5,819	5,819	5,761	5,781		39		39		5,819				292	08/12/2027	3.A PL
12751*-AA-4	CP TURF PARENT LLC MML 10/25/27		09/30/2024	Redemption 100.0000		24,997	24,997	24,751	24,819		178		178		24,997				1,959	10/25/2027	3.B PL
12751*-AF-3	CP TURF PARENT LLC CP TURF PARENT 4th Amend MML 10/25/27		07/31/2024	Redemption 0.0000															171	10/25/2027	3.B Z
12751*-AF-3	CP TURF PARENT LLC CP TURF PARENT 4th Amend MML 10/25/27		09/30/2024	Redemption 100.0000		2,856	2,856	2,827			29		29		2,856				171	10/25/2027	3.B PL
12751*-AG-1	CP TURF PARENT LLC CP TURF PARENT DDTL 10/25/27		09/30/2024	Redemption 100.0000		2,468	2,468	2,462			6		6		2,468				85	10/25/2027	3.B PL
12757*-AA-8	CMG HOLDCO LLC MML 08/19/28		09/30/2024	Redemption 100.0000		8,160	8,160	8,079	8,095		66		66		8,160				726	08/19/2028	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					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
12757*-AB-6	CMG HOLDCO LLC DDTL 1 08/19/28		09/30/2024	Redemption 100.0000		5,278	5,278	5,230	5,235		43		43		5,278				412	08/19/2028	3.A PL
12757*-AC-4	CMG HOLDCO LLC DDTL 2 08/19/28		09/30/2024	Redemption 100.0000		10,888	10,888	10,789	8,973		89		89		10,888				2,458	08/19/2028	3.A PL
15060H-AB-3	PINE SERVICES GROUP LLC DDTL 10/04/30		08/15/2024	No Broker			769,231	759,615												10/04/2030	3.B PL
12768E-AH-9	CAESARS ENTERTAIN INC CO CAESARS ENTERTAIN 02/06/31		09/30/2024	Redemption 100.0000		2,506	2,506	2,511			(5)		(5)		2,506				37	02/06/2031	3.C FE
13134M-BW-2	CALPINE CORP CO Calpine Corporation Term B10 01/20/31		09/30/2024	Redemption 100.0000		10,000	10,000	9,950			50		50		10,000				354	01/20/2031	3.A FE
15018L-AN-1	CEDAR FAIR DES 05/01/31		09/30/2024	Redemption 100.0000		7,500	7,500	7,538			(38)		(38)		7,500				111	05/01/2031	3.A FE
15060H-AB-3	PINE SERVICES GROUP LLC DDTL 10/04/30		09/30/2024	Redemption 100.0000		15,712	15,712	15,516	(4,614)		197		197		15,712				2,500	10/04/2030	3.B PL
50168E-AN-2	MULTI-COLOR CORP TL B 10/22/28		09/30/2024	Redemption 100.0000		3,299	3,205	3,143			62		62		3,299				38	10/22/2028	4.C FE
15060H-AD-9	PINE SERVICES GROUP LLC MML 10/04/30		09/30/2024	Redemption 100.0000		27,692	27,692	27,277	27,286		406		406		27,692				2,376	10/04/2030	3.B PL
15477B-AE-7	CDK Global Term B 07/06/29		07/11/2024	BANK OF AMERICA NA		1,988,750	2,000,000	1,986,250							1,986,250		2,500	2,500	4,197	07/06/2029	4.B Z
15477B-AE-7	CDK Global Term B 07/06/29		09/03/2024	Various		1,484,375	1,500,000	1,486,875			287		287		1,487,162		(2,787)	(2,787)	18,139	07/06/2029	4.B FE
15963C-AC-0	CHARIOT BUYER LLC TL B 10/22/28		09/30/2024	Redemption 100.0000		9,902	9,902	9,867			34		34		9,902				444	10/22/2028	4.C FE
17110@-AC-3	CHROMA COLOR HOLDINGS MML 04/21/29		09/30/2024	Redemption 100.0000		10,956	10,956	10,737	10,755		201		201		10,956				946	04/21/2029	2.C PL
18449E-AG-5	CLEAN HARBORS INC TL B 10/08/28		09/30/2024	Redemption 100.0000		10,224	10,224	10,288			(64)		(64)		10,224				259	10/08/2028	3.A FE
18883U-AH-0	Clipper Acquisitions Corp. TL 03/03/28		09/30/2024	Redemption 100.0000		12,075	12,075	11,980			95		95		12,075				168	03/03/2028	3.A FE
19933M-AQ-6	COLUMBUS MCKINNON CORPORATION Term B 05/15/28		09/30/2024	Redemption 100.0000		14,440	14,440	14,440							14,440				458	05/15/2028	4.A FE
21925E-AC-1	CORNERSTONE ADVISORS LLC MML 09/24/26		09/30/2024	Redemption 100.0000		3,514	3,514	3,479	3,496		19		19		3,514				294	09/24/2026	2.C PL
21925E-AD-9	CORNERSTONE ADVISORS LLC DDTL 09/24/26		09/30/2024	Redemption 100.0000		319	319	318	319		1		1		319				27	09/24/2026	2.C PL
21925E-AF-4	CORNERSTONE ADVISORS LLC MML 09/24/26		09/30/2024	Redemption 100.0000		466	466	462	463		3		3		466				39	09/24/2026	2.C PL
21925E-AG-2	CORNERSTONE ADVISORS OF AZ AMND 4 MML 09/24/26		09/30/2024	Redemption 100.0000		5,716	5,716	5,658			57		57		5,716				368	09/24/2026	2.C PL
22005#-AC-9	CORPORATE VISION INC INCTL MML 08/12/27		06/28/2024	Redemption 100.0000		5,089	5,089	5,013	5,033		56		56		5,089				255	08/12/2027	3.A PL
23340D-AP-7	DTZ US BORROWER LLC TL B 08/21/25		08/14/2024	Redemption 100.0000		49,652	49,652	48,658	47,119		2,533		2,533		49,652				2,590	08/21/2025	3.C FE
23345Q-AB-4	D&H UNITED FUELING SOLUTIONS DDTL 09/16/28		09/30/2024	Redemption 100.0000		3,018	3,018	2,988	2,992		26		26		3,018				254	09/16/2028	3.B PL
23345Q-AD-0	D&H UNITED FUELING SOLUTIONS MML 09/16/28		09/30/2024	Redemption 100.0000		9,482	9,482	9,292	9,322		160		160		9,482				792	09/16/2028	3.B PL
23345Q-AE-8	D&H UNITED FUELING SOLUTIONS INCREMENTAL MML 09/16/28		09/30/2024	Redemption 100.0000		12,500	12,500	12,250	12,283		217		217		12,500				1,052	09/16/2028	3.B PL

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										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
23345Q-AF-5	D&H UNITED FUELING SOLUTIONS 2ND DDTL 09/16/28		09/30/2024	Redemption 100.0000		3,894	3,894	3,855			39		39		3,894				39	09/16/2028	3.B PL
23345Q-AG-3	D&H UNITED FUELING SOLUTIONS 2ND AMNDMNT MML 09/16/28		09/30/2024	Redemption 100.0000		8,653	8,653	8,480	8,492		161		161		8,653				758	09/16/2028	3.B PL
23368#-AB-0	DMC Power Closing MML 07/13/29		06/28/2024	Redemption 100.0000		7,679	7,679	7,679	7,679						7,679				666	07/13/2029	3.B PL
23918V-AY-0	DAVITA INC TL B 08/12/26		08/13/2024	Redemption 100.0000		1,689,451	1,689,451	1,661,998	1,676,191		13,260		13,260		1,689,451				64,409	08/12/2026	3.A FE
23918V-AY-0	DAVITA INC TL B 08/12/26		07/09/2024	Conversion		(1,677,583)	(1,689,451)	(1,661,998)	(1,676,191)		(1,392)		(1,392)		(1,677,583)					08/12/2026	3.A FE
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES TL B 05/04/30		09/30/2024	Redemption 100.0000		6,642	6,642	6,638	389		4		4		6,642				264	05/04/2030	3.C FE
26926@-AA-2	EVDR Purchaser LLC DES 02/14/31		09/30/2024	Redemption 100.0000		19,558	19,558	19,362			196		196		19,558				1,338	02/14/2031	3.C PL
27880@-AB-2	ECKHART BIDCO LLC MML 01/10/29		06/28/2024	Redemption 100.0000		7,109	7,109	7,038	7,053		56		56		7,109				393	01/10/2029	3.A PL
27880@-AC-0	ECKHART BIDCO LLC DDTL 01/10/29		06/28/2024	Redemption 100.0000		2,734	2,734	2,707	2,711		23		23		2,734				151	01/10/2029	3.A PL
27880@-AD-8	ECKHART BIDCO LLC INCREMENTAL MML 01/11/28		06/28/2024	Redemption 100.0000		27,674	27,674	27,328	27,396		278		278		27,674				1,529	01/11/2028	3.A PL
28262#-AD-2	80/20 LLC MMML 03/01/27		07/01/2024	Redemption 100.0000		4,034	4,034	3,994			40		40		4,034				146	03/01/2027	2.C Z
28414B-AF-3	ELANCO ANIMAL HEALTH INC CO TL B 1L 08/01/27		09/30/2024	Redemption 100.0000		706,949	706,949	691,633	386,604		11,928		11,928		706,949				19,637	08/01/2027	3.B FE
28619E-AB-9	ELEMENT 78 PARTNERS LLC DDTL 12/01/27		09/30/2024	Redemption 100.0000		10,714	10,714	10,714	10,714						10,714				902	12/01/2027	3.B PL
28619E-AC-7	ELEMENT 78 PARTNERS LLC MML 12/01/27		09/30/2024	Redemption 100.0000		14,286	14,286	14,143	14,182		104		104		14,286				1,216	12/01/2027	3.B PL
28619E-AE-3	ELEMENT 78 PARTNERS LLC INCTL MML 12/01/27		09/30/2024	Redemption 100.0000		3,649	3,649	3,613	3,621		29		29		3,649				307	12/01/2027	3.B PL
28619E-AF-0	ELEMENT 78 PARTNERS LLC DDTL 12/01/27		09/30/2024	Redemption 100.0000		12,327	12,327	12,203	4,067		128		128		12,327				498	12/01/2027	3.B PL
29503B-AB-2	ERIE CONSTRUCTION MID-WEST MML 07/30/27		09/30/2024	Redemption 100.0000		108,175	108,175	107,368	107,437		738		738		108,175				9,363	07/30/2027	2.A PL
29503B-AD-8	ERIE CONSTRUCTION MID-WEST MML B 07/30/27		09/30/2024	Redemption 100.0000		15,925	15,925	15,766	15,809		117		117		15,925				962	07/30/2027	2.A PL
31774B-AF-1	FINCO I LLC 2023 Initial Refinancing Term 06/27/29		09/30/2024	Redemption 100.0000		1,997	1,997	1,998	1,998		(1)		(1)		1,997				154	06/27/2029	3.B FE
34484K-AB-5	FOODSCIENCE CORP MML 03/01/27		09/30/2024	Redemption 100.0000		24,136	24,136	23,900	23,986		149		149		24,136				2,074	03/01/2027	3.B PL
34965#-AB-4	FORTUNE INTERNATIONAL LLC MML 01/17/26		09/27/2024	Redemption 100.0000		10,000	10,000	9,906	9,959		41		41		10,000				747	01/17/2026	2.C PL
34965#-AC-2	FORTUNE INTERNATIONAL LLC DDTL 01/17/26		09/27/2024	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				374	01/17/2026	2.C PL
34965#-AE-8	FORTUNE INTERNATIONAL LLC TRANCHE 3 DDTL 01/17/26		09/27/2024	Redemption 100.0000		10,211	10,211	10,109	10,151		61		61		10,211				763	01/17/2026	2.C PL
35632U-AD-7	DONLEN LLC TL B -FKA FREEDOM ACQUIRER- 03/30/28		09/30/2024	Redemption 100.0000		41,752	41,752	41,752	41,752						41,752				2,775	03/30/2028	2.C FE
36175K-AB-4	GHR HEALTHCARE LLC DDTL 12/09/27		09/30/2024	Redemption 100.0000		3,842	3,842	3,805	3,813		30		30		3,842				308	12/09/2027	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					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
36175K-AD-0	GHR HEALTHCARE LLC MML 12/09/27		09/30/2024	Redemption 100.0000		12,325	12,325	12,201	12,236		89		89		12,325				988	12/09/2027	2.C PL
36175K-AE-8	GHR HEALTHCARE LLC INCREMENTAL MML 12/09/27		09/30/2024	Redemption 100.0000		6,219	6,219	6,095	6,119		100		100		6,219				499	12/09/2027	2.C PL
36175K-AG-3	GHR Healthcare LLC TL 12/09/27		09/30/2024	Redemption 100.0000		13,405	13,405	13,271			134		134		13,405				614	12/09/2027	2.C PL
36740U-AY-8	Gates Industrial Corp plc TL 05/23/31		09/30/2024	Redemption 100.0000		14,375	14,375	14,394			(19)		(19)		14,375				189	05/23/2031	3.C FE
36874V-AM-0	GENERAC POWER SYSTEMS TL 12/11/26		07/03/2024	Redemption 100.0000		2,145,927	2,145,927	2,151,469	2,148,948		(3,021)		(3,021)		2,145,927				92,035	12/11/2026	3.A FE
37173N-AC-6	GENESEE SCIENTIFIC LLC MML 09/30/26		09/30/2024	Redemption 100.0000		11,981	11,981	11,869	11,908		73		73		11,981				1,019	09/30/2026	3.B PL
37173N-AD-4	GENESEE SCIENTIFIC LLC DDTL 09/30/26		09/30/2024	Redemption 100.0000		3,095	3,095	3,064	3,070		25		25		3,095				263	09/30/2026	3.B PL
37244#-AA-2	GENSERVE LLC MML 06/30/25		08/01/2024	Various		7,178,191	7,178,191	7,141,994	6,436,996		16,694		16,694		7,178,191				475,286	06/30/2025	3.A PL
37244#-AF-1	GENSERVE LLC DDTL 6TH AMND 06/30/25		08/01/2024	Redemption 100.0000		2,522,317	2,522,317	2,484,482			37,835		37,835		2,522,317				107,546	06/30/2025	3.A PL
38216K-AB-1	GOOD2GROW LLC MML 12/01/27		09/30/2024	Redemption 100.0000		583,131	583,131	577,300	577,232		5,899		5,899		583,131				41,124	12/01/2027	3.C PL
38216K-AD-7	In Zone Brands Inc. MML 12/01/27		09/30/2024	Redemption 100.0000		9,770	9,770	9,623	9,628		142		142		9,770				818	12/01/2027	3.A PL
42226X-AB-3	HEALTHSPAN BUYER LLC TL 10/16/30		09/30/2024	Redemption 100.0000		16,318	16,318	16,154	16,158		160		160		16,318				1,372	10/16/2030	3.A PL
44332E-AX-4	HUB International Ltd TL B 06/20/30		06/28/2024	Redemption 100.0000		7,500	7,500	7,566			(66)		(66)		7,500				70	06/20/2030	4.B Z
44332E-AX-4	HUB International Ltd TL B 06/20/30		07/30/2024	Redemption 100.0000		2,992,500	2,992,500	3,018,684			(26,184)		(26,184)		2,992,500				33,429	06/20/2030	4.B FE
45019J-AB-8	ISG ENTERPRICES LLC DDTL 12/07/24		09/30/2024	Redemption 100.0000		8,523	8,523	8,515	8,489		34		34		8,523				545	12/07/2024	3.B PL
45019J-AD-4	ISG ENTERPRICES LLC MML 12/07/28		09/30/2024	Redemption 100.0000		16,477	16,477	16,148	16,189		288		288		16,477				1,054	12/07/2028	3.B PL
45054@-AA-6	ITI INTERMODAL INC MML 12/21/27		09/30/2024	Redemption 100.0000		20,366	20,366	20,163	20,218		148		148		20,366				1,859	12/21/2027	3.A PL
45054@-AB-4	ITI INTERMODAL INC DDTL 12/21/27		09/30/2024	Redemption 100.0000		2,909	2,909	2,880	2,884		25		25		2,909				266	12/21/2027	3.A PL
45063#-AA-3	ITS BUYER INC MML 06/14/26		09/30/2024	Redemption 100.0000		24,571	24,571	24,325	24,430		140		140		24,571				1,604	06/14/2026	2.C PL
45070B-AJ-4	ITT HOLDINGS LLC ASSETS TL B 10/05/30		09/30/2024	Redemption 100.0000		5,597	5,597	5,489			108		108		5,597				220	10/05/2030	3.C FE
45114Y-AB-9	ICE USA INFRASTRUCTURE LLC ICE TL 03/15/30		09/30/2024	Redemption 100.0000		10,945	10,945	10,836			109		109		10,945				709	03/15/2030	2.C PL
45256T-AB-8	IMPACT PARENT CORPORATION DDTL MML 03/23/29		09/30/2024	Redemption 100.0000		13,072	13,072	12,811	12,834		238		238		13,072				1,102	03/23/2029	3.A PL
45256T-AC-6	IMPACT PARENT CORPORATION DDTL DDTL 03/23/29		06/28/2024	Redemption 100.0000		6,075	6,075	5,983	5,267		88		88		6,075				335	03/23/2029	3.A PL
45256T-AE-2	IMPACT PARENT CORPORATION DDTL 2ND AMND DDTL 03/23/29		09/30/2024	Redemption 100.0000		5,106	5,106	5,003			102		102		5,106				388	03/23/2029	3.A PL
45256T-AF-9	IMPACT PARENT CORPORATION DDTL INCREMENTAL MML 03/23/29		09/30/2024	Redemption 100.0000		5,332	5,332	5,225	5,230		101		101		5,332				377	03/23/2029	3.A PL

STATEMENT AS OF SEPTEMBER 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 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
45676#-AA-2	INFOBASE ACQUISITION INC MML 06/14/28		09/30/2024	Redemption 100.0000		6,870	6,870	6,802	6,816		55		55		6,870				577	06/14/2028	3.A PL
45686E-AB-1	INFUCARE MERGER MML 01/04/28		08/16/2024	Redemption 100.0000		2,306,796	2,306,796	2,283,728	2,288,890		17,906		17,906		2,306,796				146,580	01/04/2028	2.C PL
46574D-AB-6	ITSAVVY ACQUISITION COMPANY IN TL 08/08/28		08/12/2024	Redemption 100.0000		218,593	218,593	218,593	(177,808)						218,593				17,772	08/08/2028	3.A PL
46574D-AD-2	ITSAVVY ACQUISITION COMPANY IN TL 08/08/28		09/30/2024	Redemption 100.0000		16,647	16,647	16,481	16,510		137		137		16,647				1,525	08/08/2028	3.A PL
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML 12/17/25		09/03/2024	Redemption 100.0000		25,000	25,000	24,750	24,885		115		115		25,000				2,135	12/17/2025	3.B PL
46585#-AE-2	IVEX & INDUSPAC HOLDCO MML 12/17/25		09/03/2024	Redemption 100.0000		6,788	6,788	6,686	6,697		91		91		6,788				619	12/17/2025	3.B PL
46585#-AF-9	IVEX & INDUSPAC HOLDCO MML 12/17/25		09/03/2024	Redemption 100.0000		10,588	10,588	10,429	10,439		149		149		10,588				960	12/17/2025	3.B PL
46585#-AG-7	IVEX & INDUSPAC HOLDCO 7TH AMND MML 12/17/25		09/03/2024	Redemption 100.0000		5,481	5,481	5,427			55		55		5,481				180	12/17/2025	3.B Z
47630E-AK-4	JENSEN HUGHES INC INCREMENTAL DDTL 03/22/25		08/30/2024	Redemption 100.0000		3,554,876	3,554,876	3,554,876	3,554,876						3,554,876				330,962	03/22/2025	3.C PL
47718F-AB-6	JETSON INTERMEDIATE LLC JETSON TL B 04/09/30		09/30/2024	Redemption 100.0000		12,120	12,120	11,999			121		121		12,120				633	04/09/2030	3.B PL
48268J-AC-8	KSLB HLDGS LLC TYSON BAKERY MML 07/30/25		09/30/2024	Redemption 100.0000		22,041	22,041	21,897	21,974		67		67		22,041				1,490	07/30/2025	5.B PL
48279*-AA-1	KL BRONCO ACQ INC dba ELEVATIO MML 06/30/28		09/30/2024	Redemption 100.0000		12,210	12,210	12,087	12,111		99		99		12,210				1,030	06/30/2028	5.A PL
48279*-AB-9	KL BRONCO ACQ INC dba ELEVATIO DDTL 06/30/28		09/30/2024	Redemption 100.0000		1,665	1,665	1,648			17		17		1,665				94	06/30/2028	5.A PL
48855H-AC-1	KENCO PPC BUYER MML 11/15/29		09/30/2024	Redemption 100.0000		37,595	37,595	37,220	15,753		341		341		37,595				1,721	11/15/2029	2.B PL
48889E-AB-0	KENG ACQUISTION INC TL 08/01/29		09/30/2024	Redemption 100.0000		14,808	14,808	14,586	14,597		211		211		14,808				1,270	08/01/2029	3.B PL
48889E-AC-8	KENG ACQUISTION INC DDTL 08/01/29		07/24/2024	Redemption 100.0000		(12,242)	(12,242)	(12,242)	(12,242)						(12,242)				116	08/01/2029	3.B PL
62910X-AE-6	NFM & J LP Term Loan 11/30/27		09/30/2024	Redemption 100.0000		50,874	16,958	16,788	16,794		164		164		50,874				1,617	11/30/2027	3.A Z
50205C-AC-5	Lhs Acquisition, Llc LHS Acquistion, LLC 11/29/29		08/02/2024	Redemption 100.0000		265,483	265,483	261,501	261,543		3,940		3,940		265,483				129,447	11/29/2029	3.A PL
50249@-AA-2	LJ AVALON HOLDINGS LLC DDTL 02/01/30		09/30/2024	Redemption 100.0000		3,606	3,606	3,552	3,553		53		53		3,606				315	02/01/2030	3.B PL
50249@-AC-8	LJ AVALON HOLDINGS LLC TL 02/01/30		09/30/2024	Redemption 100.0000		8,894	8,894	8,716	8,731		163		163		8,894				797	02/01/2030	3.B PL
51322K-AC-3	LAMARK DEBT MERGER SUB LLC DDTL 10/14/27		09/30/2024	Redemption 100.0000		3,466	3,466	3,431	3,436		30		30		3,466				297	10/14/2027	3.A PL
51322K-AD-1	LAMARK DEBT MERGER SUB LLC MML 10/14/27		09/30/2024	Redemption 100.0000		16,175	16,175	16,013	16,062		113		113		16,175				1,387	10/14/2027	3.A PL
51322K-AE-9	LAMARK DEBT MERGER SUB LLC MML 10/14/27		09/30/2024	Redemption 100.0000		6,634	6,634	6,502	6,518		116		116		6,634				607	10/14/2027	3.A PL
52473U-AB-8	LEGACY SERVICE PARTNERS LLC MML 01/09/29		09/30/2024	Redemption 100.0000		34,127	34,127	33,444	33,524		603		603		34,127				2,499	01/09/2029	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					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
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DDTL 01/09/29		06/28/2024	Redemption 100.0000		7,937	7,937	7,838	6,561		92		92		7,937				654	01/09/2029	2.C PL
53031#-AA-6	LIBERTY BUYER INC MML 06/15/28		09/30/2024	Redemption 100.0000		6,232	6,232	6,170	6,182		50		50		6,232				535	06/15/2028	3.B PL
53031#-AB-4	LIBERTY BUYER INC DDTL 06/15/28		09/30/2024	Redemption 100.0000		467	467	463	463		4		4		467				39	06/15/2028	3.B PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL 10/17/26		09/30/2024	Redemption 100.0000		4,137	4,137	4,158	4,147		(9)		(9)		4,137				234	10/17/2026	3.B FE
55284B-AB-2	MC GROUP VENTURES CORPORATION MML 06/30/27		09/30/2024	Redemption 100.0000		15,385	15,385	15,231	15,284		101		101		15,385				1,138	06/30/2027	3.B PL
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL 06/30/27		09/30/2024	Redemption 100.0000		8,091	8,091	8,051	8,062		29		29		8,091				599	06/30/2027	3.B PL
55284B-AF-3	MC Group Ventures Corporation 4th AMND MML 06/30/27		09/30/2024	Redemption 100.0000		13,210	13,210	13,078			132		132		13,210				359	06/30/2027	4.C
55292S-AF-6	MBS HOLDINGS INC MML 04/16/27		09/30/2024	Redemption 100.0000		21,260	21,260	21,048	21,127		134		134		21,260				1,618	04/16/2027	3.B PL
55292S-AG-4	MBS HOLDINGS INC MML 04/16/27		09/30/2024	Redemption 100.0000		2,019	2,019	1,978	1,981		37		37		2,019				164	04/16/2027	4.A PL
55292S-AH-2	MBS HOLDINGS INC 2ND INCREMENTAL MML 04/16/27		09/30/2024	Redemption 100.0000		2,800	2,800	2,751	2,753		48		48		2,800				223	04/16/2027	3.B PL
55303V-AB-5	MGM Transformer Holdings LLC DDTL 10/31/29		09/30/2024	Redemption 100.0000		10,647	10,647	10,487			160		160		10,647				346	10/31/2029	3.A PL
55303V-AC-3	MGM Transformer Holdings LLC MML 10/31/29		09/30/2024	Redemption 100.0000		39,353	39,353	38,763	38,775		579		579		39,353				6,050	10/31/2029	3.A PL
55314N-AW-4	MKS INSTRUMENTS INC ASSETS FRN B 08/17/29		06/28/2024	Redemption 100.0000		7,500	7,500	7,425	7,427		73		73		7,500				338	08/17/2029	3.A FE
55314N-AW-4	MKS INSTRUMENTS INC ASSETS FRN B 08/17/29		07/23/2024	Conversion		1,972,693	1,991,004	1,971,094	1,971,756		937		937		1,972,693				100,487	08/17/2029	3.A FE
55314N-AX-2	MKS INSTRUMENTS INC ASSETS FRN B 08/17/29		09/30/2024	Redemption 100.0000		9,628	9,628	9,557			71		71		9,628				138	08/17/2029	3.A FE
55327J-AB-4	MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC DDTL 01/08/30		09/30/2024	Redemption 100.0000		2,269	2,269	2,246			23		23		2,269					01/08/2030	4.C PL
55327J-AC-2	MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC TL 01/08/30		09/30/2024	Redemption 100.0000		23,256	23,256	23,023			233		233		23,256				2,538	01/08/2030	3.A PL
55426*-AA-8	MGP HOLDINGS III CORP DES 03/01/30		06/28/2024	Redemption 100.0000		38,277	38,277	37,904			373		373		38,277				1,750	03/01/2030	3.B Z
55426*-AB-6	MGP HOLDINGS III CORP MGP HOLDINGS III CORP DDTL 03/01/30		06/28/2024	Redemption 100.0000		1,267	1,267	1,259			9		9		1,267				49	03/01/2030	3.B PL
57648Y-AC-7	MATADOR US BUYER LLC Term Loan 06/25/30		09/30/2024	Redemption 100.0000		37,233	37,233	36,860			372		372		37,233				1,130	06/25/2030	2.C Z
58503U-AE-3	MOZART BORROWER LP TL B 10/23/28		09/30/2024	Redemption 100.0000		9,459	9,459	9,425			34		34		9,459				157	10/23/2028	3.C FE
59002@-AA-0	MERIT B2B LLC MML 05/23/26		09/30/2024	Redemption 100.0000		256,193	256,193	253,631	255,689		504		504		256,193				25,205	05/23/2026	2.C PL
59832H-AC-6	MIDWEST EYE SERVICES LLC MML 08/20/27		09/30/2024	Redemption 100.0000		25,449	25,449	25,167	25,244		205		205		25,449				2,149	08/20/2027	3.A PL
59832H-AD-4	MIDWEST EYE SERVICES LLC DDTL 08/20/27		09/30/2024	Redemption 100.0000		12,139	12,139	12,019	12,034		104		104		12,139				925	08/20/2027	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
59909T-AC-8	GAINWELL ACQUISITION CORP TL B 10/01/27		08/09/2024	J P MORGAN SECURITIES INC		840,720	974,748	972,311	972,962		162		162		973,124		(132,404)	(132,404)	58,732	10/01/2027	4.B FE
60662W-AW-2	MITCHELL INTERNATIONAL INC 06/17/31		09/04/2024	SANTANDER US CAPITAL MARKETS L		886,631	897,854	893,365			94		94		893,458		(6,827)	(6,827)	8,713	06/17/2031	4.B FE
60662W-AW-2	MITCHELL INTERNATIONAL INC 06/17/31		09/30/2024	Redemption 100.0000		2,146	2,146	2,135			11		11		2,146				21	06/17/2031	4.B Z
60725B-AC-7	MOBILE COMMUNICATIONS AMERICA MML 2023 10/16/29		09/30/2024	Redemption 100.0000		56,696	56,696	55,845	55,866		830		830		56,696				3,818	10/16/2029	3.A PL
61980@-AC-8	MOTION & CONTROL ENTERPRISES MML 06/01/28		09/30/2024	Redemption 100.0000		25,645	25,645	25,325	25,334		312		312		25,645				2,333	06/01/2028	3.B PL
61980@-AD-6	MOTION & CONTROL ENTERPRISES DDTL 06/01/28		09/30/2024	Redemption 100.0000		70,525	70,525	70,223	43,691		302		302		70,525				6,044	06/01/2028	3.B PL
62890H-AC-9	NS GROUP ACQUISITION COMPANY MML 05/06/25		09/30/2024	Redemption 100.0000		15,000	15,000	14,850	14,959		41		41		15,000				1,161	05/06/2025	3.A PL
62910X-AB-2	SNOWBALL HOLDINGS LP MML 11/30/28		09/30/2024	Redemption 100.0000		12,428	12,428	12,304	12,332		97		97		12,428				1,059	11/30/2028	3.A PL
62910X-AC-0	SNOWBALL HOLDINGS LP DDTL 11/30/28		09/30/2024	Redemption 100.0000		12,572	12,572	12,455	12,481		91		91		12,572				1,072	11/30/2028	3.A PL
69705X-AB-6	Palmetto Acquisitionco Inc. DDTL 09/18/29		08/17/2024	No Broker			304,773	303,630												09/18/2029	3.B PL
62922E-AC-8	NJEYE LLC MML 03/14/25		07/01/2024	Redemption 100.0000		8,427	8,427	8,375	8,415		12		12		8,427				657	03/14/2025	2.C PL
62922E-AE-4	NJEYE LLC MML 03/14/25		07/01/2024	Redemption 100.0000		2,926	2,926	2,926	2,926						2,926				228	03/14/2025	2.C PL
62924U-AE-6	NUTRA-MED PACKAGING INC DES 07/27/28		09/30/2024	Redemption 100.0000		21,164	21,164	21,164	21,164						21,164				1,815	07/27/2028	3.A PL
62981*-AA-1	JARROW FORMULAS MML 08/30/26		09/30/2024	Redemption 100.0000		75,000	75,000	74,106	74,475		525		525		75,000				6,685	08/30/2026	3.A FE
63719F-AD-8	NATIONAL POWER LLC TL 10/20/29		09/30/2024	Redemption 100.0000		8,693	8,693	8,562	8,565		127		127		8,693				747	10/20/2029	3.A PL
65014E-AC-0	NEW YOU BARIATRIC GRP LLC MML 04/30/25		07/23/2024	Redemption 100.0000		(6,765)	(6,765)	(6,698)	(6,747)		(18)		(18)		(6,765)					04/30/2025	2.C PL
65014E-AF-3	NEW YOU BARIATRIC GRP LLC INCREMENTAL MML 04/30/25		07/23/2024	Redemption 100.0000		(16,089)	(16,089)	(15,928)	(16,038)		(51)		(51)		(16,089)					04/30/2025	2.C PL
65344#-AA-2	NEXUS INTERMEDIATE III LLC MML 12/06/27		09/30/2024	Redemption 100.0000		20,645	20,645	20,438	20,482		163		163		20,645				1,783	12/06/2027	3.A PL
65538U-AC-1	NONNI'S FOODS LLC MML 03/01/25		07/01/2024	Redemption 100.0000		3,000	3,000	2,971	2,972		28		28		3,000				273	03/01/2025	3.B FE
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC MML 01/23/25		09/30/2024	Redemption 100.0000		15,000	15,000	14,850	14,962		38		38		15,000				1,241	01/23/2025	3.A PL
65957E-AC-9	NORTH HAVEN CS ACQUISITION INC INCR MML 01/23/27		09/30/2024	Redemption 100.0000		37,141	37,141	36,770			371		371		37,141				1,608	01/23/2027	3.A Z
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML 06/06/25		09/30/2024	Redemption 100.0000		9,828	9,828	9,729	9,799		29		29		9,828				872	06/06/2025	4.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL 06/06/25		09/30/2024	Redemption 100.0000		848	848	848	848						848				75	06/06/2025	4.A PL
67103*-AA-3	O'REILLY AUTOMOTIVE INC MML 07/08/25		07/01/2024	Redemption 100.0000		6,292	6,292	6,229	6,272		19		19		6,292				560	07/08/2025	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 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
67103*-AC-9	O'REILLY AUTOMOTIVE INC MML 07/08/25		07/01/2024	Redemption 100.0000		2,105	2,105	2,084	2,097		8		8		2,105				187	07/08/2025	2.B PL
67103*-AD-7	O'REILLY AUTOMOTIVE INC 2022-1 INCRMNTL MML 07/08/25		07/01/2024	Redemption 100.0000		8,252	8,252	8,169	8,210		42		42		8,252				734	07/08/2025	2.B PL
67114C-AE-5	ONS MSO LLC MML 07/08/25		06/28/2024	Redemption 100.0000		16,687	16,687	16,520	16,622		66		66		16,687				1,485	07/08/2025	2.B PL
68163M-AB-7	OLYMPUS US BIDCO LLC MML 08/22/29		07/31/2024	Redemption 100.0000		187,500	187,500	185,625	185,851		1,649		1,649		187,500				12,244	08/22/2029	2.A PL
68248K-AC-8	ONE WORLD FITNESS PFF LLC TL 03/29/25		07/25/2024	Redemption 0.0000					(59)										662	03/29/2025	3.B PL
68300*-AA-2	ONLINE LABELS GROUP LLC MML 12/19/29		09/30/2024	Redemption 100.0000		6,119	6,119	6,057	6,058		61		61		6,119				646	12/19/2029	3.B PL
68635P-AB-0	Orion Group Fm Holdings Llc MML 06/30/29		09/30/2024	Redemption 100.0000		21,429	21,429	21,429	21,429						21,429				2,462	06/30/2029	3.C PL
68635P-AC-8	Orion Group Fm Holdings Llc DDTL 06/30/29		09/30/2024	Redemption 100.0000		11,893	11,893	11,714			178		178		11,893				687	06/30/2029	3.C PL
68751B-AB-9	BEACON ORTHOPEDIC PARTNERS MSO INCRTL MML 07/21/25		09/30/2024	Redemption 100.0000		2,843	2,843	2,815	2,828		15		15		2,843				224	07/21/2025	3.A PL
69014G-AB-9	OVATION HOLDINGS INC DDTL 02/03/29		09/30/2024	Redemption 100.0000		1,952	1,952	1,932	1,930		22		22		1,952				203	02/03/2029	3.A PL
69014G-AD-5	OVATION HOLDINGS INC TL 02/03/29		09/30/2024	Redemption 100.0000		10,120	10,120	9,892	9,917		203		203		10,120				904	02/03/2029	3.A PL
69315E-AB-0	PAG HOLDING CORP TL 12/21/29		09/30/2024	Redemption 100.0000		37,599	37,599	36,847	36,849		749		749		37,599				3,257	12/21/2029	3.A PL
69315E-AC-8	PAG HOLDING CORP DDTL 12/21/29		09/30/2024	Redemption 100.0000		10,404	10,404	10,196			208		208		10,404				21	12/21/2029	3.A PL
69338C-AH-4	PG&E CORP TL B 06/30/27		08/22/2024	J P MORGAN SECURITIES INC		1,005,000	1,000,000	1,002,500	1,002,481		(432)		(432)		1,002,049		2,951	2,951	54,183	06/30/2027	3.B FE
69705X-AB-6	Palmetto Acquisitionco Inc. DDTL 09/18/29		09/30/2024	Redemption 100.0000		2,749	2,749	2,701			48		48		2,749				212	09/18/2029	3.B PL
88656*-AC-6	TIDI LEGACY PRODUCTS, INC MML 12/19/29		09/30/2024	Redemption 100.0000		85,603	28,534	28,249	28,250		284		284		85,603				2,659	12/19/2029	3.C Z
69705X-AD-2	Palmetto Acquisitionco Inc. MML 09/18/29		09/30/2024	Redemption 100.0000		20,395	20,395	20,039	20,051		345		345		20,395				1,733	09/18/2029	3.B PL
70345*-AA-5	PATRIOT MMG BUYER INC MML 10/15/27		09/30/2024	Redemption 100.0000		20,980	20,980	20,770	20,819		161		161		20,980				1,796	10/15/2027	3.A PL
71429T-AC-4	PERRIGO COMPANY TL B 04/20/29		09/30/2024	Redemption 100.0000		843,091	843,091	834,660	835,839		7,252		7,252		843,091				47,846	04/20/2029	3.A FE
72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC MML 04/03/30		09/30/2024	Redemption 100.0000		14,656	14,656	14,363	14,383		273		273		14,656				1,743	04/03/2030	3.A PL
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DDTL 04/03/30		09/30/2024	Redemption 100.0000		3,210	3,210	3,178			32		32		3,210				95	04/03/2030	3.A PL
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC MML 11/26/26		09/30/2024	Redemption 100.0000		22,727	22,727	22,508	22,618		110		110		22,727				1,407	11/26/2026	3.B PL
73940B-AC-9	PowerGrid Services LLC MML 09/21/28		09/30/2024	Redemption 100.0000		7,654	7,654	7,578	7,596		58		58		7,654				623	09/21/2028	2.C PL
74174*-AB-1	Prime Buyer LLC MML 12/22/26		09/30/2024	Redemption 100.0000		25,000	25,000	24,625	24,763		237		237		25,000				2,046	12/22/2026	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 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
74839X-AJ-8	QUIKRETE HOLDINGS INC Term B 03/18/31		09/30/2024	Redemption 100.0000		7,500	7,500	7,547			(47)		(47)		7,500				171	03/18/2031	3.B FE
74908J-AB-2	QHR HOLDCO INC MML 05/28/27		09/30/2024	Redemption 100.0000		16,241	16,241	16,078	16,136		105		105		16,241				1,537	05/28/2027	3.A PL
74908J-AD-8	QHR HOLDCO INC DDTL 05/28/27		09/30/2024	Redemption 100.0000		10,000	10,000	9,875	9,887		113		113		10,000				1,022	05/28/2027	3.A PL
74908J-AE-6	QHR HOLDCO INC MML 05/28/27		09/30/2024	Redemption 100.0000		5,000	5,000	4,925	4,933		67		67		5,000				587	05/28/2027	3.A PL
74935N-AB-0	RA PARENT HOLDINGS MML 03/01/29		09/30/2024	Redemption 100.0000		12,246	12,246	12,124	12,147		99		99		12,246				959	03/01/2029	4.B PL
74935N-AC-8	RA PARENT HOLDINGS DDTL 03/01/29		09/30/2024	Redemption 100.0000		3,062	3,062	3,032	2,773		27		27		3,062				230	03/01/2029	4.B PL
74935N-AE-4	RA PARENT HOLDINGS INCREMENTAL DDTL 03/01/29		09/30/2024	Redemption 100.0000		1,564	1,564	1,548			16		16		1,564				69	03/01/2029	4.B PL
74935N-AF-1	RA PARENT HOLDINGS INCREMENTAL MML 03/01/29		09/30/2024	Redemption 100.0000		18,766	18,766	18,579	18,608		159		159		18,766				1,478	03/01/2029	4.B PL
75976@-AA-8	RENAISSANCE BUYER LLC MML 07/08/28		09/30/2024	Redemption 100.0000		11,714	11,714	11,529	6,687		161		161		11,714				988	07/08/2028	3.A PL
76087@-AB-0	Resa Holding Co. DDTL 12/15/27		06/28/2024	Redemption 100.0000		4,464	4,464	4,419	4,425		38		38		4,464				328	12/15/2027	2.C PL
76087@-AC-8	Resa Holding Co. MML 12/15/27		07/01/2024	Redemption 100.0000		10,613	10,613	10,507	10,537		77		77		10,613				847	12/15/2027	2.C PL
76219L-AB-6	Rhino Intermediate Holding Com DDTL 04/04/29		06/28/2024	Redemption 100.0000		3,842	3,842	3,784	1,974		57		57		3,842				287	04/04/2029	3.A PL
76219L-AD-2	Rhino Intermediate Holding Com MML 04/04/29		09/30/2024	Redemption 100.0000		34,739	34,739	34,062	32,961		626		626		34,739				2,329	04/04/2029	3.A PL
77542H-AK-1	Rohrer Corporation MML 03/15/27		07/01/2024	Redemption 100.0000		9,521	9,521	9,431	9,465		57		57		9,521				771	03/15/2027	3.A PL
77542H-AL-9	Rohrer Corporation 2ND AMNDMNT MML 03/15/27		07/01/2024	Redemption 100.0000		3,230	3,230	3,198	3,208		22		22		3,230				262	03/15/2027	3.A PL
77542H-AM-7	Rohrer Corporation MML 02/26/27		06/28/2024	Redemption 100.0000		7,296	7,296	7,223	7,249		48		48		7,296				591	02/26/2027	3.A PL
78029#-AE-9	ROYAL HOLDCO CORPORATION AMND 8 MML 12/30/27		09/30/2024	Redemption 100.0000		4,801	4,801	4,729	4,732		69		69		4,801				411	12/30/2027	2.C PL
78029#-AF-6	ROYAL HOLDCO CORPORATION DDTL 12/30/27		09/30/2024	Redemption 100.0000		7,105	7,105	7,016	1,801		88		88		7,105				643	12/30/2027	2.C PL
78029#-AG-4	ROYAL HOLDCO CORPORATION AMND 8 DDTL 12/30/27		09/30/2024	Redemption 100.0000		528	528	520			8		8		528				27	12/30/2027	2.C PL
78404X-AJ-4	SBA Tower Trust SBA SENIOR FINANCE II TLB 01/27/31		07/10/2024	TORONTO DOMINION		(7,509)	(7,500)	(7,354)			(7)		(7)		(7,361)		(148)	(148)	104,096	01/27/2031	3.B FE
78404X-AJ-4	SBA Tower Trust SBA SENIOR FINANCE II TLB 01/27/31		09/30/2024	Redemption 100.0000		2,234	2,234	2,191			44		44		2,234				487	01/27/2031	3.B FE
78466D-BJ-2	SS&C TECHNOLOGIES INC TL 05/09/31		09/30/2024	Redemption 100.0000		320,203	320,203	320,203							320,203				6,208	05/09/2031	3.A FE
78484E-AB-6	Spi Llc 2021 MML 12/21/27		09/30/2024	Redemption 100.0000		25,000	25,000	24,750	24,818		182		182		25,000				1,990	12/21/2027	2.C PL
78488C-AJ-9	SeaWorld Parks & Entertainment TL B2 08/25/28		09/30/2024	Redemption 100.0000		9,987	9,987	10,037			(50)		(50)		9,987				450	08/25/2028	3.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
80006H-AD-0	Sandlot Buyer LLC 2023 INCR MML 09/19/28		09/30/2024	Redemption 0.0000															3,469	09/19/2028	2.B PL
81608@-AE-4	SEKO Global Logistics Network MML 12/30/26		08/16/2024	Redemption 100.0000		(25,000)	(25,000)	(24,750)	(24,842)		(158)		(158)		(25,000)					12/30/2026	3.A PL
82865#-AA-6	SIMITREE ACQUISITION MML 05/17/26		09/30/2024	Redemption 100.0000		8,772	8,772	8,665	8,582		75		75		8,772				1,557	05/17/2026	3.A PL
82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26		08/28/2024	Redemption 100.0000		1,424	1,424	1,424	(1,424)						1,424				166	05/17/2026	3.A PL
83204E-AC-3	SMART WAVE TECH HOLDINGS MML 11/05/26		09/30/2024	Redemption 100.0000		28,145	28,145	27,793	27,952		193		193		28,145				2,458	11/05/2026	3.B PL
84744B-AC-4	Specialist Resources Global In MML 09/23/25		09/30/2024	Redemption 100.0000		11,250	11,250	11,138	11,211		39		39		11,250				893	09/23/2025	2.B PL
84744B-AD-2	Specialist Resources Global In DDTL 09/23/25		09/30/2024	Redemption 100.0000		3,750	3,750	3,732	3,742		8		8		3,750				298	09/23/2025	2.B PL
84744B-AE-0	Specialist Resources Global In DDTL 09/30/25		09/30/2024	Redemption 100.0000		10,146	10,146	10,097	10,120		25		25		10,146				805	09/30/2025	2.B PL
84744B-AG-5	SPECIALIST RESOURCES GLOBAL IN MML 09/23/27		09/30/2024	Redemption 100.0000		2,612	2,612	2,586			26		26		2,612				149	09/23/2027	2.B PL
86309L-AB-6	Stratix Holding Corporation MML 09/15/28		09/30/2024	Redemption 100.0000		37,500	37,500	36,938	37,026		474		474		37,500				3,062	09/15/2028	3.A PL
87250Y-AC-3	Ti Acquisition NC LLC MML 03/19/27		09/30/2024	Redemption 100.0000		15,000	15,000	14,891	15,018		(17)		(17)		15,000				1,279	03/19/2027	2.B PL
87331#-AA-1	TSS Buyer, LLC DDTL 06/22/29		09/30/2024	Redemption 100.0000		25,127	25,127	25,127	24,752						25,127				2,185	06/22/2029	3.B PL
87331#-AC-7	TSS Buyer, LLC MML 06/22/29		09/30/2024	Redemption 100.0000		25,781	25,781	25,781	25,781						25,781				2,168	06/22/2029	3.B PL
87331#-AD-5	TSS Buyer, LLC INCR MML 06/22/29		09/30/2024	Redemption 100.0000		2,902	2,902	2,859	2,861		41		41		2,902				244	06/22/2029	3.B PL
87546H-AC-4	Tangent Technologies Acquisiti MML 11/30/27		09/30/2024	Redemption 100.0000		30,798	30,798	30,493	30,490		307		307		30,798				2,435	11/30/2027	3.A PL
88331@-AA-1	Thayer Power & Communication L MML 03/26/27		09/24/2024	Redemption 0.0000				2	(173)		(1)		(1)						920	03/26/2027	2.B PL
88331@-AB-9	Thayer Power & Communication L DDTL 03/26/27		09/24/2024	Redemption 0.0000					(10)										97	03/26/2027	2.B PL
88585*-AA-6	360 HOLDCO INC LLC MML 08/02/28		09/30/2024	Redemption 100.0000		5,951	5,951	5,892			60		60		5,951				367	08/02/2028	3.A PL
98584J-AK-2	YI, LLC MML 12/01/29		09/30/2024	Redemption 100.0000		(15,689)	41,379	40,966	40,969		410		410		(15,689)				3,972	12/01/2029	3.C PL
88770Y-AF-5	Tinuiti Inc. DDTL 12/10/26		09/30/2024	Redemption 100.0000		15,196	15,196	15,006	15,089		107		107		15,196				1,243	12/10/2026	2.C PL
88770Y-AG-3	Tinuiti Inc. DDTL 12/10/26		09/30/2024	Redemption 100.0000		9,804	9,804	9,804	9,804						9,804				802	12/10/2026	2.C PL
89219E-AB-5	TSS Buyer, LLC INITIAL MML 08/15/29		09/30/2024	Redemption 100.0000		29,688	29,688	29,242	29,261		426		426		29,688				2,635	08/15/2029	3.A PL
89219E-AC-3	TSS Buyer, LLC INITIAL DDTL 08/15/29		09/30/2024	Redemption 100.0000		1,641	1,641	1,628	1,628		12		12		1,641				146	08/15/2029	3.A PL
89334G-BE-3	TransUnion LLC Trans Union LLC TLB 11/18/28		09/30/2024	Redemption 100.0000		1,523	1,523	1,520			3		3		1,523				73	11/18/2028	3.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 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
89364M-CA-0	TransDigm Group Incorporated TL 02/28/31		07/11/2024	WELLS FARGO BANK N.A.		1,003,750	1,000,000	1,001,115			(22)		(22)		1,001,092		2,658	2,658	18,063	02/28/2031	3.C FE
89364M-CA-0	TransDigm Group Incorporated TL 02/28/31		09/30/2024	Redemption 100.0000		1,989	1,989	1,991			(2)		(2)		1,989				36	02/28/2031	3.C FE
89364M-CB-8	TransDigm Group Incorporated TransDigm Term 03/22/30		09/30/2024	Redemption 100.0000		10,000	10,000	10,025			(25)		(25)		10,000				339	03/22/2030	3.C FE
89388H-AB-3	Transportation Insight LLC MML 12/18/24		07/01/2024	Redemption 100.0000		4,863	4,863	4,822	4,810		53		53		4,863				327	12/18/2024	3.B PL
89388H-AE-7	Transportation Insight LLC INCRMNTL DDTL 12/18/24		07/01/2024	Redemption 100.0000		6,438	6,438	6,438	6,422		16		16		6,438				594	12/18/2024	3.B PL
89388H-AF-4	Transportation Insight LLC INCRMNTL MML 12/18/24		07/01/2024	Redemption 100.0000		13,796	13,796	13,453	13,698		98		98		13,796				930	12/18/2024	3.B PL
89410@-AB-1	TranSystems Corporation MML 03/31/27		08/05/2024	Redemption 100.0000		956,352	956,352	946,866	949,814	6	6,533		6,539		956,352				59,061	03/31/2027	3.A PL
89410@-AE-5	TranSystems Corporation 6TH AMND DDTL 03/31/27		08/05/2024	Redemption 100.0000		1,199,201	1,199,201	1,199,201							1,199,201				44,955	03/31/2027	3.A PL
89410@-AF-2	TranSystems Corporation 6TH AMND MML 03/31/27		07/01/2024	Redemption 100.0000		2,998	2,998	2,968	2,968		30		30		2,998				184	03/31/2027	3.A Z
89410@-AF-2	TranSystems Corporation 6TH AMND MML 03/31/27		08/05/2024	Redemption 100.0000		1,193,205	1,193,205	1,181,272	1,181,459		11,745		11,745		1,193,205				92,538	03/31/2027	3.A PL
89620F-AT-6	Trilon Group LLC EXISTING MML 05/27/29		09/30/2024	Redemption 100.0000		36,984	36,984	36,671			314		314		36,984				1,026	05/27/2029	3.B PL
89841E-AB-1	UKG INC TL B 1L 02/10/31		09/30/2024	Redemption 100.0000		6,250	6,250	6,289			(39)		(39)		6,250				87	02/10/2031	4.C FE
90347B-AL-2	Axalta Coating Systems Ltd. TL B6 12/20/29		09/30/2024	Redemption 100.0000		4,900	4,900	4,905			(5)		(5)		4,900				305	12/20/2029	3.A FE
90351H-AD-0	US FOODSERVICE TL 1L 09/13/26		09/30/2024	Redemption 100.0000		7,500	7,500	7,526	7,514		(14)		(14)		7,500				428	09/13/2026	3.B FE
90351J-AH-7	UBER TECHNOLOGIES INC TL B 03/04/30		08/21/2024	MORGAN STANEY & CAPITAL SVCS		4,983,688	4,952,734	4,971,306			(2,016)		(2,016)		4,969,290		14,398	14,398	258,184	03/04/2030	2.C FE
90356B-AC-0	USA WATER INTERMEDIATE HOLDING USA Water Intermediate Holding 02/21/31		09/30/2024	Redemption 100.0000		13,087	13,087	12,956			131		131		13,087				842	02/21/2031	3.B PL
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML 09/30/26		08/30/2024	Redemption 100.0000		76,190	76,190	75,443	75,751		439		439		76,190				6,902	09/30/2026	2.C PL
91860#-AF-1	VPET USA LLC MML 12/31/27		06/28/2024	Redemption 100.0000		25,000	25,000	24,750	24,817		183		183		25,000				1,431	12/31/2027	3.B PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL 07/24/26		06/28/2024	Redemption 100.0000		980	980	980	980						980				57	07/24/2026	3.C PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML 07/25/26		09/30/2024	Redemption 100.0000		5,897	5,897	5,838	5,871		25		25		5,897				492	07/25/2026	4.B PL
91918#-AA-4	VALKYRIE BUYERS LLC MML 05/06/31		09/30/2024	Redemption 100.0000		5,338	5,338	5,285			53		53		5,338				197	05/06/2031	3.B PL
92276A-AK-7	VENSURE EMPLOYER SERVICES DDTL 03/26/27		09/27/2024	Redemption 100.0000		7,113,539	7,113,539	7,065,133	7,081,611		31,928		31,928		7,113,539				641,258	03/26/2027	2.C PL
92326N-AD-5	VENTURE BUYER LLC MML 03/01/30		09/30/2024	Redemption 100.0000		10,354	10,354	10,250			104		104		10,354				462	03/01/2030	3.B PL
92535@-AA-7	Vertex Service Partners MML 11/08/28		09/30/2024	Redemption 100.0000		7,199	7,199	7,091	7,093		106		106		7,199				1,103	11/08/2028	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					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
92535@-AB-5	Vertex Service Partners DDTL 11/08/28		09/30/2024	Redemption 100.0000		13,758	13,758	13,552			206		206		13,758				751	11/08/2028	2.C PL
92943E-AB-2	GTCR W MERGER SUB TL B 09/20/30		08/01/2024	Redemption 100.0000		4,000,000	4,000,000	3,975,000			25,000		25,000		4,000,000				148,812	09/20/2030	3.B FE
92943F-AB-9	Wsb Engineering Holdings Inc. TL 08/31/29		09/30/2024	Redemption 100.0000		10,012	10,012	9,862	9,868		144		144		10,012				860	08/31/2029	2.C PL
92943F-AC-7	Wsb Engineering Holdings Inc. DDTL 08/31/29		08/15/2024	Redemption 100.0000		4,672	4,672	4,602			70		70		4,672				398	08/31/2029	2.C FE
92943F-AC-7	Wsb Engineering Holdings Inc. DDTL 08/31/29		09/30/2024	Redemption 100.0000		4,672	4,672	4,602			70		70		4,672				266	08/31/2029	2.C PL
92943U-AB-6	WCHG HOLDINGS LLC WCHG TL 04/10/31		09/30/2024	Redemption 100.0000		50,000	50,000	49,503			497		497		50,000				2,509	04/10/2031	3.B Z
92991#-AA-2	W50 HOLDINGS LLC W50 TL 03/22/30		09/30/2024	Redemption 100.0000		50,000	50,000	49,507			493		493		50,000				2,714	03/22/2030	4.B PL
93369P-AL-8	WAND NEWCO 3 INC Caliber Collision 01/30/31		09/30/2024	Redemption 100.0000		2,500	2,500	2,508			(8)		(8)		2,500				11	01/30/2031	4.C FE
94184#-AA-5	WATERMILL EXPRESS LLC DDTL 04/20/27		09/30/2024	Redemption 100.0000		7,431	7,431	7,357	7,385		46		46		7,431				639	04/20/2027	3.B PL
94184#-AB-3	WATERMILL EXPRESS LLC DDTL 04/20/27		09/30/2024	Redemption 100.0000		708	708	701	702		5		5		708				61	04/20/2027	3.B PL
94184#-AD-9	WATERMILL EXPRESS LLC WATERRMILL EXPRESS TL 07/05/29		09/30/2024	Redemption 100.0000		11,689	11,689	11,572			117		117		11,689				980	07/05/2029	3.B PL
94184#-AE-7	WATERMILL EXPRESS LLC INCREMENTAL DDTL 07/05/29		09/30/2024	Redemption 100.0000		5,028	5,028	4,978			50		50		5,028				191	07/05/2029	3.B PL
95024T-AB-4	WELLSPRING PHARMACEUTICAL CORP DDTL 08/22/28		09/30/2024	Redemption 100.0000		11,842	11,842	11,694	11,578		264		264		11,842				2,003	08/22/2028	3.C PL
95024T-AD-0	WELLSPRING PHARMACEUTICAL CORP A 08/22/28		09/30/2024	Redemption 100.0000		25,658	25,658	25,145	25,229		429		429		25,658				2,141	08/22/2028	3.C PL
96667F-AB-4	WHITSONS HOLDING GROUP LLC MML 08/27/27		09/30/2024	Redemption 100.0000		16,054	16,054	15,853	15,917		137		137		16,054				1,345	08/27/2027	2.C PL
96667F-AC-2	WHITSONS HOLDING GROUP LLC DDTL 08/27/27		09/30/2024	Redemption 100.0000		2,327	2,327	2,327	2,327						2,327				241	08/27/2027	2.C PL
96667F-AE-8	WHITSONS HOLDING GROUP LLC 2022 MML 08/27/27		09/30/2024	Redemption 100.0000		19,245	19,245	18,956	19,019		226		226		19,245				1,991	08/27/2027	2.C PL
96667F-AJ-7	WHITSONS HOLDING GROUP DES 08/27/27		09/30/2024	Redemption 100.0000		9,298	9,298	9,205			93		93		9,298				681	08/27/2027	2.C PL
97360B-AD-7	WINDSOR HOLDINGS III LLC TIb 2024 08/01/30		09/20/2024	Conversion		3,000,000	3,000,000	3,000,000							3,000,000				24,839	08/01/2030	4.A FE
98422U-AC-1	XPRESSMYSELF COM LLC MML 09/07/28		09/30/2024	Redemption 100.0000		12,500	12,500	12,375	12,395		105		105		12,500				1,052	09/07/2028	3.B PL
98422U-AD-9	XPRESSMYSELF.COM LLC 1ST AMND INCR MML 09/07/28		09/30/2024	Redemption 100.0000		9,618	9,618	9,426	9,441		177		177		9,618				821	09/07/2028	3.B PL
L5000D-AE-7	ICON LUXEMBOURG SARL TL B 07/03/28	D	09/30/2024	Redemption 100.0000		7,412	4,320	4,314			6		6		7,412				176	07/03/2028	2.C FE
C0787F-AB-8	BAUSCH + LOMB CORP ASSETS TL B 05/10/27		09/17/2024	BARCLAYS CAPITAL INC		2,630,004	2,646,545	2,613,463	2,622,521		5,487		5,487		2,628,008		1,996	1,996	181,383	05/10/2027	4.A FE
C0787F-AB-8	BAUSCH + LOMB CORP ASSETS TL B 05/10/27		09/30/2024	Redemption 0.0000															462	05/10/2027	4.A FE

STATEMENT AS OF SEPTEMBER 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
G0472C-AB-1	APEX GROUP TREASURY LLC TL 07/27/28		09/30/2024	Redemption 100.0000		5,038	5,038	5,025	5,028		10		10		5,038				424	07/27/2028	4.C FE
G5080A-AJ-1	JAZZ PHARMACEUTICALS INC TL B 1L 05/05/28		09/30/2024	Redemption 100.0000		8,589	8,589	8,589							8,589				88	05/05/2028	3.C FE
P2121Y-AW-8	CARNIVAL CORPORATION DES 08/09/27		08/27/2024	Redemption 100.0000		749,308	749,308	753,991			(4,683)		(4,683)		749,308				4,464	08/09/2027	2.C FE
C6901L-AM-9	1011778 B.C. Unlimited Liabili FRN B5 09/23/30		09/30/2024	Redemption 100.0000		12,006	12,006	11,608			398		398		12,006				247	09/23/2030	3.A FE
C7052B-AK-0	GFL ENVIRONMENTAL INC TL B 05/31/27	A	07/11/2024	Redemption 100.0000		5,947,444	5,947,444	5,969,737	(7,538)		(22,294)		(22,294)		5,947,444				56,902	05/31/2027	3.C FE
01608U-AE-7	ALI GROUP SRL TL B 10/13/28	D	09/30/2024	Redemption 100.0000		15,000	15,000	14,850	14,855		145		145		15,000				730	10/13/2028	2.C FE
18143E-AK-5	CLARK EQUIP CO ASSETS TL B 1L 04/20/29	C	07/03/2024	Redemption 100.0000		2,194,489	2,194,489	2,139,627	2,142,489		52,000		52,000		2,194,489				78,705	04/20/2029	3.B FE
G4712J-AU-6	Howden Group HYPERION TL B 1L 02/18/31	C	09/30/2024	Redemption 100.0000		5,013	5,013	5,031			(19)		(19)		5,013				66	02/18/2031	4.B FE
G8059#-AB-8	Semperian Ppp Investment Partn TL1 03/31/37	B	09/30/2024	Redemption 100.0000		152,475	152,475	149,949	145,133					4,815	149,949	2,526		2,526	4,581	03/31/2037	5.B GI
G8890#-AA-3	Titularizadora De Centroameric 2019-1 LN 07/25/24	D	07/25/2024	Maturity		1,176,474	1,176,474	1,176,474	1,176,474						1,176,474				93,159	07/25/2024	3.C FE
G9368P-BC-7	VIRGIN MEDIA INC TL 01/31/28	C	07/10/2024	BANK OF NOVA SCOTIA		2,895,000	3,000,000	3,003,304	3,001,765		(106)		(106)		3,001,659		(106,659)	(106,659)	148,296	01/31/2028	4.A FE
G9368P-BE-3	VIRGIN MEDIA INC TL 01/10/29	C	07/10/2024	BANK OF NOVA SCOTIA		1,445,625	1,500,000	1,477,500	1,483,960		991		991		1,484,952		(39,327)	(39,327)	81,148	01/10/2029	4.A FE
L2465B-AS-5	Liberty Media Corporation TL B 01/15/30	C	09/19/2024	Redemption 100.0000		4,500,000	4,500,000	4,511,250			(11,250)		(11,250)		4,500,000				155,229	01/15/2030	3.A FE
L5000D-AF-4	ICON LUXEMBOURG SARL TL 07/03/28	D	09/30/2024	Redemption 100.0000		977	1,076	1,075			1		1		977				44	07/03/2028	2.C FE
36321B-AB-7	GALAXY CLO LTD | Flt % Due 1/15/2031 JAJ015		09/30/2024	TRADE ADJUSTMENT		113,396									75,696		37,700	37,700			1.B
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						104,837,049	106,172,600	105,605,956	62,070,067	6	402,730		402,736	4,815	105,058,268	2,526	(223,745)	(221,219)	6,011,673	XXX	XXX
2509999997. Total - Bonds - Part 4						3,219,354,122	3,241,244,186	3,208,672,847	1,578,790,977	52,294	8,925,399		8,977,693	115,523	3,220,567,963	(144,477)	(414,673)	(559,150)	102,732,082	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						3,219,354,122	3,241,244,186	3,208,672,847	1,578,790,977	52,294	8,925,399		8,977,693	115,523	3,220,567,963	(144,477)	(414,673)	(559,150)	102,732,082	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		08/23/2024	Various	73,652.000	7,365,200		7,365,200							7,365,200						
313786-2#-1	FHLB TOPEKA CLASS B		08/13/2024	FHLB Exchange	74,652.000	7,465,200		7,465,200							7,465,200				269,815		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,830,400	XXX	14,830,400							14,830,400				269,815	XXX	XXX
04045F-78-2	ARISTOTLE ULTRA SHORT INCOME FUND CL I-2		09/26/2024	DIRECT PLACEMENT	250,501.000	2,500,000		2,506,901	2,484,970	21,932			21,932		2,506,901		(6,901)	(6,901)	78,601		
04045F-79-0	ARISTOTLE ULTRA SHORT INCOME CLASS I		09/26/2024	DIRECT PLACEMENT	250,501.000	2,500,000		2,506,913	2,484,970	21,943			21,943		2,506,913		(6,913)	(6,913)	78,613		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						5,000,000	XXX	5,013,814	4,969,940	43,875			43,875		5,013,814		(13,814)	(13,814)	157,214	XXX	XXX
5989999997. Total - Common Stocks - Part 4						19,830,400	XXX	19,844,214	4,969,940	43,875			43,875		19,844,214		(13,814)	(13,814)	427,029	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						19,830,400	XXX	19,844,214	4,969,940	43,875			43,875		19,844,214		(13,814)	(13,814)	427,029	XXX	XXX
5999999999. Total - Preferred and Common Stocks						19,830,400	XXX	19,844,214	4,969,940	43,875			43,875		19,844,214		(13,814)	(13,814)	427,029	XXX	XXX
6009999999 - Totals						3,239,184,522	XXX	3,228,517,061	1,583,760,917	96,169	8,925,399		9,021,568	115,523	3,240,412,177	(144,477)	(428,487)	(572,964)	103,159,111	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)
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			12,630,493		12,630,493	3,637,243		(2,434,559)				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			11,359,919		11,359,919	4,194,717		(2,287,615)				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 B4TYDEB6GKMZO031MB27	12/14/2022	12/16/2024		70,610,010	3,995/4,675	3,051,258			11,793,633		11,793,633	4,499,846		(2,388,699)				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			10,508,246		10,508,246	4,028,941		(2,171,554)				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			10,159,916		10,159,916	4,318,480		(2,215,735)				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			10,440,261		10,440,261	3,600,704		(930,159)				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			9,184,934		9,184,934	3,387,964		(1,933,498)				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			10,239,618		10,239,618	3,105,124		(843,942)				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			10,241,772		10,241,772	4,327,543		(2,073,644)				85/85
04/17/2028 6413.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2023	04/17/2028		25,539,997	4,138/6,413	4,111,900			9,175,869		9,175,869	3,326,567		(718,534)				85/85
05/14/2025 4839.45 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/14/2025		51,010,011	4,136/4,839	3,005,663			7,989,917		7,989,917	3,377,536		(1,650,404)				85/85
05/15/2028 6411.23 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2028		24,399,998	4,136/6,411	3,894,240			8,734,686		8,734,686	3,131,252		(668,560)				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				8,113,469		8,113,469	3,974,913		(1,770,316)				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				5,796,238		5,796,238	2,341,391		(494,087)				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				8,924,606		8,924,606	4,781,787		(2,047,742)				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				7,759,152		7,759,152	3,323,646		(709,916)				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				9,903,108		9,903,108	5,191,857		(2,286,888)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/16/2023	08/14/2028		24,719,994	4,490/6,959				7,915,447		7,915,447	3,344,027		(732,851)				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			8,819,161		8,819,161	4,623,913		(2,064,055)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/14/2023	09/14/2028		25,089,983	4,505/6,983				7,970,356		7,970,356	3,364,137		(751,060)				85/85
10/14/2024 3583.07 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/12/2023	10/14/2024		6,081,706	4,192/3,583	(513,091)			(847,888)		(847,888)	(584,654)		489,787				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			1,277,195		1,277,195	867,563		(455,760)				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			64,393,298		64,393,298	44,102,694		(28,577,221)				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)
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			464,055		464,055	317,956		(209,182)				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			231,788		231,788	159,145		(105,428)				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			250,463		250,463	172,286		(117,338)				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			453,623		453,623	311,889		(210,706)				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			30,999,386		30,999,386	21,181,963		(13,058,557)				85/85
10/14/2025 5117.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/17/2023	10/14/2025		59,540,018	4,374/5,117	4,728,701			8,609,782		8,609,782	4,127,916		(1,983,449)				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			409,267		409,267	280,155		(178,202)				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			478,270		478,270	327,472		(177,023)				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			1,342,685		1,342,685	919,589		(567,738)				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			1,199,622		1,199,622	819,011		(481,631)				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			182,929		182,929	78,635		(27,879)				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			1,276,252		1,276,252	985,886		(516,803)				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			1,279,090		1,279,090	838,385		(512,016)				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				6,033,049		6,033,049	2,375,102		(547,714)				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			1,073,373		1,073,373	801,392		(390,586)				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			68,993,455		68,993,455	50,321,288		(30,758,494)				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				9,443,537		9,443,537	6,919,955		(4,501,424)				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			565,731		565,731	413,448		(257,458)				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			149,887		149,887	109,490		(68,622)				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			428,366		428,366	313,683		(201,244)				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			29,942,824		29,942,824	21,760,984		(12,547,025)				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			9,456,129		9,456,129	4,802,462		(2,210,930)				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				8,539,619		8,539,619	3,496,903		(787,566)				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			283,588		283,588	206,635		(123,595)				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			324,098		324,098	235,654		(117,065)				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			2,885,995		2,885,995	2,099,383		(1,211,310)				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)
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			376,642		376,642	273,671		(149,582)				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				1,053,434		1,053,434	856,203		(422,427)				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			1,085,941		1,085,941	755,549		(444,302)				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			220,449		220,449	161,903		(105,002)				85/85
10/14/2025 4373.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2023	10/14/2025		3,766,346	5,117/4,374	(341,251)			(520,575)		(520,575)	(272,485)		142,824				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			1,020,946		1,020,946	916,340		(415,696)				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			66,973,885		66,973,885	55,037,908		(30,235,575)				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			9,427,423		9,427,423	7,686,361		(4,549,680)				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			586,387		586,387	480,854		(269,829)				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			109,708		109,708	89,851		(50,850)				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			407,095		407,095	332,176		(195,584)				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			558,207		558,207	455,891		(265,249)				85/85
12/16/2024 5191.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/18/2023	12/16/2024		384,839,989	4,720/5,192	19,801,482			36,328,225		36,328,225	30,075,743		(15,454,482)				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			8,664,325		8,664,325	4,982,019		(2,088,679)				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			251,512		251,512	207,191		(110,911)				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			313,416		313,416	263,784		(115,351)				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			167,675		167,675	138,127		(73,941)				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			2,375,062		2,375,062	1,964,980		(1,009,073)				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			781,539		781,539	649,913		(313,664)				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			1,047,283		1,047,283	887,490		(442,544)				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			1,068,035		1,068,035	894,644		(482,299)				85/85
12/14/2028 7315.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/18/2023	12/14/2028		39,849,992	4,720/7,315	7,520,577			11,666,550		11,666,550	5,204,109		(1,125,101)				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			8,661,661		8,661,661	5,955,609		(4,070,706)				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		1,450,478		1,450,478	1,231,781		(535,287)				85/85
01/14/2025 5123.43 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		995,949,986	4,766/5,123		42,975,243		69,446,509		69,446,509	56,981,314		(30,510,048)				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		9,786,985		9,786,985	7,917,078		(4,576,820)				85/85

STATEMENT AS OF SEPTEMBER 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)
01/14/2025 5040.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/14/2025		12,550,017	4,814/5,040		351,400		555,881		555,881	453,956		(249,475)				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		204,769		204,769	166,998		(92,450)				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		167,228		167,228	135,246		(78,280)				85/85
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		1,570,592		1,570,592	1,274,644		(724,369)				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		36,870,308		36,870,308	30,642,837		(15,242,476)				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		8,877,408		8,877,408	5,115,000		(2,057,317)				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		403,994		403,994	333,166		(173,360)				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		484,105		484,105	412,880		(174,331)				85/85
01/14/2025 5242.578 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/18/2024	01/14/2025		74,319,977	4,766/5,243		3,998,565		6,846,023		6,846,023	5,686,218		(2,838,760)				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		1,261,225		1,261,225	1,058,909		(495,191)				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		1,527,736		1,527,736	1,275,489		(617,405)				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		1,450,617		1,450,617	1,201,476		(609,801)				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		11,178,500		11,178,500	4,781,580		(1,048,475)				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		183,490		183,490	151,320		(78,739)				85/85
02/14/2025 5085.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025		9,019,993	4,709/5,086		319,308		493,881		493,881	374,579		(200,006)				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		61,472,871		61,472,871	46,660,337		(24,832,778)				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		7,572,680		7,572,680	5,621,034		(3,271,878)				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		604,368		604,368	454,644		(251,008)				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		170,174		170,174	127,711		(71,189)				85/85
02/14/2025 5192.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025		2,100,010	5,034/5,192		40,908		59,218		59,218	43,934		(25,624)				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		513,433		513,433	382,532		(219,453)				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		30,025,514		30,025,514	23,080,031		(11,643,897)				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		7,782,775		7,782,775	4,002,526		(1,710,112)				85/85
02/14/2025 5425.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025		3,519,986	5,001/5,426		167,200		261,013		261,013	198,543		(104,730)				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		276,029		276,029	218,955		(95,682)				85/85
02/14/2025 5425.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025		1,109,988	5,001/5,426		52,725		82,307		82,307	62,608		(33,026)				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)
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		3,198,944		3,198,944	2,460,073		(1,238,695)				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		1,344,958		1,344,958	1,047,574		(498,556)				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		597,229		597,229	461,076		(228,256)				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		585,614		585,614	449,462		(228,256)				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		8,897,890		8,897,890	3,103,838		(827,203)				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		237,256		237,256	125,375		(134,393)				85/85
03/14/2025 5562.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		793,680,006	5,150/5,563		35,382,254		52,807,779		52,807,779	36,733,846		(19,308,322)				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		6,196,245		6,196,245	4,206,687		(2,389,895)				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		333,678		333,678	229,930		(124,624)				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		90,669		90,669	62,336		(34,034)				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		56,956		56,956	38,657		(21,981)				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		321,243		321,243	218,997		(122,820)				85/85
03/14/2025 5665.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		328,465,012	5,150/5,666		17,375,799		26,799,437		26,799,437	18,905,723		(9,482,084)				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		7,400,153		7,400,153	3,398,105		(1,484,752)				85/85
03/14/2025 5588.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		2,049,994	5,150/5,588		95,940		144,279		144,279	100,694		(52,355)				85/85
03/14/2025 5665.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		29,920,014	5,150/5,666		1,582,768		2,441,172		2,441,172	1,722,130		(863,727)				85/85
03/14/2025 5768.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2025		25,939,980	5,150/5,769		1,556,400		2,480,540		2,480,540	1,773,477		(849,337)				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		417,336		417,336	284,264		(159,849)				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		370,501		370,501	244,908		(150,865)				85/85
03/14/2029 7983.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2024	03/14/2029		26,910,022	5,150/7,983		5,250,147		6,613,725		6,613,725	1,931,239		(567,661)				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		221,999		221,999	100,167		(104,338)				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		55,166,594		55,166,594	35,165,159		(17,129,434)				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		7,055,923		7,055,923	4,357,802		(2,310,698)				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		454,667		454,667	286,212		(144,267)				85/85
04/14/2025 5378.18 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		2,659,986	5,062/5,378		97,622		141,019		141,019	88,433		(45,036)				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		100,491		100,491	61,958		(33,000)				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 5314.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/14/2025		11,930,001	5,062/5,315		358,258		509,687		509,687	316,702		(165,274)				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		31,886,015		31,886,015	20,670,401		(9,605,166)				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		394,740		394,740	256,618		(118,289)				85/85
04/14/2026 5922.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2026		63,364,976	5,062/5,922		5,546,972		7,516,983		7,516,983	3,244,213		(1,274,201)				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		365,139		365,139	228,375		(117,126)				85/85
04/14/2025 5492.07 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		4,430,004	5,062/5,492		210,868		314,807		314,807	201,218		(97,279)				85/85
04/14/2025 5821.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/17/2024	04/14/2025		2,270,024	5,062/5,821		161,397		268,212		268,212	181,272		(74,457)				85/85
04/14/2025 5568. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/14/2025		39,239,988	5,062/5,568		2,118,567		3,245,083		3,245,083	2,103,866		(977,350)				85/85
04/14/2025 5669.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/14/2025		13,150,001	5,062/5,669		812,933		1,283,256		1,283,256	845,350		(375,027)				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		6,217,609		6,217,609	1,801,696		(444,787)				85/85
05/14/2025 5486.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/14/2025		5,310,021	5,080/5,487		186,912		150,255		150,255	34,400		(71,057)				85/85
05/14/2025 5666.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/14/2025		737,280,001	5,247/5,666		32,794,214		46,176,371		46,176,371	25,849,378		(12,467,222)				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		5,057,255		5,057,255	2,700,321		(1,445,586)				85/85
05/14/2025 5561.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/14/2025		10,759,996	5,299/5,561		308,704		425,696		425,696	234,350		(117,359)				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		145,154		145,154	79,327		(40,374)				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		167,442		167,442	89,620		(47,731)				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		730,695		730,695	394,758		(206,042)				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		26,263,094		26,263,094	15,043,367		(6,881,433)				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		268,584		268,584	136,931		(80,747)				85/85
05/14/2026 6138.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/14/2026		71,285,015	5,247/6,139		6,132,649		7,904,570		7,904,570	2,934,429		(1,162,508)				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		264,494		264,494	131,195		(81,756)				85/85
05/14/2025 5692.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		3,989,995	5,247/5,693		186,932		264,187		264,187	148,320		(71,065)				85/85
05/14/2025 5692.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		1,139,999	5,247/5,693		53,409		75,482		75,482	42,377		(20,304)				85/85
05/14/2025 6033.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		1,699,977	5,247/6,034		115,770		180,817		180,817	109,059		(44,012)				85/85
05/14/2025 5771.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		29,960,012	5,247/5,771		1,586,382		2,295,173		2,295,173	1,311,878		(603,087)				85/85
05/14/2025 5876.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/16/2024	05/14/2025		13,329,978	5,247/5,876		799,134		1,193,326		1,193,326	697,995		(303,803)				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)
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		5,319,270		5,319,270	1,244,734		(333,503)				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)		(456,492)		(456,492)	(300,353)		240,373				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)		(1,104,460)		(1,104,460)	(734,478)		569,578				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)		(1,090,140)		(1,090,140)	(679,025)		293,295				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)		(471,888)		(471,888)	(351,995)		318,805				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)		(203,593)		(203,593)	(118,755)		94,534				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		536,291		536,291	206,703		(134,134)				85/85
06/14/2029 8418.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	06/18/2024	06/14/2029		18,930,167	5,432/8,419		3,812,227		4,245,787		4,245,787	653,255		(219,695)				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		45,159,085		45,159,085	19,823,479		(10,311,003)				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		5,175,154		5,175,154	2,153,208		(1,229,862)				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		450,921		450,921	194,677		(104,285)				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		140,386		140,386	59,767		(32,810)				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		131,072		131,072	54,393		(31,207)				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		719,066		719,066	303,221		(169,239)				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		31,114,615		31,114,615	14,049,363		(6,945,161)				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		688,822		688,822	322,431		(149,113)				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		7,330,437		7,330,437	2,001,688		(899,548)				85/85
06/16/2025 2490.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/18/2024	06/16/2025		12,760,006	2,306/2,491		507,848		681,234		681,234	320,285		(146,898)				85/85
06/16/2025 5893.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/18/2024	06/16/2025		2,979,993	5,432/5,893		141,848		180,503		180,503	79,685		(41,030)				85/85
06/16/2025 6246.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/18/2024	06/16/2025		3,089,983	5,432/6,246		211,665		286,359		286,359	135,919		(61,225)				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		1,985,742		1,985,742	895,819		(443,573)				85/85
06/16/2025 6083.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/18/2024	06/16/2025		13,579,978	5,432/6,083		822,948		1,085,443		1,085,443	500,538		(238,043)				85/85
06/16/2025 5893.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/18/2024	06/16/2025		1,000,012	5,432/5,893		47,600		60,572		60,572	26,741		(13,769)				85/85
07/14/2025 5381.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/17/2024	07/14/2025		13,149,979	4,983/5,382		462,880		447,184		447,184	81,483		(97,179)				85/85
07/14/2025 6081.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/17/2024	07/14/2025		796,610,007	5,631/6,082		35,807,620		40,098,488		40,098,488	11,808,490		(7,517,622)				85/85
07/14/2025 5866.04 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/17/2024	07/14/2025		192,030,008	5,631/5,866		4,948,615		5,464,413		5,464,413	1,554,733		(1,038,936)				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)
07/14/2025 5969.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2024	07/14/2025		40,070,016	5,688/5,969		1,162,030		1,296,512		1,296,512	378,444		(243,962)				85/85
07/14/2025 5983.17 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2024	07/14/2025		2,700,001	5,631/5,983		99,360		110,561		110,561	32,061		(20,860)				85/85
07/14/2025 5846.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/17/2024	07/14/2025		6,869,976	5,669/5,847		133,484		147,516		147,516	42,057		(28,024)				85/85
07/14/2025 5926.86 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/14/2025		9,769,998	5,631/5,927		309,221		343,027		343,027	98,726		(64,919)				85/85
07/14/2025 6194.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/14/2025		356,209,973	5,631/6,194		18,861,320		21,243,119		21,243,119	6,341,635		(3,959,835)				85/85
07/14/2026 6588.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/14/2026		66,239,985	5,631/6,589		5,705,914		6,152,208		6,152,208	1,042,787		(596,492)				85/85
07/14/2025 6109.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/17/2024	07/14/2025		3,520,019	5,631/6,110		166,074		185,891		185,891	54,684		(34,866)				85/85
07/14/2025 6475.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/17/2024	07/14/2025		5,550,018	5,631/6,476		375,735		420,374		420,374	123,523		(78,884)				85/85
07/14/2025 6194.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/17/2024	07/14/2025		33,869,986	5,631/6,194		1,798,498		2,019,888		2,019,888	598,975		(377,585)				85/85
07/14/2025 6306.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/17/2024	07/14/2025		16,099,996	5,631/6,307		964,390		1,083,542		1,083,542	321,621		(202,469)				85/85
07/14/2025 6109.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/17/2024	07/14/2025		1,019,983	5,631/6,110		48,124		53,865		53,865	15,845		(10,103)				85/85
07/14/2025 47.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/17/2024	07/14/2025		13,150,000	44/48		523,370		601,544		601,544	188,053		(109,879)				85/85
07/14/2025 2595.05 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/17/2024	07/14/2025		13,150,009	2,403/2,595		526,000		578,552		578,552	162,983		(110,431)				85/85
07/16/2029 8728.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/16/2029		18,000,026	5,631/8,728		3,501,004		3,569,387		3,569,387	214,178		(145,795)				85/85
01/14/2025 4765.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2024	01/14/2025		15,377,154	5,243/4,766		(1,131,382)		(1,234,092)		(1,234,092)	(543,423)		440,713				85/85
12/16/2024 4719.55 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2024	12/16/2024		31,525,627	4,916/4,720		(1,019,020)		(1,086,870)		(1,086,870)	(545,292)		477,443				85/85
03/14/2025 5150.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2024	03/14/2025		23,467,802	5,365/5,150		(690,785)		(788,422)		(788,422)	(297,995)		200,358				85/85
04/14/2025 5061.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2024	04/14/2025		37,280,435	5,273/5,062		(1,109,787)		(1,234,798)		(1,234,798)	(408,811)		283,800				85/85
01/14/2025 4765.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2024	01/14/2025		32,822,100	4,965/4,766		(1,047,298)		(1,119,597)		(1,119,597)	(480,258)		407,959				85/85
08/14/2025 5105.81 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/16/2024	08/14/2025		15,959,999	4,728/5,106		555,408		765,812		765,812	280,786		(70,382)				85/85
08/14/2029 8455.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/16/2024	08/14/2029		29,700,018	5,455/8,456		5,571,723		6,461,156		6,461,156	1,029,948		(140,515)				85/85
08/14/2025 5891.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2025		827,510,024	5,455/5,892		37,618,605		46,455,444		46,455,444	13,603,935		(4,767,096)				85/85
08/14/2025 5682.69 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/16/2024	08/14/2025		195,799,979	5,455/5,683		5,045,766		5,996,841		5,996,841	1,590,483		(639,408)				85/85
08/14/2025 5782.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2025		9,800,012	5,510/5,783		286,160		349,485		349,485	99,588		(36,263)				85/85
08/14/2025 5796.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2025		2,679,981	5,455/5,796		99,160		120,258		120,258	33,664		(12,566)				85/85
08/14/2025 5664.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/16/2024	08/14/2025		10,030,004	5,492/5,664		194,783		232,259		232,259	62,160		(24,683)				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)
08/14/2025 5741.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2025		6,140,003	5,455/5,742		195,252		234,113		234,113	63,604		(24,743)				85/85
08/14/2025 6000.73 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2025		365,159,974	5,455/6,001		19,693,079		24,845,981		24,845,981	7,648,444		(2,495,542)				85/85
08/14/2025 45.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/16/2024	08/14/2025		15,960,000	42/46		639,996		842,225		842,225	283,330		(81,101)				85/85
08/14/2026 6382.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/16/2024	08/14/2026		83,249,996	5,455/6,383		7,092,900		8,436,752		8,436,752	1,792,029		(448,178)				85/85
08/14/2025 2525.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/16/2024	08/14/2025		15,988,734	2,338/2,525		638,400		799,937		799,937	242,436		(80,899)				85/85
08/14/2025 5918.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/16/2024	08/14/2025		3,780,024	5,455/5,919		180,306		223,844		223,844	66,387		(22,849)				85/85
08/14/2025 6273.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/16/2024	08/14/2025		3,720,017	5,455/6,273		257,052		342,805		342,805	118,327		(32,574)				85/85
08/14/2025 6000.73 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2025		64,270,011	5,455/6,001		3,466,081		4,373,019		4,373,019	1,346,166		(439,228)				85/85
08/14/2025 6109.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/16/2024	08/14/2025		12,590,025	5,455/6,110		767,990		991,244		991,244	320,575		(97,321)				85/85
09/14/2029 8731.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/18/2024	09/14/2029		33,620,027	5,633/8,731		6,333,988		6,738,817		6,738,817	450,022		(45,193)				85/85
09/15/2025 5213.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/15/2025		15,160,013	4,828/5,214		536,664		656,697		656,697	139,306		(19,272)				85/85
09/15/2025 5848.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		2,580,012	5,671/5,849		50,645		55,097		55,097	6,270		(1,819)				85/85
09/15/2025 6083.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2024	09/15/2025		845,130,014	5,633/6,084		38,706,954		42,877,503		42,877,503	5,560,578		(1,390,029)				85/85
09/15/2025 6111.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		2,439,973	5,633/6,112		117,120		130,170		130,170	17,256		(4,206)				85/85
09/15/2025 6478.05 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		1,550,001	5,633/6,478		106,718		122,869		122,869	19,984		(3,832)				85/85
09/15/2025 6196.4 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		380,770,014	5,633/6,196		20,614,888		23,109,471		23,109,471	3,234,897		(740,314)				85/85
09/15/2025 6111.9 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		1,300,005	5,633/6,112		62,400		69,354		69,354	9,195		(2,241)				85/85
09/15/2025 5867.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		169,339,980	5,633/5,868		4,404,553		4,789,608		4,789,608	543,230		(158,175)				85/85
09/15/2025 6196.4 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		77,490,025	5,633/6,196		4,195,309		4,702,979		4,702,979	658,331		(150,660)				85/85
09/14/2026 6590.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/18/2024	09/14/2026		76,339,974	5,633/6,591		6,526,307		7,107,160		7,107,160	697,715		(116,862)				85/85
09/15/2025 46.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		15,160,000	43/46		606,400		768,478		768,478	183,855		(21,777)				85/85
09/15/2025 2608.44 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/18/2024	09/15/2025		15,159,998	2,415/2,608		607,916		659,218		659,218	73,134		(21,831)				85/85
09/15/2025 5971.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		9,570,000	5,689/5,971		281,932		310,500		310,500	38,693		(10,125)				85/85
09/15/2025 5985.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2024	09/15/2025		6,790,014	5,633/5,985		253,267		278,249		278,249	34,077		(9,095)				85/85
09/15/2025 5928.83 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		18,640,007	5,633/5,929		597,226		652,662		652,662	76,884		(21,447)				85/85
09/15/2025 6309.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		15,849,994	5,633/6,309		967,484		1,097,402		1,097,402	164,662		(34,744)				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)
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			24,502,544		24,502,544	11,176,098		(1,994,545)				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			40,439,424		40,439,424	16,859,826		(2,930,214)				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			29,219,096		29,219,096	11,154,820		(1,884,648)				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			26,779,997		26,779,997	11,129,749		(2,046,681)				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			27,864,807		27,864,807	11,569,857		(2,067,004)				85/85
01/14/2028 3990.97 CALL DUE MAT, NEXT PMT 01/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/17/2023	01/14/2028		51,859,981	3,991	10,902,260			29,063,958		29,063,958	11,917,955		(2,026,607)				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)			(889,342)		(889,342)	(562,010)		326,310				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)			(949,346)		(949,346)	(582,774)		276,798				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)			(1,592,201)		(1,592,201)	(927,685)		538,947				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)			(1,364,547)		(1,364,547)	(792,618)		397,120				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)			(1,546,293)		(1,546,293)	(878,691)		379,469				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)			(850,506)		(850,506)	(482,731)		175,548				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)			(1,985,139)		(1,985,139)	(1,111,242)		391,155				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)			(1,192,090)		(1,192,090)	(665,432)		220,371				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)			(1,328,436)		(1,328,436)	(743,223)		227,774				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)			(1,136,525)		(1,136,525)	(628,716)		187,653				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)			(703,569)		(703,569)	(392,244)		107,891				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)			(591,310)		(591,310)	(332,104)		84,092				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				1,035,118		1,035,118	804,226		(187,140)				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				1,298,058		1,298,058	1,008,515		(234,678)				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				416,044		416,044	323,242		(75,217)				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				391,636		391,636	304,278		(70,804)				85/85
10/14/2024 5073.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/14/2024		58,429,991	5,073	763,377			9,362,133		9,362,133	7,954,080		(728,703)				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			197,955		197,955	159,384		(24,701)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 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)
10/16/2028 4373.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/16/2023	10/16/2028		919,993	4,374	209,202			407,476		407,476	188,280		(32,755)				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			1,095,413		1,095,413	861,960		(208,374)				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			1,549,198		1,549,198	1,219,034		(294,695)				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		27,350,000	125	637,770			2,886,277		2,886,277	2,271,157		(549,040)				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			707,059		707,059	556,371		(134,500)				85/85
11/14/2024 5215.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2024		66,015,560	5,215	632,914			7,578,557		7,578,557	6,567,545		(544,860)				85/85
11/14/2028 4495.7 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2028		1,459,979	4,496	315,884			604,534		604,534	283,563		(48,506)				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)			(705,785)		(705,785)	(626,303)		65,416				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			1,738,829		1,738,829	1,537,895		(436,903)				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			449,656		449,656	397,695		(112,982)				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			357,173		357,173	315,900		(89,744)				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			1,871,972		1,871,972	1,655,652		(470,357)				85/85
12/16/2024 5474.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/16/2024		53,339,977	5,475	596,596			4,600,699		4,600,699	4,344,916		(465,626)				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			429,259		429,259	211,017		(37,580)				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		1,777,621		1,777,621	1,589,659		(460,059)				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		2,024,082		2,024,082	1,810,060		(523,845)				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		570,403		570,403	510,090		(147,624)				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		444,221		444,221	397,250		(114,967)				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		4,481,089		4,481,089	4,305,015		(430,962)				85/85
01/16/2029 4765.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2029		2,144,248	4,766		457,946		766,198		766,198	372,741		(64,489)				85/85
10/14/2026 4438.26 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/12/2024	10/14/2026		1,913,139	4,438		(377,821)		(609,357)		(609,357)	(321,439)		89,902				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		1,894,568		1,894,568	1,614,057		(470,268)				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		2,005,214		2,005,214	1,708,321		(497,733)				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		2,731,544		2,731,544	2,327,110		(678,022)				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		401,857		401,857	342,358		(99,749)				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		2,174,474		2,174,474	1,951,061		(374,546)				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)
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		596,926		596,926	225,284		(53,059)				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		1,402,244		1,402,244	1,090,218		(374,811)				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		680,226		680,226	204,539		(57,668)				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		1,540,217		1,540,217	1,197,976		(411,107)				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		1,097,494		1,097,494	853,627		(292,937)				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		1,003,799		1,003,799	780,751		(267,929)				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		392,314		392,314	305,141		(104,715)				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		970,459		970,459	775,966		(166,566)				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		3,844,795		3,844,795	3,115,806		(624,313)				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		1,085,911		1,085,911	880,018		(176,329)				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		555,123		555,123	449,869		(90,140)				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		276,040		276,040	223,702		(44,823)				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		783,564		783,564	229,278		(55,830)				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		3,042,988		3,042,988	2,146,997		(549,541)				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		1,209,277		1,209,277	853,212		(218,386)				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		451,923		451,923	318,857		(81,614)				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		318,439		318,439	224,676		(57,508)				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		773,849		773,849	561,353		(130,331)				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		447,448		447,448	105,884		(27,957)				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)		(511,124)		(511,124)	(140,832)		41,300				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)		(1,191,414)		(1,191,414)	(692,569)		555,856				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)		(579,448)		(579,448)	(206,011)		82,283				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)		(684,019)		(684,019)	(210,395)		63,841				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)		(471,595)		(471,595)	(381,155)		77,805				85/85
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)		(334,234)		(334,234)	(251,460)		57,034				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				16,730,157		16,730,157	6,434,147		(550,923)				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)
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		689,813		689,813	471,649		(88,788)				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		1,108,412		1,108,412	757,860		(142,667)				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		554,508		554,508	379,136		(71,372)				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		511,621		511,621	349,813		(65,852)				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		274,100		274,100	41,567		(14,220)				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		901,921		901,921	463,108		(178,587)				85/85
07/14/2025 134. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/14/2025		7,080,000	134		190,209		306,564		306,564	156,288		(39,933)				85/85
07/14/2025 134. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/14/2025		13,940,000	134		374,507		603,602		603,602	307,720		(78,626)				85/85
07/14/2025 134. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/14/2025		10,350,001	134		278,060		448,155		448,155	228,472		(58,377)				85/85
07/14/2025 134. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/14/2025		3,850,000	134		103,433		166,705		166,705	84,987		(21,715)				85/85
07/14/2025 6532.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/17/2024	07/14/2025		39,850,004	6,532		510,080		405,944		405,944	2,953		(107,089)				85/85
07/16/2029 5631.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2029		1,259,985	5,631		278,961		277,225		277,225	9,881		(11,617)				85/85
03/14/2025 131.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/26/2024	03/14/2025		4,772,196	131		(142,790)		(257,520)		(257,520)	(156,145)		41,415				85/85
08/14/2025 135.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/16/2024	08/14/2025		12,949,999	135		351,034		486,130		486,130	179,579		(44,484)				85/85
08/14/2025 135.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/16/2024	08/14/2025		15,310,000	135		415,006		574,722		574,722	212,306		(52,590)				85/85
08/14/2025 135.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/16/2024	08/14/2025		8,850,000	135		239,896		332,220		332,220	122,724		(30,400)				85/85
08/14/2025 135.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/16/2024	08/14/2025		2,160,000	135		58,551		81,084		81,084	29,953		(7,420)				85/85
08/14/2025 6328.04 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/16/2024	08/14/2025		39,359,995	6,328		475,075		934,969		934,969	520,096		(60,202)				85/85
08/14/2029 5455.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/16/2024	08/14/2029		3,059,991	5,455		633,418		761,848		761,848	144,404		(15,974)				85/85
09/14/2029 5633.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/18/2024	09/14/2029		2,969,990	5,633		622,512		669,352		669,352	51,282		(4,442)				85/85
09/15/2025 6196.4 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2024	09/15/2025		1,180,020	6,196		32,946		42,975		42,975	11,213		(1,183)				85/85
09/15/2025 6534.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/18/2024	09/15/2025		42,969,999	6,534		480,834		653,557		653,557	189,990		(17,268)				85/85
09/15/2025 138.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2024	09/15/2025		19,110,000	138		519,211		503,082		503,082	2,517		(18,646)				85/85
09/15/2025 138.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2024	09/15/2025		13,540,000	138		367,876		356,449		356,449	1,783		(13,211)				85/85
09/15/2025 138.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2024	09/15/2025		9,880,000	138		268,436		260,097		260,097	1,301		(9,640)				85/85
09/15/2025 138.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2024	09/15/2025		5,590,000	138		151,878		147,160		147,160	736		(5,454)				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)
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			7,508,006		7,508,006	1,688,241		(227,808)				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			8,254,256		8,254,256	2,130,495		(268,255)				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			7,007,431		7,007,431	2,036,824		(236,039)				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			11,041,214		11,041,214	3,555,277		(377,100)				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			7,655,957		7,655,957	2,662,893		(261,136)				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			17,506,623		17,506,623	4,534,505		(344,967)				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			18,185,901		18,185,901	5,599,153		(441,023)				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			16,613,778		16,613,778	5,264,590		(413,191)				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			12,522,750		12,522,750	4,297,879		(349,676)				85/85
07/14/2025 3197.52 CALL DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2025		11,789,992	3,198	560,445			9,366,089		9,366,089	3,351,920		(274,218)				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 B4TYDEB6GKMZO031MB27	09/14/2020	09/15/2025		23,500,005	3,384	1,268,523			16,795,691		16,795,691	6,485,724		(557,906)				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 B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489	1,346,671			15,914,130		15,914,130	6,336,028		(565,932)				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			8,769,620		8,769,620	3,634,545		(337,181)				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			12,112,918		12,112,918	5,023,878		(474,087)				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			13,632,677		13,632,677	5,913,122		(601,092)				85/85
02/17/2026 3932.59 CALL DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933	1,581,651			10,858,348		10,858,348	4,921,453		(557,034)				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 B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796	108,068			769,297		769,297	337,989		(39,799)				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 B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647	103,743			729,054		729,054	310,552		(39,812)				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 B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627	102,064			735,268		735,268	314,193		(40,945)				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)
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			469,979		469,979	195,355		(27,585)				85/85
03/16/2026 3968.94 CALL DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969	1,682,431			10,801,800		10,801,800	4,921,793		(572,653)				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			8,387,256		8,387,256	3,985,041		(466,509)				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)			(253,262)		(253,262)	(94,077)		26,956				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)			(429,994)		(429,994)	(178,352)		39,764				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)			(368,811)		(368,811)	(150,815)		31,745				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)			(229,955)		(229,955)	(104,781)		15,556				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			11,099,613		11,099,613	5,318,548		(636,284)				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 G5GSEF7VJP5I7OUK5573	06/14/2021	06/15/2026		19,469,992	4,255	1,542,084			7,939,617		7,939,617	3,875,329		(471,575)				85/85
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			7,220,521		7,220,521	3,650,107		(476,913)				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 B4TYDEB6GKMZ0031MB27	08/16/2021	08/14/2026		25,709,996	4,480	2,205,890			9,032,883		9,032,883	4,690,795		(632,232)				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			11,421,131		11,421,131	5,812,513		(796,308)				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 B4TYDEB6GKMZ0031MB27	10/14/2021	10/14/2026		28,830,005	4,438	2,814,795			10,670,510		10,670,510	5,384,157		(758,362)				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 B4TYDEB6GKMZ0031MB27	11/15/2021	11/16/2026		22,060,015	4,683	2,273,194			6,881,070		6,881,070	3,748,583		(593,195)				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 B4TYDEB6GKMZ0031MB27	12/14/2021	12/14/2026		26,679,985	4,634	2,984,785			8,747,556		8,747,556	4,658,810		(758,656)				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			12,387,505		12,387,505	6,603,486		(1,107,136)				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 B4TYDEB6GKMZ0031MB27	02/14/2022	02/16/2027		24,029,993	4,402	3,113,525			9,510,205		9,510,205	4,637,381		(747,028)				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			14,197,672		14,197,672	6,433,804		(1,008,503)				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			9,374,270		9,374,270	4,538,538		(821,757)				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 B4TYDEB6GKMZ0031MB27	05/16/2022	05/14/2027		22,980,005	4,008	3,689,785			12,108,278		12,108,278	5,195,843		(822,621)				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)
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			24,744,890		24,744,890	9,890,338		(1,559,962)				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 B4TYDEB6GKMZ0031MB27	07/14/2022	07/14/2027		38,190,012	3,790	6,631,633			23,339,066		23,339,066	9,358,774		(1,408,579)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										376,406,112	730,119,072		2,212,870,074	XXX	2,212,870,074	1,159,234,307		(479,429,628)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										376,406,112	730,119,072		2,212,870,074	XXX	2,212,870,074	1,159,234,307		(479,429,628)			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	10/09/2023	10/02/2024		52,522,967	4,276/4,517				2,942,311		2,942,311	1,944,267		(1,365,665)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/09/2024		50,897,427	4,337/4,571				2,720,413		2,720,413	1,880,824		(1,298,444)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/23/2023	10/16/2024		56,960,717	4,322/4,544				2,971,711		2,971,711	1,918,894		(1,296,685)				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				2,322,281		2,322,281	1,430,513		(1,008,351)				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				2,720,240		2,720,240	1,903,337		(1,422,434)				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				2,389,289		2,389,289	1,702,806		(1,165,983)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/22/2023	11/13/2024		48,243,655	4,469/4,693				2,345,170		2,345,170	1,772,628		(1,177,215)				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				2,919,359		2,919,359	2,232,872		(1,429,435)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/06/2023	11/27/2024		69,007,301	4,560/4,806				3,617,447		3,617,447	2,774,462		(1,737,639)				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				3,032,672		3,032,672	2,381,784		(1,493,070)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/20/2023	12/11/2024		51,990,952	4,668/4,913				2,591,695		2,591,695	2,172,138		(1,332,617)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/28/2023	12/18/2024		68,975,588	4,734/5,006				3,706,749		3,706,749	3,152,960		(1,834,831)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/04/2024	12/26/2024		44,265,455	4,770/5,023		1,378,795		2,236,370		2,236,370	1,904,224		(1,046,649)				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		513,270		513,270	424,512		(266,274)				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		76,543		76,543	63,059		(40,009)				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		883,803		883,803	726,678		(456,168)				85/85
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		1,242,130		1,242,130	1,014,382		(646,902)				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		1,054,387		1,054,387	859,023		(552,840)				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		1,978,795		1,978,795	1,648,783		(940,356)				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		1,054,016		1,054,016	856,630		(556,458)				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		442,993		442,993	356,993		(234,061)				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		100,670		100,670	80,970		(53,068)				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	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025		61,106,420	4,716/4,764		411,108		582,445		582,445	470,325		(298,987)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2025		127,695,989	4,709/4,757		865,645		1,212,288		1,212,288	973,819		(627,175)				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		1,156,717		1,156,717	927,285		(588,344)				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		803,264		803,264	642,208		(411,410)				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		2,350,741		2,350,741	1,930,221		(1,091,652)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/18/2024	01/10/2025		28,377,593	4,736/4,784		190,940		271,055		271,055	217,187		(137,071)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/18/2024	01/10/2025		47,532,700	4,736/4,784		321,100		454,409		454,409	363,819		(230,510)				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		446,530		446,530	358,104		(217,666)				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		124,789		124,789	99,183		(62,430)				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		192,872		192,872	153,565		(94,929)				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		776,482		776,482	618,546		(377,864)				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		1,121,807		1,121,807	881,027		(564,049)				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		982,666		982,666	763,982		(510,263)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/24/2024	01/17/2025		77,691,107	4,791/4,840		531,738		725,153		725,153	565,187		(371,772)				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		2,392,255		2,392,255	1,901,894		(1,161,139)				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		426,174		426,174	331,951		(218,109)				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		37,821		37,821	29,232		(19,173)				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		883,092		883,092	682,313		(444,203)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/26/2024	01/23/2025		125,049,704	4,816/4,865		870,845		1,166,183		1,166,183	892,695		(597,357)				85/85
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		887,870		887,870	680,290		(444,041)				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		820,826		820,826	630,462		(405,558)				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		2,767,389		2,767,389	2,183,256		(1,261,314)				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		819,226		819,226	627,243		(407,338)				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		92,158		92,158	69,514		(46,239)				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		410,803		410,803	310,829		(202,446)				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		716,921		716,921	541,826		(360,578)				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	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	01/30/2025		137,827,576	4,876/4,925		916,358		1,295,737		1,295,737	990,284		(610,905)				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		1,041,462		1,041,462	781,396		(509,472)				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		951,987		951,987	708,255		(475,478)				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		3,020,820		3,020,820	2,330,029		(1,364,312)				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		994,606		994,606	747,535		(479,965)				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		908,595		908,595	678,743		(433,961)				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		110,591		110,591	82,890		(51,884)				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		485,372		485,372	362,574		(228,191)				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		1,109,895		1,109,895	816,937		(537,854)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/07/2025		128,447,885	4,945/4,995		870,628		1,176,179		1,176,179	865,068		(559,517)				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		988,657		988,657	723,150		(475,442)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/05/2025		61,755,453	4,975/5,246		2,088,305		2,979,564		2,979,564	2,236,666		(1,345,407)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/07/2025		100,589,143	4,976/5,027		687,020		914,125		914,125	667,257		(440,152)				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		865,011		865,011	638,771		(392,492)				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		144,997		144,997	106,864		(65,658)				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		520,252		520,252	382,417		(235,553)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/13/2025		185,960,662	4,904/4,953		1,269,464		1,698,001		1,698,001	1,225,886		(797,349)				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		1,293,627		1,293,627	925,087		(607,008)				85/85
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		1,265,018		1,265,018	906,449		(587,947)				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		3,403,264		3,403,264	2,558,525		(1,399,493)				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		1,045,497		1,045,497	758,261		(468,871)				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		1,119,465		1,119,465	807,357		(507,176)				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		61,550		61,550	44,072		(27,590)				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		103,324		103,324	73,835		(46,220)				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		735,405		735,405	521,517		(332,883)				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		1,252,585		1,252,585	863,391		(593,318)				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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/27/2024	02/21/2025		175,052,976	5,036/5,087		1,185,280		1,568,396		1,568,396	1,097,577		(714,461)				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		3,161,188		3,161,188	2,268,383		(1,367,701)				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		1,150,963		1,150,963	807,638		(518,589)				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		531,473		531,473	373,431		(232,733)				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		188,765		188,765	132,378		(82,469)				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		463,859		463,859	323,460		(203,957)				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		1,341,074		1,341,074	927,830		(593,518)				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		853,098		853,098	586,764		(374,643)				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		2,684,491		2,684,491	1,892,860		(1,117,911)				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		935,861		935,861	639,033		(413,580)				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		620,489		620,489	431,922		(261,479)				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		779,484		779,484	539,533		(326,208)				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		671,862		671,862	463,590		(281,302)				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		196,242		196,242	135,475		(84,264)				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		567,591		567,591	383,680		(245,611)				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		1,412,546		1,412,546	939,616		(618,446)				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		1,067,104		1,067,104	721,259		(447,175)				85/85
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		2,846,154		2,846,154	2,004,356		(1,104,176)				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		1,190,106		1,190,106	803,310		(497,661)				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		493,189		493,189	326,574		(213,310)				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		519,949		519,949	341,730		(223,887)				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		686,146		686,146	449,867		(294,982)				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		613,708		613,708	405,877		(256,582)				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		1,558,213		1,558,213	1,030,180		(638,175)				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		1,961,331		1,961,331	1,303,118		(786,644)				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		2,763,942		2,763,942	1,882,918		(1,067,079)				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	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/20/2024	03/14/2025		140,819,306	5,066/5,117		955,920		1,237,007		1,237,007	800,319		(519,232)				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		468,769		468,769	304,380		(194,460)				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		495,447		495,447	319,863		(203,972)				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		590,255		590,255	376,272		(247,099)				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		871,590		871,590	561,446		(354,188)				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		1,358,100		1,358,100	857,148		(559,888)				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		1,336,331		1,336,331	845,341		(542,673)				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		2,622,936		2,622,936	1,738,767		(989,427)				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		1,011,435		1,011,435	637,887		(410,685)				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		547,665		547,665	350,898		(215,177)				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		724,506		724,506	461,400		(282,764)				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		811,515		811,515	500,340		(332,512)				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		817,534		817,534	509,905		(325,108)				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		1,303,032		1,303,032	805,719		(514,171)				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		2,348,767		2,348,767	1,529,971		(846,868)				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		1,333,509		1,333,509	807,070		(535,311)				85/85
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		664,235		664,235	417,699		(249,306)				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		473,863		473,863	297,985		(177,854)				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		583,888		583,888	364,931		(217,747)				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		1,238,296		1,238,296	766,187		(466,921)				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		1,144,411		1,144,411	690,772		(443,723)				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		1,364,139		1,364,139	813,356		(526,836)				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		1,410,669		1,410,669	836,202		(543,414)				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		3,476,531		3,476,531	2,219,740		(1,201,547)				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		1,282,381		1,282,381	772,366		(479,690)				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		621,058		621,058	373,547		(231,456)				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	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2024	04/07/2025		13,171,597	5,152/5,204		87,679		113,582		113,582	67,921		(42,018)				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		910,115		910,115	542,787		(336,232)				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		474,433		474,433	288,903		(167,954)				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		1,250,904		1,250,904	749,129		(441,352)				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		2,604,978		2,604,978	1,669,458		(826,623)				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		1,239,457		1,239,457	753,240		(422,907)				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		943,534		943,534	560,874		(332,834)				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		618,143		618,143	376,468		(208,948)				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		550,226		550,226	333,017		(184,906)				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		798,525		798,525	475,188		(273,846)				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		768,291		768,291	457,877		(259,991)				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		1,302,675		1,302,675	770,801		(435,170)				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		1,329,121		1,329,121	793,626		(435,428)				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		2,922,615		2,922,615	1,863,578		(864,520)				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		1,289,860		1,289,860	745,116		(440,197)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/25/2024	04/17/2025		75,404,818	4,918/4,967		516,976		657,977		657,977	371,251		(230,250)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/25/2024	04/21/2025		37,056,169	4,918/4,967		253,984		322,809		322,809	180,691		(111,866)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/25/2024	04/22/2025		115,664,311	4,960/5,011		774,054		1,009,675		1,009,675	575,606		(339,985)				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		818,446		818,446	473,658		(267,042)				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		1,379,466		1,379,466	798,232		(439,470)				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		1,042,473		1,042,473	578,879		(346,570)				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		3,127,362		3,127,362	1,829,461		(978,221)				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		891,417		891,417	498,698		(291,679)				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		319,409		319,409	180,058		(101,347)				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		331,036		331,036	187,528		(105,889)				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		894,324		894,324	505,846		(281,184)				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	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/03/2024	04/30/2025		89,685,540	4,985/5,036		587,622		787,644		787,644	445,135		(245,113)				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		1,147,540		1,147,540	637,545		(356,034)				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		832,183		832,183	452,591		(261,972)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/08/2024	04/29/2025		54,974,135	5,077/5,376		1,956,210		2,674,969		2,674,969	1,521,025		(802,266)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/02/2025		91,437,783	5,077/5,128		616,976		782,751		782,751	416,690		(250,915)				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		293,062		293,062	154,194		(94,535)				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		205,947		205,947	107,375		(66,171)				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		846,703		846,703	450,759		(264,571)				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		669,755		669,755	356,947		(206,625)				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		1,437,156		1,437,156	750,306		(442,218)				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		840,919		840,919	434,194		(258,825)				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		2,647,780		2,647,780	1,453,641		(764,910)				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		1,097,047		1,097,047	567,685		(334,460)				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		497,606		497,606	255,636		(151,781)				85/85
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		414,536		414,536	211,361		(125,731)				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		804,332		804,332	410,724		(242,491)				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		677,268		677,268	331,720		(210,400)				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		823,030		823,030	402,532		(249,321)				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		667,967		667,967	325,016		(200,936)				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		2,568,289		2,568,289	1,313,566		(739,390)				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		960,929		960,929	443,428		(300,926)				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		373,282		373,282	180,710		(111,132)				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		316,509		316,509	152,278		(93,540)				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		828,497		828,497	391,560		(247,787)				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		675,373		675,373	317,648		(200,449)				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		1,083,904		1,083,904	497,138		(317,307)				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	05/29/2024	05/23/2025		170,078,796	5,215/5,268		1,173,272		1,398,344		1,398,344	633,592		(408,521)				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		2,642,787		2,642,787	1,313,271		(713,680)				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		959,472		959,472	435,356		(277,737)				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		962,564		962,564	445,283		(271,904)				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		81,728		81,728	37,492		(22,861)				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		1,045,974		1,045,974	479,165		(291,705)				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		680,312		680,312	308,577		(185,867)				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		966,488		966,488	438,560		(260,678)				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		2,202,499		2,202,499	1,108,150		(542,577)				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		1,239,340		1,239,340	514,258		(355,019)				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		333,857		333,857	147,714		(90,368)				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		374,603		374,603	164,902		(100,553)				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		901,895		901,895	400,790		(239,303)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/04/2025		69,473,020	5,238/5,291		479,232		563,859		563,859	238,193		(153,566)				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		900,703		900,703	383,570		(236,583)				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		827,110		827,110	346,172		(217,198)				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		2,440,555		2,440,555	1,109,899		(602,869)				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		932,159		932,159	390,344		(242,506)				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		561,255		561,255	232,205		(145,950)				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		334,697		334,697	137,633		(86,363)				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		719,650		719,650	296,879		(184,543)				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		706,449		706,449	272,883		(186,793)				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		741,626		741,626	288,125		(189,256)				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		1,037,896		1,037,896	404,539		(260,794)				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		2,628,597		2,628,597	1,054,268		(643,476)				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		857,675		857,675	316,197		(218,715)				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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/21/2024	06/13/2025		37,163,892	5,377/5,432		260,284		290,143		290,143	104,225		(74,367)				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		330,089		330,089	117,275		(84,136)				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		801,338		801,338	288,759		(201,865)				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		695,890		695,890	255,176		(167,811)				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		198,176		198,176	73,943		(46,826)				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		1,196,752		1,196,752	430,007		(286,798)				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		2,389,106		2,389,106	942,211		(541,887)				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		1,050,551		1,050,551	372,165		(251,158)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/20/2025		51,874,488	5,410/5,465		353,681		404,664		404,664	145,825		(94,842)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/23/2025		56,027,722	5,410/5,465		381,895		436,580		436,580	156,242		(101,557)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2025		128,144,448	5,393/5,448		878,622		999,325		999,325	353,708		(233,005)				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		748,111		748,111	261,225		(173,236)				85/85
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		940,601		940,601	316,047		(214,399)				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		828,667		828,667	275,865		(187,007)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/03/2024	06/24/2025		69,946,063	5,467/5,766		2,340,971		2,792,383		2,792,383	1,043,230		(591,819)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/03/2024	06/27/2025		149,256,191	5,406/5,460		1,015,932		1,158,493		1,158,493	397,251		(254,691)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2024	06/27/2025		52,999,014	5,406/5,460		367,498		410,576		410,576	133,665		(90,588)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2024	06/30/2025		44,296,457	5,406/5,460		307,154		342,794		342,794	110,722		(75,082)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2024	07/01/2025		166,329,550	5,420/5,475		1,145,923		1,285,298		1,285,298	418,713		(279,339)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/08/2024	07/02/2025		92,729,036	5,454/5,509		639,424		708,800		708,800	220,771		(151,396)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/09/2024	07/03/2025		92,398,829	5,482/5,537		637,428		698,971		698,971	210,690		(149,148)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/10/2024	07/01/2025		53,924,207	5,505/5,837		2,014,537		2,287,718		2,287,718	742,863		(469,681)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/10/2024	07/03/2025		116,931,323	5,512/5,567		807,835		880,309		880,309	259,765		(187,291)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/11/2024	07/03/2025		55,995,367	5,512/5,567		386,365		419,623		419,623	122,004		(88,745)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/11/2024	07/07/2025		36,074,100	5,512/5,567		250,555		270,019		270,019	76,377		(56,913)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/11/2024	07/08/2025		114,657,713	5,517/5,573		785,305		857,279		857,279	249,860		(177,887)				85/85

STATEMENT AS OF SEPTEMBER 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/12/2024	07/09/2025		59,358,416	5,521/5,577		406,818		437,885		437,885	122,095		(91,028)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/15/2024	07/10/2025		128,281,254	5,578/5,634		861,290		949,481		949,481	274,803		(186,613)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/16/2024	07/11/2025		99,175,812	5,529/5,585		687,427		733,480		733,480	193,086		(147,033)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/08/2025		61,189,005	5,590/5,897		2,075,095		2,278,089		2,278,089	645,992		(442,998)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/17/2024	07/11/2025		106,437,496	5,559/5,615		729,232		781,966		781,966	207,111		(154,378)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/18/2024	07/11/2025		61,375,256	5,559/5,615		423,345		449,994		449,994	115,339		(88,690)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/18/2024	07/14/2025		41,998,655	5,559/5,615		289,692		307,692		307,692	78,186		(60,185)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/18/2024	07/15/2025		101,932,115	5,575/5,631		693,863		744,257		744,257	194,150		(143,756)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/19/2024	07/16/2025		79,668,569	5,611/5,667		530,924		583,521		583,521	161,128		(108,531)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/22/2024	07/17/2025		81,653,405	5,532/5,588		549,288		610,202		610,202	169,245		(108,332)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/24/2024	07/15/2025		66,589,755	5,587/5,916		2,306,042		2,679,697		2,679,697	820,613		(446,958)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/24/2024	07/18/2025		121,672,436	5,489/5,545		828,152		914,610		914,610	245,629		(159,171)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/24/2024	07/18/2025		105,271,100	5,450/5,505		725,073		794,336		794,336	208,623		(139,359)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/25/2024	07/18/2025		79,148,026	5,450/5,505		541,934		596,927		596,927	157,930		(102,937)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/25/2024	07/21/2025		82,308,605	5,450/5,505		563,575		620,208		620,208	162,791		(106,158)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/25/2024	07/22/2025		136,622,713	5,509/5,564		938,170		1,022,645		1,022,645	260,705		(176,231)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/26/2024	07/23/2025		80,285,824	5,500/5,556		522,355		613,140		613,140	187,464		(96,679)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/29/2024	07/24/2025		114,734,707	5,373/5,427		780,760		883,828		883,828	241,870		(138,802)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/30/2024	07/25/2025		139,272,529	5,345/5,399		958,407		1,070,630		1,070,630	279,944		(167,721)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/31/2024	07/22/2025		57,006,330	5,493/5,832		2,035,853		2,512,507		2,512,507	831,212		(354,559)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/31/2024	07/25/2025		157,603,808	5,405/5,459		1,058,283		1,210,926		1,210,926	335,411		(182,768)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/25/2025		72,569,992	5,405/5,459		482,315		563,671		563,671	163,538		(82,182)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/28/2025		67,989,755	5,405/5,459		451,622		527,618		527,618	152,309		(76,313)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/29/2025		111,807,538	5,409/5,464		741,441		867,180		867,180	250,678		(124,939)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/02/2024	07/30/2025		73,765,425	5,382/5,436		509,570		560,609		560,609	135,499		(84,459)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/05/2024	07/31/2025		104,252,778	5,467/5,522		677,892		798,516		798,516	227,957		(107,333)				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	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2024	08/01/2025		129,693,090	5,392/5,447		821,009		1,020,567		1,020,567	327,271		(127,712)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/07/2024	07/29/2025		65,519,857	5,446/5,789		2,116,128		3,119,983		3,119,983	1,330,784		(326,930)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/07/2024	08/01/2025		144,537,971	5,293/5,347		971,342		1,171,747		1,171,747	349,218		(148,813)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/01/2025		69,844,884	5,293/5,347		460,909		556,587		556,587	165,201		(69,523)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/04/2025		71,617,597	5,293/5,347		470,983		570,171		570,171	169,640		(70,452)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/05/2025		95,350,782	5,134/5,186		651,207		762,782		762,782	208,717		(97,141)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/09/2024	08/06/2025		51,616,476	5,188/5,240		344,995		414,228		414,228	119,743		(50,510)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/12/2024	08/07/2025		125,876,846	5,148/5,200		857,968		1,005,305		1,005,305	266,500		(119,162)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025		134,789,001	5,266/5,319		910,982		1,061,595		1,061,595	274,608		(123,995)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2024	08/05/2025		62,304,916	5,281/5,617		2,428,619		2,981,345		2,981,345	880,180		(327,454)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2024	08/08/2025		138,041,441	5,291/5,344		898,805		1,086,260		1,086,260	307,629		(120,175)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/15/2024	08/08/2025		71,904,564	5,291/5,344		493,467		557,325		557,325	128,643		(64,785)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/15/2024	08/11/2025		69,088,288	5,291/5,344		474,776		535,002		535,002	122,039		(61,813)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/15/2024	08/12/2025		134,703,712	5,291/5,344		924,446		1,042,678		1,042,678	238,256		(120,025)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/16/2024	08/13/2025		58,075,317	5,380/5,434		390,559		445,983		445,983	105,053		(49,629)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/14/2025		96,680,407	5,401/5,455		672,500		728,602		728,602	136,428		(80,326)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/20/2024	08/15/2025		146,078,088	5,488/5,543		1,000,929		1,088,829		1,088,829	204,675		(116,775)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/21/2024	08/12/2025		69,608,823	5,449/5,814		2,950,478		3,257,011		3,257,011	646,336		(339,802)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/21/2024	08/15/2025		162,433,617	5,499/5,554		1,138,969		1,203,732		1,203,732	194,841		(130,077)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/22/2024	08/15/2025		114,176,476	5,499/5,554		787,769		845,737		845,737	145,987		(88,019)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/22/2024	08/18/2025		126,759,075	5,499/5,554		874,130		938,287		938,287	161,013		(96,857)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/22/2024	08/19/2025		94,134,830	5,552/5,608		638,708		691,690		691,690	123,557		(70,575)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/23/2024	08/20/2025		50,804,890	5,541/5,597		349,692		372,076		372,076	60,058		(37,674)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/26/2024	08/21/2025		116,728,453	5,565/5,621		794,148		853,829		853,829	139,095		(79,415)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/27/2024	08/22/2025		125,548,523	5,515/5,571		873,054		923,013		923,013	134,839		(84,880)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/28/2024	08/19/2025		71,867,006	5,598/5,971		2,884,998		3,166,693		3,166,693	557,228		(275,534)				85/85

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/28/2024	08/22/2025		160,060,260	5,578/5,635		1,088,437		1,161,599		1,161,599	176,245		(103,083)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/29/2024	08/22/2025		114,820,908	5,578/5,635		786,255		833,226		833,226	119,447		(72,476)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/29/2024	08/25/2025		120,257,749	5,578/5,635		823,484		872,222		872,222	124,015		(75,277)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/29/2024	08/26/2025		182,224,231	5,561/5,617		1,253,637		1,325,229		1,325,229	185,874		(114,282)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/30/2024	08/27/2025		59,868,970	5,570/5,626		405,416		437,104		437,104	67,526		(35,838)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/03/2024	08/28/2025		117,731,666	5,536/5,592		819,005		856,917		856,917	101,790		(63,878)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/04/2024	08/29/2025		128,894,220	5,536/5,592		882,660		946,266		946,266	129,989		(66,384)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/05/2024	08/26/2025		81,315,589	5,619/6,003		3,175,956		3,671,741		3,671,741	728,391		(232,605)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/05/2024	08/29/2025		150,319,056	5,592/5,648		998,428		1,099,752		1,099,752	173,836		(72,512)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/06/2024	08/29/2025		196,787,721	5,592/5,648		1,274,596		1,450,300		1,450,300	264,962		(89,257)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/02/2025		47,261,499	5,592/5,648		308,340		348,106		348,106	61,119		(21,353)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/03/2025		65,851,573	5,474/5,529		441,558		492,547		492,547	81,484		(30,494)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/09/2024	09/04/2025		43,312,749	5,465/5,520		290,449		325,423		325,423	52,723		(17,750)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/10/2024	09/05/2025		122,388,016	5,448/5,503		796,415		934,520		934,520	184,562		(46,458)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/11/2024	09/02/2025		61,217,639	5,528/5,880		2,250,510		2,715,017		2,715,017	590,940		(126,433)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/11/2024	09/05/2025		149,051,880	5,354/5,408		1,018,331		1,129,653		1,129,653	168,054		(56,732)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/12/2024	09/05/2025		86,058,511	5,354/5,408		578,496		652,897		652,897	105,103		(30,702)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/12/2024	09/08/2025		101,551,233	5,354/5,408		701,776		769,847		769,847	105,007		(36,936)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/12/2024	09/09/2025		80,124,197	5,416/5,471		528,360		605,319		605,319	104,691		(27,732)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2024	09/10/2025		39,272,073	5,441/5,496		264,308		294,907		294,907	43,741		(13,142)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/16/2024	09/11/2025		130,687,496	5,499/5,554		887,941		961,772		961,772	110,828		(36,998)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/17/2024	09/12/2025		176,469,422	5,540/5,596		1,209,505		1,280,081		1,280,081	117,612		(47,036)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/18/2024	09/09/2025		84,871,596	5,515/5,872		3,391,153		3,702,559		3,702,559	435,241		(123,834)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/18/2024	09/12/2025		147,870,534	5,570/5,626		1,015,719		1,059,514		1,059,514	80,576		(36,781)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/12/2025		100,219,954	5,570/5,626		684,506		723,928		723,928	62,366		(22,944)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/15/2025		113,395,519	5,570/5,626		773,892		818,720		818,720	70,553		(25,725)				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	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/16/2025		110,983,568	5,577/5,633		755,856		800,246		800,246	69,446		(25,056)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/20/2024	09/17/2025		53,699,727	5,578/5,635		365,628		387,066		387,066	32,549		(11,110)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/23/2024	09/18/2025		148,705,984	5,562/5,618		1,046,170		1,056,827		1,056,827	33,905		(23,248)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/24/2024	09/19/2025		176,537,350	5,657/5,714		1,207,471		1,236,688		1,236,688	52,696		(23,479)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2024	09/19/2025		137,401,830	5,646/5,703		942,322		964,403		964,403	37,830		(15,749)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2024	09/16/2025		69,494,584	5,662/6,027		2,732,170		2,847,267		2,847,267	161,144		(46,048)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/26/2024	09/19/2025		124,574,638	5,646/5,703		857,801		871,426		871,426	25,605		(11,980)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/26/2024	09/22/2025		135,230,857	5,646/5,703		942,508		945,210		945,210	15,757		(13,054)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/26/2024	09/23/2025		77,727,378	5,661/5,719		532,912		541,113		541,113	15,562		(7,361)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/27/2024	09/24/2025		35,702,366	5,676/5,733		245,006		247,872		247,872	5,574		(2,707)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/30/2024	09/25/2025		105,942,268	5,665/5,722		729,974		735,384		735,384	7,438		(2,028)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/01/2024	09/26/2025		153,844,617	5,688/5,745		1,053,168		7,602		7,602	(1,045,567)						85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/02/2024	09/23/2025		70,759,276	5,726/6,089		2,703,599		61,941		61,941	(2,641,657)						85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/02/2024	09/26/2025		222,448,507	5,681/5,738		1,533,034		6,441		6,441	(1,526,594)						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				234,453		234,453	171,896		(29,440)				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				234,024		234,024	168,589		(30,797)				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				214,272		214,272	157,024		(30,199)				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				219,407		219,407	168,103		(33,557)				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				202,583		202,583	156,520		(27,840)				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				134,774		134,774	104,249		(21,820)				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				175,565		175,565	141,269		(28,843)				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				181,486		181,486	146,809		(31,139)				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				1,031,654		1,031,654	832,979		(179,452)				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				170,732		170,732	140,550		(30,956)				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				443,001		443,001	351,789		(70,537)				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				171,126		171,126	133,042		(28,040)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/04/2023	12/26/2024		1,016,978	127				90,039		90,039	70,049		(14,785)				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				108,687		108,687	84,320		(18,771)				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				109,530		109,530	61,244		5,884				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/23/2023	01/16/2025		976,057	127				82,779		82,779	64,538		(13,866)				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				299,959		299,959	229,292		(48,465)				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				171,472		171,472	130,549		(27,370)				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				145,596		145,596	110,106		(23,659)				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				200,932		200,932	146,483		(28,801)				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				272,661		272,661	192,848		(37,022)				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				196,515		196,515	136,928		(27,307)				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				173,286		173,286	119,308		(23,753)				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				157,737		157,737	111,069		(23,838)				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				170,138		170,138	121,142		(25,535)				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				165,893		165,893	122,164		(28,198)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/10/2023	04/03/2025		945,388	127				83,114		83,114	62,402		(14,142)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/17/2023	04/10/2025		706,001	127				60,759		60,759	45,682		(10,345)				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				112,264		112,264	83,871		(19,122)				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				122,949		122,949	91,298		(20,810)				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				220,593		220,593	162,305		(36,241)				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				96,599		96,599	70,800		(15,760)				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				246,291		246,291	175,849		(36,532)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/30/2023	05/22/2025		800,064	126				79,344		79,344	54,080		(10,267)				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				373,910		373,910	253,843		(53,029)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/12/2023	06/05/2025		689,721	125				70,668		70,668	48,527		(10,209)				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				166,766		166,766	115,464		(24,879)				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				218,518		218,518	150,643		(30,895)				85/85

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

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/06/2023	06/26/2025		2,636,247	126				257,888		257,888	179,697		(39,399)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/12/2023	07/03/2025		2,182,387	126				208,003		208,003	143,595		(29,786)				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				194,754		194,754	135,945		(30,428)				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				194,379		194,379	140,280		(33,810)				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				147,371		147,371	105,525		(23,681)				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				207,355		207,355	145,832		(32,460)				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				208,300		208,300	144,997		(32,783)				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				130,705		130,705	87,944		(17,783)				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				329,062		329,062	221,555		(48,069)				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				214,755		214,755	144,590		(30,516)				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				211,162		211,162	142,989		(31,507)				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				225,664		225,664	153,251		(31,955)				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				258,607		258,607	171,588		(32,563)				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				325,764		325,764	202,882		(33,748)				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				7,225,397		7,225,397	5,470,620		(1,320,913)				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				213,925		213,925	133,949		(26,298)				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				2,222,821		2,222,821	1,706,130		(369,301)				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				8,131,346		8,131,346	6,350,338		(1,522,730)				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				260,635		260,635	166,474		(32,961)				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				2,182,647		2,182,647	1,720,298		(367,425)				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				8,678,047		8,678,047	6,368,026		(1,269,440)				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				192,694		192,694	116,347		(18,927)				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				2,361,745		2,361,745	1,702,590		(277,484)				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				11,244,863		11,244,863	7,800,342		(1,616,194)				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				261,048		261,048	154,697		(26,601)				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				1,987,562		1,987,562	1,398,460		(263,780)				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	11/06/2023	10/30/2025		1,774,945	124				209,120		209,120	130,023		(26,991)				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				1,393,628		1,393,628	1,063,233		(252,573)				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				10,640,395		10,640,395	7,922,154		(2,130,178)				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				295,109		295,109	185,450		(35,792)				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				2,126,583		2,126,583	1,633,120		(339,444)				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				8,335,315		8,335,315	6,418,052		(1,496,138)				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				7,977,075		7,977,075	6,531,680		(1,625,372)				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				347,095		347,095	224,298		(45,634)				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				1,622,680		1,622,680	1,292,592		(289,442)				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				8,459,569		8,459,569	7,011,247		(1,649,129)				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				261,275		261,275	171,434		(36,406)				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				1,513,754		1,513,754	1,234,555		(287,337)				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				7,736,678		7,736,678	6,460,159		(1,519,769)				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				229,268		229,268	155,239		(35,739)				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				1,268,341		1,268,341	1,083,890		(275,918)				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				7,770,471		7,770,471	6,604,711		(1,640,728)				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				226,661		226,661	155,076		(36,080)				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				1,382,356		1,382,356	1,196,350		(306,755)				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				7,896,245		7,896,245	7,180,551		(1,963,141)				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				175,700		175,700	122,504		(29,561)				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				1,055,926		1,055,926	936,317		(248,640)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/28/2023	12/18/2025		742,157	128				65,543		65,543	45,677		(11,365)				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				1,278,417		1,278,417	1,139,114		(312,115)				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				7,314,772		7,314,772	6,834,093		(1,804,536)				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		6,505,083		6,505,083	6,064,168		(1,389,394)				85/85
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		123,116		123,116	86,276		(22,137)				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	01/04/2024	12/26/2024		18,486,701	130		410,272		1,209,942		1,209,942	1,111,109		(311,439)				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		4,771,970		4,771,970	4,416,058		(1,014,159)				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		43,662		43,662	30,403		(7,671)				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		789,971		789,971	721,931		(193,878)				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		35,889		35,889	24,753		(6,168)				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		1,044,095		1,044,095	945,789		(255,198)				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		5,865,326		5,865,326	5,396,804		(1,216,266)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/24/2024	01/15/2025		32,334,662	4,993		1,980,241		5,742,559		5,742,559	5,154,589		(1,392,270)				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		94,751		94,751	62,726		(17,067)				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		1,261,219		1,261,219	1,119,119		(336,481)				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		146,075		146,075	93,424		(26,876)				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		1,028,081		1,028,081	894,028		(289,460)				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		5,409,131		5,409,131	4,822,176		(1,267,408)				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		6,140,126		6,140,126	5,368,444		(1,524,071)				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		1,068,456		1,068,456	935,347		(262,889)				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		104,133		104,133	68,710		(17,310)				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		6,058,297		6,058,297	5,104,969		(1,726,498)				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		1,059,442		1,059,442	912,557		(266,013)				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		231,307		231,307	148,469		(38,725)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/22/2024	02/12/2025		40,348,376	5,223		2,101,431		5,568,084		5,568,084	4,777,096		(1,310,443)				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		1,202,511		1,202,511	1,026,885		(290,962)				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		115,280		115,280	73,779		(18,463)				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		1,173,529		1,173,529	971,156		(310,018)				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		64,642		64,642	39,321		(10,809)				85/85
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		5,735,125		5,735,125	4,670,005		(1,631,674)				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		7,030,810		7,030,810	5,543,547		(2,100,257)				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	03/06/2024	02/26/2025		13,859,595	132		303,501		656,887		656,887	531,066		(177,680)				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		130,613		130,613	76,476		(22,056)				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		927,468		927,468	728,138		(261,458)				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		131,133		131,133	73,602		(22,391)				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		6,336,606		6,336,606	4,985,843		(1,771,781)				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		1,062,459		1,062,459	837,218		(272,808)				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		83,124		83,124	47,612		(13,165)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2024	03/11/2025		52,152,434	5,355		3,226,685		6,047,748		6,047,748	4,588,489		(1,767,426)				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		1,069,735		1,069,735	819,406		(280,130)				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		56,701		56,701	31,256		(8,975)				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		6,459,108		6,459,108	4,673,325		(1,998,377)				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		700,252		700,252	507,944		(198,901)				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		66,205		66,205	33,792		(10,864)				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		5,019,319		5,019,319	3,562,224		(1,507,053)				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		4,428,592		4,428,592	3,166,255		(1,206,850)				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		1,102,973		1,102,973	847,385		(244,354)				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		187,300		187,300	105,417		(26,047)				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		1,012,104		1,012,104	849,852		(143,366)				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		236,902		236,902	155,666		(24,488)				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		3,150,552		3,150,552	2,336,020		(719,719)				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		1,262,166		1,262,166	1,004,567		(210,284)				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		294,231		294,231	180,151		(32,536)				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		3,426,414		3,426,414	2,668,287		(618,879)				85/85
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		1,205,530		1,205,530	947,129		(194,755)				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		230,642		230,642	139,032		(24,677)				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		4,057,381		4,057,381	2,939,542		(842,509)				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	05/08/2024	04/29/2025		17,806,420	130		453,414		1,132,754		1,132,754	865,290		(185,951)				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		141,664		141,664	82,315		(15,070)				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		3,832,792		3,832,792	2,689,175		(795,086)				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		968,209		968,209	693,002		(176,284)				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		65,835		65,835	35,148		(7,329)				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		3,769,879		3,769,879	2,551,616		(780,362)				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		3,153,264		3,153,264	1,961,087		(702,533)				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		1,014,245		1,014,245	681,898		(195,847)				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		168,078		168,078	81,567		(19,388)				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		844,400		844,400	647,903		(105,479)				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		98,124		98,124	57,166		(8,521)				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		3,186,693		3,186,693	2,011,079		(631,065)				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		1,042,968		1,042,968	762,727		(138,943)				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		107,472		107,472	58,824		(9,520)				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		2,654,064		2,654,064	1,751,504		(447,488)				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		1,143,717		1,143,717	809,478		(151,430)				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		79,927		79,927	42,422		(6,825)				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		2,899,954		2,899,954	1,673,154		(555,816)				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		1,298,294		1,298,294	867,223		(176,192)				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		72,349		72,349	35,824		(6,097)				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		2,496,729		2,496,729	1,178,251		(538,902)				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		878,709		878,709	534,501		(128,912)				85/85
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		123,431		123,431	54,157		(10,768)				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		2,300,278		2,300,278	1,040,690		(471,738)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/03/2024	06/24/2025		33,846,281	5,721		1,837,527		2,556,143		2,556,143	1,183,159		(464,543)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/03/2024	06/24/2025		23,707,131	134		471,909		1,075,088		1,075,088	722,482		(119,303)				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	07/03/2024	06/24/2026		1,182,606	132		44,296		76,992		76,992	38,226		(5,529)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/10/2024	07/01/2025		15,626,876	133		371,336		763,770		763,770	479,010		(86,576)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/10/2024	07/01/2026		2,650,596	132		105,711		173,823		173,823	80,282		(12,169)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/10/2024	07/01/2025		26,720,004	5,758		1,595,852		1,894,499		1,894,499	670,713		(372,067)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/17/2024	07/08/2025		22,548,069	5,837		1,332,428		1,391,393		1,391,393	343,416		(284,451)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/17/2024	07/08/2025		20,593,388	134		554,792		891,924		891,924	455,571		(118,439)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/17/2024	07/08/2026		1,368,274	133		60,653		84,150		84,150	29,890		(6,393)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/24/2024	07/15/2026		1,576,648	135		59,348		82,914		82,914	29,246		(5,680)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/24/2024	07/15/2025		22,997,464	5,822		1,257,912		1,508,287		1,508,287	494,183		(243,809)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/24/2024	07/15/2025		20,070,068	136		417,378		688,510		688,510	352,028		(80,896)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/31/2024	07/22/2025		24,999,036	5,723		1,394,547		2,000,602		2,000,602	848,926		(242,871)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/31/2024	07/22/2025		21,055,190	135		522,353		797,026		797,026	365,645		(90,972)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/31/2024	07/22/2026		1,838,777	134		78,260		103,784		103,784	32,254		(6,730)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	08/07/2024	07/29/2025		21,227,893	5,672		918,225		1,955,698		1,955,698	1,179,334		(141,861)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/07/2024	07/29/2025		18,632,004	137		300,968		608,305		608,305	353,835		(46,498)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/07/2024	07/29/2026		757,738	135		24,992		38,926		38,926	15,840		(1,906)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	08/14/2024	08/05/2025		27,552,702	5,507		1,833,170		3,123,858		3,123,858	1,537,857		(247,169)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/14/2024	08/05/2025		15,762,701	136		334,254		545,115		545,115	255,929		(45,068)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/14/2024	08/05/2026		1,376,256	135		52,838		72,158		72,158	22,837		(3,518)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	08/21/2024	08/12/2025		25,623,017	5,696		1,724,262		2,176,380		2,176,380	650,699		(198,581)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/21/2024	08/12/2025		15,959,968	137		396,979		496,400		496,400	145,140		(45,720)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/21/2024	08/12/2026		1,221,704	135		53,246		61,204		61,204	10,985		(3,028)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/28/2024	08/19/2025		28,108,823	138		695,336		791,535		791,535	162,607		(66,409)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/28/2024	08/19/2026		1,573,356	137		64,982		69,966		69,966	8,048		(3,064)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	08/28/2024	08/19/2025		23,400,392	5,849		1,306,527		1,569,124		1,569,124	387,378		(124,781)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	09/05/2024	08/26/2025		25,904,671	139		561,793		617,519		617,519	96,872		(41,145)				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	09/05/2024	08/26/2026		1,457,508	137		58,657		61,175		61,175	4,636		(2,118)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/05/2024	08/26/2025		28,426,271	5,871		1,367,484		1,890,024		1,890,024	622,695		(100,154)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/11/2024	09/02/2025		21,152,993	5,766		1,100,486		1,714,752		1,714,752	676,091		(61,825)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/11/2024	09/02/2025		17,802,201	139		364,213		438,941		438,941	95,190		(20,461)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/11/2024	09/02/2026		1,570,195	137		59,774		65,787		65,787	7,671		(1,658)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2024	09/09/2025		16,682,499	139		441,202		428,870		428,870	3,779		(16,111)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/18/2024	09/09/2026		1,139,503	138		46,851		44,857		44,857	(1,150)		(845)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/18/2024	09/09/2025		25,832,462	5,776		1,618,732		2,015,389		2,015,389	455,768		(59,111)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2024	09/16/2025		18,314,077	140		400,467		410,452		410,452	16,735		(6,749)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2024	09/16/2026		1,100,046	139		42,294		41,647		41,647	(296)		(352)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/25/2024	09/16/2025		27,767,001	5,913		1,574,512		1,750,684		1,750,684	202,708		(26,537)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/02/2024	09/23/2025		23,211,350	140		497,651		523,899		523,899	26,249						85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/02/2024	09/23/2026		1,778,121	138		69,219		68,280		68,280	(939)						85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/02/2024	09/23/2025		33,038,949	5,987		1,765,537		90,573		90,573	(1,674,964)						85/85
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											359,407,754		678,425,994	XXX	678,425,994	413,220,889		(173,537,001)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											359,407,754		678,425,994	XXX	678,425,994	413,220,889		(173,537,001)			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										376,406,112	1,089,526,826		2,891,296,068	XXX	2,891,296,068	1,572,455,197		(652,966,629)			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										376,406,112	1,089,526,826		2,891,296,068	XXX	2,891,296,068	1,572,455,197		(652,966,629)			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

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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)
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 B4TYDEB6GKMZ0031MB27	10/27/2022	05/04/2042		313,000,000	2.71 (SOFRR)			(6,795,549)	(29,925,166)		(29,925,166)	1,869,931		1,556,141		6,566,054		0002
RCV 1.86 PAY SOFRR 02/10/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/27/2022	02/10/2042		174,000,000	1.86 (SOFRR)			(4,954,433)	(35,838,400)		(35,838,400)	644,609		1,660,521		3,626,485		0002
RCV 2.77 PAY SOFRR 05/04/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/27/2022	05/04/2032		336,000,000	2.77 (SOFRR)			(7,143,115)	(11,442,084)		(11,442,084)	3,802,376		1,946,017		4,630,606		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)			(215,831)	(1,177,255)		(1,177,255)	34,143				264,264		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)			(559,748)	(1,169,789)		(1,169,789)	299,349				657,309		0002
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)			(157,822)	(577,017)		(577,017)	24,735				211,629		0002
RCV SOFRR PAY 5.75 01/17/2028 USD/USD	73730EAD5	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/17/2023	01/17/2028		35,000,000	SOFRR 2.31 (5.75)			544,557			(96,035)					317,837		0002
RCV SOFRR PAY 6.21 01/18/2028 USD/USD	12803RAA2	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2023	01/18/2028		30,000,000	SOFRR 2.7 (6.21)			454,327			(137,287)					272,545		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)			(244,599)	(2,147,073)		(2,147,073)	36,333				236,129		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)			(644,871)	(940,136)		(940,136)	535,016				450,295		0002
RCV SOFRR PAY 5.45 07/28/2026 USD/USD	VARIABLE ANNUITY	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/28/2023	07/28/2026		300,000,000	SOFRR 1.05 (5.45)			2,154,573			(5,019,668)					2,026,198		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)			(37,524)	599,519		599,519	59,863				94,959		0002
RCV 4.90 PAY SOFRR 01/11/2029 USD/USD	VARIABLE ANNUITY	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2024	01/11/2029		400,000,000	4.9 (SOFRR 1.19)			(4,977,391)			6,444,481					4,140,015		0002
RCV 5.05 PAY SOFRR 03/31/2032 USD/USD	VARIABLE ANNUITY	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2024	03/31/2032		760,321,134	5.05 (SOFRR 1.49)			(9,366,959)			15,505,578					10,413,978		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)			(79,225)	(174,065)		(174,065)	(233,101)				99,732		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)			(40,239)	(191,447)		(191,447)	20,123				37,719		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)			(19,649)	(24,569)		(24,569)	16,499				14,062		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)			(1,504,288)	(7,904,031)		(7,904,031)	245,066				1,842,305		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)			(3,767,030)	(14,454,185)		(14,454,185)	1,954,706				3,870,416		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)			(6,047,528)	(9,743,901)		(9,743,901)	4,927,466				4,021,797		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)			(3,250,700)	(17,483,191)		(17,483,191)	1,604,595				2,941,917		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)			(1,481,762)	8,236,640		8,236,640	8,236,640				3,358,459		0002
RCV 2.29 PAY SOFRR 03/29/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/27/2022	03/29/2042		43,000,000	2.29 (SOFRR)			1,759,586	(6,470,367)		(6,470,367)	(1,493,760)		396,376		899,515		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)			(174,930)	495,326		495,326	495,326				379,375		0002
RCV 5.14 PAY SOFRR 07/31/2030 USD/USD	VARIABLE ANNUITY	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2024	07/31/2030		708,759,516	5.14 (SOFRR 1.27)			(4,958,556)			23,869,453					8,560,759		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)			(67,263)	1,024,086		1,024,086	1,024,086				243,155		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)			(104,850)	1,547,738		1,547,738	1,547,738				407,704		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)			(61,926)	1,727,550		1,727,550	1,727,550				367,766		0002

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RCV 4.03 PAY SOFRR 07/03/2044 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/03/2024	07/03/2044		17,000,000	4.03 (SOFRR)			(52,565)	1,484,293		1,484,293	1,484,293				377,938		0002
RCV 3.29 PAY SOFRR 08/06/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/06/2024	08/06/2054		27,000,000	3.29 (SOFRR)			(82,258)	(65,252)		(65,252)	(65,252)				737,803		0002
RCV 3.35 PAY SOFRR 08/07/2034 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/07/2024	08/07/2034		119,000,000	3.35 (SOFRR)			(345,421)	334,659		334,659	334,659				1,868,104		0002
RCV 3.40 PAY SOFRR 08/07/2044 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/07/2024	08/07/2044		70,000,000	3.4 (SOFRR)			(197,455)	(253,202)		(253,202)	(253,202)				1,559,986		0002
RCV 4.96 PAY SOFRR 06/30/2031 USD/USD	VARIABLE ANNUITY	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/19/2024	06/30/2031		304,349,168	4.96 (SOFRR 1.23)			(735,302)			8,170,756					3,953,812		0002
RCV 3.30 PAY SOFRR 09/27/2034 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/27/2024	09/27/2034		29,000,000	3.3 (SOFRR)			(5,050)	(30,830)		(30,830)	(30,830)				458,467		0002
RCV 3.42 PAY SOFRR 09/27/2044 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/27/2024	09/27/2044		17,000,000	3.42 (SOFRR)			(2,745)	(16,783)		(16,783)	(16,783)				380,184		0002
RCV 3.29 PAY SOFRR 09/27/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/27/2024	09/27/2054		13,500,000	3.29 (SOFRR)			(2,372)	(31,223)		(31,223)	(31,223)				369,780		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)			(16,439)	4,978		4,978	14,523				14,130		0002
RCV 1.48 PAY SOFRR 12/20/2034 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2024	12/20/2034		1,500,000	1.48 (SOFRR)						(228,690)					23,985		0002
RCV 1.46 PAY SOFRR 12/20/2054 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2024	12/20/2054		1,500,000	1.46 (SOFRR)						(511,661)					41,244		0002
RCV 1.52 PAY SOFRR 12/22/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/22/2025	12/22/2035		1,500,000	1.52 (SOFRR)						(216,973)					25,137		0002
RCV 1.45 PAY SOFRR 12/22/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/22/2025	12/22/2055		1,500,000	1.45 (SOFRR)						(488,580)					41,924		0002
RCV 1.55 PAY SOFRR 12/21/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/21/2026	12/21/2036		1,000,000	1.55 (SOFRR)						(142,058)					17,488		0002
RCV 1.45 PAY SOFRR 12/21/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/21/2026	12/21/2056		1,500,000	1.45 (SOFRR)						(473,314)					42,590		0002
RCV 1.43 PAY SOFRR 12/20/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2027	12/20/2057		1,500,000	1.43 (SOFRR)						(459,453)					43,243		0002
RCV 1.42 PAY SOFRR 12/20/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2028	12/20/2058		1,500,000	1.42 (SOFRR)						(448,631)					43,889		0002
RCV 1.39 PAY SOFRR 12/20/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2029	12/20/2059		1,500,000	1.39 (SOFRR)						(431,452)					44,525		0002
RCV 1.37 PAY SOFRR 12/20/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/20/2030	12/20/2060		1,500,000	1.37 (SOFRR)						(416,071)					45,154		0002
RCV 1.34 PAY SOFRR 12/22/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/22/2031	12/22/2061		1,000,000	1.34 (SOFRR)						(268,423)					30,517		0002
RCV 1.82 PAY SOFRR 01/13/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/13/2025	01/13/2035		30,000,000	1.82 (SOFRR)						(3,686,273)					481,244		0002
RCV 1.84 PAY SOFRR 01/12/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/12/2026	01/12/2036		40,000,000	1.84 (SOFRR)						(4,731,162)					672,024		0002
RCV 1.85 PAY SOFRR 01/11/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2027	01/11/2037		39,000,000	1.85 (SOFRR)						(4,627,582)					683,625		0002
RCV 1.87 PAY SOFRR 01/11/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2028	01/11/2038		78,000,000	1.87 (SOFRR)						(9,169,482)					1,421,785		0002
RCV 1.88 PAY SOFRR 01/11/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2029	01/11/2039		58,000,000	1.88 (SOFRR)						(6,796,756)					1,096,277		0002
RCV 1.88 PAY SOFRR 01/11/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2030	01/11/2040		14,000,000	1.88 (SOFRR)						(1,627,175)					273,721		0002
RCV 1.89 PAY SOFRR 01/13/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/13/2031	01/13/2041		26,000,000	1.89 (SOFRR)						(2,974,501)					524,830		0002
RCV 1.88 PAY SOFRR 01/12/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/12/2032	01/12/2042		33,000,000	1.88 (SOFRR)						(3,717,157)					686,207		0002
RCV 1.72 PAY SOFRR 01/13/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/13/2025	01/13/2055		29,000,000	1.72 (SOFRR)						(8,413,840)					798,249		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 1.71 PAY SOFRR 01/12/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/12/2026	01/12/2056		53,000,000	1.71 (SOFRR)						(14,756,812)					1,482,677		0002
RCV 1.69 PAY SOFRR 01/11/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2027	01/11/2057		57,000,000	1.69 (SOFRR)						(15,497,293)					1,619,846		0002
RCV 1.67 PAY SOFRR 01/11/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2028	01/11/2058		26,000,000	1.67 (SOFRR)						(6,895,297)					750,226		0002
RCV 1.65 PAY SOFRR 01/11/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2029	01/11/2059		22,000,000	1.65 (SOFRR)						(5,683,314)					644,267		0002
RCV 1.62 PAY SOFRR 01/11/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2030	01/11/2060		15,000,000	1.62 (SOFRR)						(3,765,434)					445,629		0002
RCV 1.59 PAY SOFRR 01/13/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/13/2031	01/13/2061		21,000,000	1.59 (SOFRR)						(5,108,568)					632,727		0002
RCV 1.56 PAY SOFRR 01/12/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/12/2032	01/12/2062		18,000,000	1.56 (SOFRR)						(4,237,904)					549,734		0002
RCV 1.98 PAY SOFRR 02/14/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2025	02/14/2035		21,000,000	1.98 (SOFRR)						(2,270,618)					338,302		0002
RCV 1.99 PAY SOFRR 02/17/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/17/2026	02/17/2036		22,000,000	1.99 (SOFRR)						(2,327,561)					371,224		0002
RCV 2.00 PAY SOFRR 02/16/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2027	02/16/2037		18,000,000	2 (SOFRR)						(1,932,479)					316,783		0002
RCV 2.01 PAY SOFRR 02/14/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2028	02/14/2038		37,000,000	2.01 (SOFRR)						(3,973,617)					676,796		0002
RCV 2.02 PAY SOFRR 02/14/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2029	02/14/2039		24,000,000	2.02 (SOFRR)						(2,572,836)					455,108		0002
RCV 2.02 PAY SOFRR 02/14/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2030	02/14/2040		5,000,000	2.02 (SOFRR)						(533,674)					98,055		0002
RCV 2.01 PAY SOFRR 02/14/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2031	02/14/2041		17,000,000	2.01 (SOFRR)						(1,798,347)					344,080		0002
RCV 2.00 PAY SOFRR 02/17/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/17/2032	02/17/2042		70,000,000	2 (SOFRR)						(7,323,681)					1,459,736		0002
RCV 1.84 PAY SOFRR 02/14/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2025	02/14/2055		22,000,000	1.84 (SOFRR)						(5,860,385)					606,443		0002
RCV 1.82 PAY SOFRR 02/17/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/17/2026	02/17/2056		28,000,000	1.82 (SOFRR)						(7,209,053)					784,534		0002
RCV 1.80 PAY SOFRR 02/16/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2027	02/16/2057		23,000,000	1.8 (SOFRR)						(5,794,973)					654,619		0002
RCV 1.78 PAY SOFRR 02/14/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2028	02/14/2058		21,000,000	1.78 (SOFRR)						(5,179,075)					606,799		0002
RCV 1.75 PAY SOFRR 02/14/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2029	02/14/2059		9,000,000	1.75 (SOFRR)						(2,163,753)					263,921		0002
RCV 1.72 PAY SOFRR 02/14/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2030	02/14/2060		12,000,000	1.72 (SOFRR)						(2,810,581)					356,974		0002
RCV 1.68 PAY SOFRR 02/14/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2031	02/14/2061		17,000,000	1.68 (SOFRR)						(3,873,839)					512,826		0002
RCV 1.65 PAY SOFRR 02/17/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/17/2032	02/17/2062		9,000,000	1.65 (SOFRR)						(1,986,107)					275,230		0002
RCV 1.95 PAY SOFRR 03/03/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/03/2025	03/03/2035		32,000,000	1.95 (SOFRR)						(4,020,229)					516,664		0002
RCV 2.02 PAY SOFRR 03/01/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/01/2030	03/01/2040		31,000,000	2.02 (SOFRR)						(3,305,019)					608,805		0002
RCV 2.02 PAY SOFRR 03/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/03/2031	03/03/2041		97,000,000	2.02 (SOFRR)						(10,220,584)					1,966,068		0002
RCV 1.84 PAY SOFRR 03/03/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/03/2025	03/03/2055		22,000,000	1.84 (SOFRR)						(5,847,999)					606,908		0002
RCV 1.73 PAY SOFRR 03/01/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/01/2030	03/01/2060		7,000,000	1.73 (SOFRR)						(1,618,342)					208,363		0002
RCV 2.14 PAY SOFRR 03/24/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/24/2025	03/24/2035		14,000,000	2.14 (SOFRR)						(1,318,813)					226,663		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 2.17 PAY SOFRR 03/23/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2026	03/23/2036		21,000,000	2.17 (SOFRR)						(1,933,901)					355,839		0002
RCV 2.20 PAY SOFRR 03/23/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2027	03/23/2037		12,000,000	2.2 (SOFRR)						(1,100,521)					212,004		0002
RCV 2.22 PAY SOFRR 03/23/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2028	03/23/2038		44,000,000	2.22 (SOFRR)						(4,019,156)					807,880		0002
RCV 2.24 PAY SOFRR 03/23/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2029	03/23/2039		24,000,000	2.24 (SOFRR)						(2,181,603)					456,709		0002
RCV 2.25 PAY SOFRR 03/25/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2030	03/25/2040		3,000,000	2.25 (SOFRR)						(270,836)					59,042		0002
RCV 2.25 PAY SOFRR 03/24/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2031	03/24/2041		17,000,000	2.25 (SOFRR)						(1,516,868)					345,171		0002
RCV 2.24 PAY SOFRR 03/23/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2032	03/23/2042		81,000,000	2.24 (SOFRR)						(7,146,477)					1,693,640		0002
RCV 2.01 PAY SOFRR 03/24/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2025	03/24/2055		14,000,000	2.01 (SOFRR)						(3,266,588)					386,579		0002
RCV 1.99 PAY SOFRR 03/23/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2026	03/23/2056		29,000,000	1.99 (SOFRR)						(6,578,268)					813,793		0002
RCV 1.97 PAY SOFRR 03/23/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2027	03/23/2057		18,000,000	1.97 (SOFRR)						(3,992,803)					513,068		0002
RCV 1.94 PAY SOFRR 03/23/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2028	03/23/2058		11,000,000	1.94 (SOFRR)						(2,395,492)					318,329		0002
RCV 1.91 PAY SOFRR 03/23/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2029	03/23/2059		5,000,000	1.91 (SOFRR)						(1,064,845)					146,839		0002
RCV 1.87 PAY SOFRR 03/25/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2030	03/25/2060		6,000,000	1.87 (SOFRR)						(1,253,128)					178,763		0002
RCV 1.84 PAY SOFRR 03/24/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2031	03/24/2061		9,000,000	1.84 (SOFRR)						(1,828,582)					271,884		0002
RCV 1.79 PAY SOFRR 03/23/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2032	03/23/2062		5,000,000	1.79 (SOFRR)						(987,344)					153,096		0002
RCV 2.30 PAY SOFRR 03/31/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/31/2025	03/31/2035		93,000,000	2.3 (SOFRR)						(7,509,062)					1,507,067		0002
RCV 2.29 PAY SOFRR 03/30/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2026	03/30/2036		122,000,000	2.29 (SOFRR)						(10,005,718)					2,068,980		0002
RCV 2.28 PAY SOFRR 03/29/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2027	03/29/2037		108,000,000	2.28 (SOFRR)						(9,198,538)					1,909,293		0002
RCV 2.28 PAY SOFRR 03/29/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2028	03/29/2038		163,000,000	2.28 (SOFRR)						(14,115,949)					2,994,653		0002
RCV 2.08 PAY SOFRR 03/31/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/31/2025	03/31/2055		30,000,000	2.08 (SOFRR)						(6,583,750)					828,644		0002
RCV 2.04 PAY SOFRR 03/30/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2026	03/30/2056		40,000,000	2.04 (SOFRR)						(8,681,229)					1,122,814		0002
RCV 2.02 PAY SOFRR 03/29/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2027	03/29/2057		35,000,000	2.02 (SOFRR)						(7,486,379)					997,885		0002
RCV 1.99 PAY SOFRR 03/29/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2028	03/29/2058		38,000,000	1.99 (SOFRR)						(7,981,373)					1,099,952		0002
RCV 2.56 PAY SOFRR 07/14/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/14/2025	07/14/2035		32,000,000	2.56 (SOFRR)						(1,873,995)					525,614		0002
RCV 2.58 PAY SOFRR 07/13/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2026	07/13/2036		38,000,000	2.58 (SOFRR)						(2,273,062)					652,444		0002
RCV 2.59 PAY SOFRR 07/13/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2027	07/13/2037		35,000,000	2.59 (SOFRR)						(2,161,442)					625,898		0002
RCV 2.59 PAY SOFRR 07/13/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2028	07/13/2038		54,000,000	2.59 (SOFRR)						(3,464,277)					1,002,707		0002
RCV 2.58 PAY SOFRR 07/13/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/13/2029	07/13/2039		24,000,000	2.58 (SOFRR)						(1,589,555)					461,521		0002
RCV 2.29 PAY SOFRR 07/14/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/14/2025	07/14/2055		10,000,000	2.29 (SOFRR)						(1,782,351)					277,513		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 2.26 PAY SOFRR 07/13/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/13/2026	07/13/2056		12,000,000	2.26 (SOFRR)						(2,115,375)					338,378		0002
RCV 2.23 PAY SOFRR 07/13/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/13/2027	07/13/2057		11,000,000	2.23 (SOFRR)						(1,927,782)					315,018		0002
RCV 2.19 PAY SOFRR 07/13/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/13/2028	07/13/2058		8,000,000	2.19 (SOFRR)						(1,389,388)					232,570		0002
RCV 2.14 PAY SOFRR 07/13/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/13/2029	07/13/2059		3,000,000	2.14 (SOFRR)						(517,337)					88,494		0002
RCV 2.76 PAY SOFRR 01/06/2033 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2028	01/06/2033		13,000,000	2.76 (SOFRR)						(269,088)					186,969		0002
RCV 2.79 PAY SOFRR 07/06/2033 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/06/2028	07/06/2033		13,000,000	2.79 (SOFRR)						(269,184)					192,491		0002
RCV 2.81 PAY SOFRR 01/05/2034 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/05/2029	01/05/2034		11,000,000	2.81 (SOFRR)						(230,601)					167,468		0002
RCV 2.83 PAY SOFRR 07/05/2034 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/05/2029	07/05/2034		11,000,000	2.83 (SOFRR)						(231,516)					171,888		0002
RCV 2.85 PAY SOFRR 01/03/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/03/2030	01/03/2035		24,000,000	2.85 (SOFRR)						(508,915)					384,483		0002
RCV 2.88 PAY SOFRR 07/03/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/03/2030	07/03/2035		24,000,000	2.88 (SOFRR)						(507,942)					393,659		0002
RCV 2.90 PAY SOFRR 01/03/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/03/2031	01/03/2036		16,000,000	2.9 (SOFRR)						(340,095)					268,516		0002
RCV 2.91 PAY SOFRR 01/06/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2032	01/06/2037		10,000,000	2.91 (SOFRR)						(219,726)					175,191		0002
RCV 2.78 PAY SOFRR 01/06/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2027	01/06/2037		31,000,000	2.78 (SOFRR)						(1,384,576)					543,091		0002
RCV 2.79 PAY SOFRR 07/06/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	07/06/2027	07/06/2037		31,000,000	2.79 (SOFRR)						(1,396,009)					553,951		0002
RCV 2.80 PAY SOFRR 01/06/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	01/06/2028	01/06/2038		35,000,000	2.8 (SOFRR)						(1,597,863)					637,651		0002
RCV 2.81 PAY SOFRR 07/06/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/06/2028	07/06/2038		35,000,000	2.81 (SOFRR)						(1,613,203)					649,451		0002
RCV 2.82 PAY SOFRR 01/05/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2029	01/05/2039		39,000,000	2.82 (SOFRR)						(1,821,721)					736,728		0002
RCV 2.83 PAY SOFRR 07/05/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/05/2029	07/05/2039		39,000,000	2.83 (SOFRR)						(1,844,625)					749,416		0002
RCV 2.83 PAY SOFRR 01/03/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/03/2030	01/03/2040		21,000,000	2.83 (SOFRR)						(1,004,747)					410,287		0002
RCV 2.83 PAY SOFRR 07/03/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/03/2030	07/03/2040		21,000,000	2.83 (SOFRR)						(1,016,006)					416,932		0002
RCV 2.82 PAY SOFRR 01/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/03/2031	01/03/2041		34,000,000	2.82 (SOFRR)						(1,663,680)					685,739		0002
RCV 2.81 PAY SOFRR 07/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/03/2031	07/03/2041		34,000,000	2.81 (SOFRR)						(1,688,430)					696,111		0002
RCV 2.80 PAY SOFRR 01/06/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/06/2032	01/06/2042		10,000,000	2.8 (SOFRR)						(504,895)					207,843		0002
RCV 2.77 PAY SOFRR 07/07/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/06/2032	07/07/2042		10,000,000	2.77 (SOFRR)						(513,154)					210,820		0002
RCV 2.75 PAY SOFRR 01/05/2043 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2033	01/05/2043		10,000,000	2.75 (SOFRR)						(520,463)					213,756		0002
RCV 2.72 PAY SOFRR 07/06/2043 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/05/2033	07/06/2043		10,000,000	2.72 (SOFRR)						(527,744)					216,653		0002
RCV 2.69 PAY SOFRR 01/05/2044 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2034	01/05/2044		18,000,000	2.69 (SOFRR)						(961,341)					395,147		0002
RCV 2.62 PAY SOFRR 01/05/2045 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/05/2035	01/05/2045		14,000,000	2.62 (SOFRR)						(760,080)					315,229		0002
RCV 2.55 PAY SOFRR 01/04/2046 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/04/2036	01/04/2046		14,000,000	2.55 (SOFRR)						(762,243)					322,887		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 2.47 PAY SOFRR 01/07/2047 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	01/06/2037	01/07/2047		39,000,000	2.47 (SOFRR)						(2,105,263)					920,535		0002
RCV 2.43 PAY SOFRR 07/08/2047 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/06/2037	07/08/2047		39,000,000	2.43 (SOFRR)						(2,089,098)					930,777		0002
RCV 2.39 PAY SOFRR 01/06/2048 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	01/06/2038	01/06/2048		21,000,000	2.39 (SOFRR)						(1,112,288)					506,642		0002
RCV 2.35 PAY SOFRR 07/06/2048 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/06/2038	07/06/2048		21,000,000	2.35 (SOFRR)						(1,097,981)					512,039		0002
RCV 2.31 PAY SOFRR 01/05/2049 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	01/05/2039	01/05/2049		26,000,000	2.31 (SOFRR)						(1,337,718)					640,601		0002
RCV 2.27 PAY SOFRR 07/05/2049 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/05/2039	07/05/2049		26,000,000	2.27 (SOFRR)						(1,314,141)					647,109		0002
RCV 2.24 PAY SOFRR 01/05/2050 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	01/05/2040	01/05/2050		16,000,000	2.24 (SOFRR)						(792,644)					402,251		0002
RCV 2.20 PAY SOFRR 07/05/2050 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/05/2040	07/05/2050		16,000,000	2.2 (SOFRR)						(775,659)					406,177		0002
RCV 2.17 PAY SOFRR 01/03/2051 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	01/03/2041	01/03/2051		22,000,000	2.17 (SOFRR)						(1,042,053)					563,869		0002
RCV 2.13 PAY SOFRR 07/03/2051 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	07/03/2041	07/03/2051		22,000,000	2.13 (SOFRR)						(1,016,196)					569,165		0002
RCV 2.90 PAY SOFRR 09/03/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK	1VUV7VQFKUOQSJ21A208	09/02/2025	09/03/2035		34,000,000	2.9 (SOFRR)						(1,016,448)					562,068		0002
RCV 2.92 PAY SOFRR 09/02/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/01/2026	09/02/2036		72,000,000	2.92 (SOFRR)						(2,317,177)					1,243,512		0002
RCV 2.95 PAY SOFRR 09/01/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/01/2027	09/01/2037		57,000,000	2.95 (SOFRR)						(1,906,702)					1,024,763		0002
RCV 2.98 PAY SOFRR 09/06/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/04/2029	09/06/2039		15,000,000	2.98 (SOFRR)						(555,514)					289,916		0002
RCV 2.97 PAY SOFRR 09/04/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/03/2030	09/04/2040		19,000,000	2.97 (SOFRR)						(733,022)					379,284		0002
RCV 2.95 PAY SOFRR 09/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/02/2031	09/03/2041		62,000,000	2.95 (SOFRR)						(2,510,977)					1,275,792		0002
RCV 2.91 PAY SOFRR 09/02/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/01/2032	09/02/2042		3,000,000	2.91 (SOFRR)						(128,050)					63,523		0002
RCV 2.59 PAY SOFRR 09/02/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/02/2025	09/02/2055		9,000,000	2.59 (SOFRR)						(1,057,626)					250,317		0002
RCV 2.57 PAY SOFRR 09/01/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/01/2026	09/01/2056		20,000,000	2.57 (SOFRR)						(2,349,117)					565,177		0002
RCV 2.53 PAY SOFRR 09/04/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/01/2027	09/04/2057		15,000,000	2.53 (SOFRR)						(1,760,915)					430,520		0002
RCV 2.45 PAY SOFRR 09/04/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/04/2029	09/04/2059		4,000,000	2.45 (SOFRR)						(469,382)					118,238		0002
RCV 2.40 PAY SOFRR 09/03/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/03/2030	09/03/2060		5,000,000	2.4 (SOFRR)						(582,946)					149,897		0002
RCV 2.35 PAY SOFRR 09/02/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/02/2031	09/02/2061		18,000,000	2.35 (SOFRR)						(2,083,151)					547,063		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)			(150,613)	(538,957)		(538,957)	78,809				157,762		0002
RCV 2.86 PAY SOFRR 07/01/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK	1VUV7VQFKUOQSJ21A208	07/01/2026	07/01/2036		2,000,000	2.86 (SOFRR)						(71,900)					34,291		0002
RCV 2.52 PAY SOFRR 07/03/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK	1VUV7VQFKUOQSJ21A208	07/01/2026	07/03/2056		2,000,000	2.52 (SOFRR)						(251,125)					56,372		0002
RCV 2.42 PAY SOFRR 07/02/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK	1VUV7VQFKUOQSJ21A208	07/02/2029	07/02/2059		2,000,000	2.42 (SOFRR)						(247,355)					58,971		0002
RCV 2.33 PAY SOFRR 07/01/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK	1VUV7VQFKUOQSJ21A208	07/01/2031	07/01/2061		3,000,000	2.33 (SOFRR)						(362,486)					90,964		0002
RCV 3.02 PAY SOFRR 09/17/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA	6SHGI4ZSSLCXXQSBB395	09/15/2025	09/17/2035		33,000,000	3.02 (SOFRR)						(680,116)					546,493		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 3.03 PAY SOFRR 09/15/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2026	09/15/2036		68,000,000	3.03 (SOFRR)						(1,594,635)					1,176,180		0002
RCV 3.05 PAY SOFRR 09/15/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2027	09/15/2037		56,000,000	3.05 (SOFRR)						(1,468,475)					1,008,277		0002
RCV 3.04 PAY SOFRR 09/19/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/17/2029	09/19/2039		10,000,000	3.04 (SOFRR)						(326,267)					193,508		0002
RCV 3.02 PAY SOFRR 09/17/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/16/2030	09/17/2040		14,000,000	3.02 (SOFRR)						(494,333)					279,784		0002
RCV 2.99 PAY SOFRR 09/16/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2031	09/16/2041		45,000,000	2.99 (SOFRR)						(1,719,488)					926,951		0002
RCV 2.93 PAY SOFRR 09/15/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2032	09/15/2042		2,000,000	2.93 (SOFRR)						(82,260)					42,391		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)			(6,861,837)	(55,452,716)		(55,452,716)	1,304,655		1,993,302		4,643,724		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)			(8,262,118)	(93,948,314)		(93,948,314)	(474,891)		2,143,109		6,442,343		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)			(1,167,589)	(13,140,157)		(13,140,157)	(70,019)		306,158		920,335		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)			(13,881,234)	(101,636,374)		(101,636,374)	4,343,177		3,685,714		9,270,297		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)			(11,212,202)	(41,741,435)		(41,741,435)	4,985,436		3,388,201		4,069,891		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)			(7,503,859)	(29,074,329)		(29,074,329)	3,503,847		2,137,535		2,901,114		0002
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(102,221,808)	(460,137,459)	XXX	(790,918,931)	42,486,487		19,213,074		175,574,174	XXX	XXX
RCV 5.00 PAY SOFRR 01/12/2028 GBP/USD	PENSION LIABILITY	N/A	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/12/2028		416,535,000	5 (SOFRR 1.3)			(4,070,685)	51,590,000		53,843,291		22,540,000			3,774,719		0004
RCV HIHD3 PAY 4.64 01/30/2028 HKD/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2028		63,922,500	HIHD3 0.7 (4.64)			350,877	402,729		(377,506)		23,420,607			583,610		0004
RCV 4.49 PAY 5.06 04/27/2035 NOK/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/27/2023	04/27/2035		56,529,000	4.49 (5.06)			(408,771)	353,288		(1,601,348)		317,000			919,274		0004
RCV 0.00 PAY 0.00 05/01/2063 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/27/2023	05/01/2063		902,109,936	0 (0)			(159,121)	23,352,177		39,468,365		(2,100,600)			28,026,532		0004
RCV 4.50 PAY 6.20 10/31/2033 EUR/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/31/2023	10/31/2033		106,150,000	4.5 (6.2)			(1,177,331)	5,200,000		3,612,236		960,000			1,600,228		0004
RCV 5.38 PAY 5.51 11/30/2028 GBP/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/30/2023	11/30/2028		630,550,000	5.38 (5.51)			165,785	38,200,000		29,685,465		32,200,000			6,437,992		0004
RCV BBSW3 PAY 5.21 12/12/2025 AUD/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2025		98,385,000	BBSW3 0.78 (5.21)			(2,516)	5,310,000		4,589,701		1,515,000			538,877		0004
RCV 0.00 PAY 0.00 10/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/12/2021	10/01/2061		379,024,307	0 (0)			(504,164)	(2,843,151)		(33,407,444)		12,366,789			11,531,841		0004
RCV 0.00 PAY 0.00 10/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/15/2021	10/01/2061		1,219,643,869	0 (0)			(1,248,089)	10,511,359		(109,677,512)		39,368,787			37,107,751		0004
RCV 0.00 PAY 0.00 05/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	05/01/2062		532,910,501	0 (0)			368,749	29,719,352		(4,963,221)		15,989,651			16,340,512		0004
RCV 0.00 PAY 0.00 05/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	05/01/2062		213,164,200	0 (0)			147,499	11,887,741		(1,985,288)		6,395,861			6,536,205		0004
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(6,537,766)	173,683,495	XXX	(20,813,261)		152,973,096			113,397,541	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(108,759,574)	(286,453,964)	XXX	(811,732,192)	42,486,487	152,973,096	19,213,074		288,971,715	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	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2023	02/15/2026		15,000,000	SOFRR 2.24 (6.05)			191,963	(13,753)		(13,753)	(104,043)				88,044		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)			(1,747,898)	(2,228,936)		(2,228,936)	1,386,963				310,445		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)			(1,249,500)	(990,364)		(990,364)	1,010,129				155,287		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 5.25 04/15/2029 USD/USD	29278NAG8	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2023	04/15/2029		15,000,000	SOFRR 2.69 (5.25)			326,896	480,445		480,445	(263,190)				159,848		0002
RCV SOFRR PAY 5.00 11/26/2028 USD/USD	874060AW6	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/23/2023	11/26/2028		23,000,000	SOFRR 2.76 (5)			554,757	970,343		970,343	(437,748)				234,524		0002
RCV SOFRR PAY 4.50 03/04/2029 USD/USD	980236AQ6	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	03/04/2029		20,000,000	SOFRR 2.3 (4.5)			500,892	915,810		915,810	(396,510)				210,414		0002
RCV SOFRR PAY 4.40 03/15/2029 USD/USD	524660AZ0	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2023	03/15/2029		20,000,000	SOFRR 2.19 (4.4)			485,914	905,183		905,183	(388,673)				211,129		0002
RCV SOFRR PAY 4.39 12/10/2028 USD/USD	29587#AT3	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	12/10/2028		25,000,000	SOFRR 2.04 (4.39)			581,154	947,221		947,221	(467,815)				256,090		0002
RCV SOFRR PAY 4.38 12/15/2028 USD/USD	07274NAL7	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2023	12/15/2028		20,000,000	SOFRR 1.99 (4.38)			458,839	725,327		725,327	(361,180)				205,206		0002
RCV SOFRR PAY 4.32 10/01/2030 USD/USD	030288B*4	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/24/2023	10/01/2030		13,000,000	SOFRR 1.88 (4.32)			294,024	607,769		607,769	(244,923)				159,290		0002
RCV SOFRR PAY 4.30 03/01/2028 USD/USD	49456BAP6	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	03/01/2028		15,000,000	SOFRR 2.1 (4.3)			364,954	548,474		548,474	(281,837)				138,683		0002
RCV SOFRR PAY 4.00 10/15/2028 USD/USD	048303CH2	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	10/15/2028		15,000,000	SOFRR 1.54 (4)			335,602	479,432		479,432	(262,616)				150,820		0002
RCV SOFRR PAY 4.00 02/01/2029 USD/USD	200340AT4	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	02/01/2029		20,000,000	SOFRR 1.88 (4)			499,594	959,980		959,980	(395,406)				208,386		0002
RCV SOFRR PAY 4.00 03/18/2029 USD/USD	74949LAC6	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	03/18/2029		20,000,000	SOFRR 1.76 (4)			480,714	879,401		879,401	(384,160)				211,323		0002
RCV SOFRR PAY 4.13 11/16/2028 USD/USD	913017CY3	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	11/16/2028		25,000,000	SOFRR 1.91 (4.13)			605,300	1,052,804		1,052,804	(475,691)				254,076		0002
RCV SOFRR PAY 4.10 03/15/2029 USD/USD	482480AG5	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	03/15/2029		20,000,000	SOFRR 1.82 (4.1)			475,201	845,654		845,654	(379,754)				211,129		0002
RCV SOFRR PAY 4.00 03/15/2029 USD/USD	512807AU2	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/27/2023	03/15/2029		15,000,000	SOFRR 1.71 (4)			354,865	625,625		625,625	(283,485)				158,347		0002
RCV 4.52 PAY SOFRR 06/13/2028 USD/USD	G7334@AR4	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2023	06/13/2028		10,000,000	4.52 (SOFRR 2.04)			(227,194)	(291,293)		(291,293)	171,142				96,230		0002
RCV 4.52 PAY SOFRR 06/13/2028 USD/USD	G7334@AR4	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2023	06/13/2028		15,000,000	4.52 (SOFRR 2.04)			(340,790)	(436,939)		(436,939)	256,712				144,345		0002
RCV 4.69 PAY SOFRR 02/11/2031 USD/USD	G7334@AS2	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/28/2023	02/11/2031		10,000,000	4.69 (SOFRR 2.12)			(221,025)	(422,420)		(422,420)	181,363				126,193		0002
RCV 4.69 PAY SOFRR 02/11/2031 USD/USD	G7334@AS2	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/28/2023	02/11/2031		15,000,000	4.69 (SOFRR 2.12)			(331,538)	(633,630)		(633,630)	272,044				189,289		0002
RCV SOFRR PAY 4.20 05/15/2028 USD/USD	256746AH1	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2023	05/15/2028		20,000,000	SOFRR 1.93 (4.2)			476,516	719,642		719,642	(368,178)				190,385		0002
RCV SOFRR PAY 3.81 03/07/2028 USD/USD	19108#AA5	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	03/07/2028		20,000,000	SOFRR 1.58 (3.81)			496,674	710,470		710,470	(376,420)				185,354		0002
RCV SOFRR PAY 3.95 03/15/2029 USD/USD	59523UAQ0	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/29/2023	03/15/2029		15,000,000	SOFRR 1.66 (3.95)			357,012	621,290		621,290	(282,832)				158,347		0002
RCV SOFRR PAY 4.30 02/15/2029 USD/USD	22822VAL5	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	02/15/2029		15,000,000	SOFRR 2.08 (4.3)			363,604	667,194		667,194	(288,986)				156,978		0002
RCV SOFRR PAY 4.91 08/03/2028 USD/USD	13215#AA8	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/30/2023	08/03/2028		13,000,000	SOFRR 2.79 (4.91)			325,451	567,008		567,008	(254,271)				127,437		0002
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)			499,635	980,425		980,425	(399,441)				211,129		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)			631,851	996,457		996,457	(486,161)				228,436		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)			387,137	656,456		656,456	(293,324)				146,044		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)			362,458	549,588		549,588	(278,192)				142,357		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)			706,592	1,164,348		1,164,348	(556,075)				304,791		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)			729,901	1,333,554		1,333,554	(578,864)				318,343		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 3.67 PAY SOFRR 03/21/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2024	03/21/2054		250,000,000	3.67 (SOFRR)			(2,290,081)	16,904,041		16,904,041	16,904,041				6,788,134		0002
RCV 3.91 PAY SOFRR 03/21/2034 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2024	03/21/2034		200,000,000	3.91 (SOFRR)	1		(1,572,320)	9,837,092		9,837,092	9,837,092				3,078,427		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		(7,557,406)	(81,727,741)		(81,727,741)	(123,114)		1,563,516		5,899,909		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										3		(3,690,252)	(40,094,043)	XXX	(40,094,043)	20,606,596		1,563,516		21,815,169	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)			234,291	(2,625,459)		(2,625,459)	275,327	(240,635)			358,680		0004
RCV 5.82 PAY 2.14 09/13/2052 USD/JPY	001055BW1	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/14/2022	09/13/2052		10,005,718	5.82 (2.14)			282,229	2,136,322		2,136,322	1,136,132	178,938			264,597		0004
RCV 5.82 PAY 2.14 09/13/2052 USD/JPY	001055BW1	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/14/2022	09/13/2052		15,008,576	5.82 (2.14)			423,342	3,204,482		3,204,482	1,704,197	268,407			396,895		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)			63,248	(1,594,516)		(1,594,516)	75,124	(96,254)			84,998		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)			126,496	(3,189,033)		(3,189,033)	150,248	(192,508)			169,996		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)			(25,186)	(1,054,643)		(1,054,643)	381,425	(644,255)			125,986		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)			(41,976)	(1,757,738)		(1,757,738)	635,708	(386,553)			209,977		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)			51,284	(1,174,060)		(1,174,060)	158,882	(96,254)			235,247		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)			51,284	(1,174,060)		(1,174,060)	158,882	(96,254)			235,247		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)			86,581	(2,544,500)		(2,544,500)	248,930	(144,381)			388,698		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)			86,581	(2,544,500)		(2,544,500)	248,930	(144,381)			388,698		0004
RCV 0.00 PAY 0.00 06/01/2063 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/23/2023	06/01/2063		135,514,673	0 (0)			(9,428)	4,237,496		4,237,496	(4,732,234)	2,397,394			4,214,765		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)			(26,135)	(1,497,041)		(1,497,041)	838,777	(966,383)			306,192		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)			113,810	(412,401)		(412,401)	(340,661)	(96,254)			161,807		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)			226,097	(828,972)		(828,972)	(670,256)	(96,254)			356,564		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)			113,048	(414,486)		(414,486)	(335,128)	(192,508)			178,282		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)			(4,446)	(960,534)		(960,534)	666,797	(805,319)			244,724		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)			(4,446)	(960,534)		(960,534)	666,797	(805,319)			244,724		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)			(651)	(624,899)		(624,899)	601,564	(618,485)			213,910		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)			(868)	(833,199)		(833,199)	802,086	(618,485)			285,213		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)			(651)	(624,899)		(624,899)	601,564	(824,647)			213,910		0004
RCV 7.28 PAY 6.74 02/12/2049 USD/GBP	G7590#AD2	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	02/12/2024	02/12/2049		12,440,000	7.28 (6.74)			21,589	116,499		116,499	770,949	(966,383)			307,159		0004
RCV 7.28 PAY 6.74 02/12/2049 USD/GBP	G7590#AD2	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	02/12/2024	02/12/2049		18,660,000	7.28 (6.74)			32,383	174,748		174,748	1,156,424	(644,255)			460,739		0004
RCV 6.48 PAY 5.91 12/31/2028 USD/CAD	C0457*AA3	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	12/12/2023	12/31/2028		11,010,627	6.48 (5.91)			50,925	(148,601)		(148,601)	(74,319)	236,301			113,559		0004
RCV 6.48 PAY 5.91 12/31/2028 USD/CAD	C0457*AA3	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	12/12/2023	12/31/2028		25,691,462	6.48 (5.91)			118,825	(346,735)		(346,735)	(173,411)	551,369			264,971		0004

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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 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)			2,270,912	(1,010,138)		(1,010,138)	390,844	(1,400,990)			686,589		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)			134,751	(63,486)		(63,486)	278,354	(341,840)			328,376		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)			135,079	(242,101)		(242,101)	99,739	(341,840)			368,633		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)			(1,638)	216,296		216,296	1,098,296	(882,000)			441,629		0004
RCV 6.16 PAY 5.61 09/30/2042 USD/CAD	19046FAG7	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	09/30/2042		14,609,204	6.16 (5.61)			21,040	(180,821)		(180,821)	(2,585)	(178,236)			310,002		0004
RCV 6.19 PAY 5.61 03/30/2047 USD/CAD	19046FAJ1	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/13/2024	03/30/2047		14,609,204	6.19 (5.61)			22,478	(194,921)		(194,921)	(16,685)	(178,236)			346,562		0004
RCV 6.46 PAY 5.86 06/30/2049 USD/CAD	19046FAX0	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/13/2024	06/30/2049		10,956,903	6.46 (5.86)			17,554	(169,189)		(169,189)	(35,512)	(133,677)			272,629		0004
RCV 6.57 PAY 5.93 07/10/2034 USD/CAD	C5864@AN9	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/10/2024	07/10/2034		39,453,496	6.57 (5.93)			50,286	(538,566)		(538,566)	(65,974)	(472,592)			616,940		0004
RCV 6.05 PAY 4.45 10/03/2034 USD/SEK	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/27/2024	10/03/2034		18,790,240	6.05 (4.45)			22,982	(1,299,581)		(1,299,581)	(11,937)	(1,287,644)			297,303		0004
RCV 6.26 PAY 4.66 10/03/2039 USD/SEK	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/27/2024	10/03/2039		18,790,240	6.26 (4.66)			22,727	(1,189,395)		(1,189,395)	98,249	(1,287,644)			364,071		0004
RCV 5.98 PAY 5.52 10/03/2034 USD/NOK	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/27/2024	10/03/2034		18,765,432	5.98 (5.52)			2,757	(841,341)		(841,341)	207,263	(1,048,604)			296,911		0004
RCV 6.26 PAY 5.63 10/03/2039 USD/NOK	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/27/2024	10/03/2039		16,790,123	6.26 (5.63)			5,001	(720,574)		(720,574)	217,651	(938,225)			325,317		0004
RCV CORRA PAY SOFRR 02/01/2027 CAD/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2022	02/01/2027		475,096,800	CORRA 0.7 (SOFRR 0.7)			(3,369,063)	(31,021,662)		(31,021,662)	(2,441,928)	(9,446,454)			3,633,579		0004
RCV 5.59 PAY 5.81 02/18/2050 USD/GBP	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/18/2025	02/18/2050		13,395,000	5.59 (5.81)				(44,185)		(44,185)	(64,185)	20,000			337,562		0004
RCV 5.89 PAY 4.53 05/14/2034 USD/EUR	PENSION LIABILITY	N/A	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	11/13/2024	05/14/2034		27,843,000	5.89 (4.53)				(95,329)		(95,329)	(100,829)	5,500			431,895		0004
RCV 6.09 PAY 4.70 05/14/2037 USD/EUR	PENSION LIABILITY	N/A	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/13/2024	05/14/2037		38,990,000	6.09 (4.7)				(119,749)		(119,749)	(137,249)	7,500			692,756		0004
RCV 6.09 PAY 4.70 05/14/2037 USD/EUR	PENSION LIABILITY	N/A	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/13/2024	05/14/2037		16,710,000	6.09 (4.7)				(51,321)		(51,321)	(58,821)	17,500			296,895		0004
RCV 6.27 PAY 4.84 05/14/2040 USD/EUR	PENSION LIABILITY	N/A	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/13/2024	05/14/2040		27,840,000	6.27 (4.84)				(92,259)		(92,259)	(94,759)	2,500			550,327		0004
RCV 3.85 PAY 4.88 06/28/2027 USD/AUD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/27/2015	06/28/2027		8,052,023	3.85 (4.88)			(28,684)	615,803		615,803	86,936	(165,673)			66,672		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)			81,236	134,998		134,998	7,476	(48,125)			36,591		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)			162,472	269,997		269,997	14,951	(96,249)			73,181		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)			79,196	588,674		588,674	374,918	(515,827)			138,743		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)			232,621	(26,486)		(26,486)	25,517	(144,381)			119,319		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)			232,621	(26,486)		(26,486)	25,517	(144,381)			119,319		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)			149,492	72,334		72,334	45,586	(96,254)			111,381		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)			49,974	(374,819)		(374,819)	479,174	(644,255)			166,420		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)			171,465	(245,153)		(245,153)	24,068	(101,067)			113,776		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)			171,465	(245,153)		(245,153)	24,068	(101,067)			113,776		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	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/15/2017	08/15/2032		33,879,692	5.35 (5.21)				(959,572)		(959,572)	(300,121)	755,198			475,508		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/15/2017	08/15/2032		45,172,922	5.35 (5.21)				(1,279,429)		(1,279,429)		1,006,931			634,010		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/15/2017	08/15/2032		58,327,544	5.35 (5.21)				(1,652,006)		(1,652,006)		1,300,155			818,638		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/15/2017	08/15/2032		11,293,231	5.35 (5.21)				(319,857)		(319,857)		251,733			158,503		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)			174,339	217,243		217,243	14,299	(96,254)			94,597		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)			174,339	217,243		217,243	14,299	(96,254)			94,597		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)			174,339	217,243		217,243	14,299	(96,254)			94,597		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)			100,944	440,724		440,724	13,654	(52,940)			55,390		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)			100,944	440,724		440,724	13,654	(52,940)			55,390		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)			57,649	368,941		368,941	171,773	(322,128)			74,885		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)			119,832	1,132,451		1,132,451	478,541	(644,255)			188,837		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)			359,498	3,397,353		3,397,353	1,435,623	(1,932,766)			566,512		0004
RCV 3.89 PAY 1.81 11/01/2027 USD/EUR	372460D@1	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2017	11/01/2027		11,774,000	3.89 (1.81)			195,802	875,371		875,371	17,162	(96,254)			103,445		0004
RCV 3.89 PAY 1.81 11/01/2027 USD/EUR	372460D@1	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2017	11/01/2027		23,548,000	3.89 (1.81)			391,602	1,750,742		1,750,742	34,324	(192,508)			206,890		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)			167,923	1,556,107		1,556,107	210,914	(644,255)			130,891		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)			167,923	1,556,107		1,556,107	210,914	(644,255)			130,891		0004
RCV 3.82 PAY 2.45 04/24/2028 USD/GBP	G8781@AD1	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	03/22/2018	04/24/2028		14,227,000	3.82 (2.45)			167,103	1,624,605		1,624,605	239,408	(644,255)			134,351		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)			168,266	1,956,981		1,956,981	375,921	(644,255)			166,449		0004
RCV 4.03 PAY 2.62 03/22/2033 USD/GBP	G8781@AF6	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	03/22/2018	03/22/2033		7,113,500	4.03 (2.62)			86,059	1,227,053		1,227,053	267,174	(322,128)			103,571		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)			137,672	1,118,198		1,118,198	181,376	(515,404)			107,477		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)			126,141	3,803		3,803	27,707	(402,322)			73,099		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)			159,278	1,395,857		1,395,857	553,273	(708,681)			214,756		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)			159,278	1,395,857		1,395,857	553,273	(708,681)			214,756		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)			69,819	488,602		488,602	1,164,528	(1,246,727)			94,620		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)			69,819	488,602		488,602	1,164,528	(1,246,727)			94,620		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)			292,426	75,943		75,943	(65,191)	(1,159,659)			121,419		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)			292,426	75,943		75,943	(65,191)	(1,159,659)			121,419		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)			65,930	245,768		245,768	100,532	(280,310)			57,074		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 4.77 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)			65,930	245,768		245,768	100,532	(280,310)			57,074		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)			183,932	1,343,484		1,343,484	490,731	(805,319)			207,094		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)			183,932	1,343,484		1,343,484	490,731	(805,319)			207,094		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)			187,546	1,340,391		1,340,391	495,698	(805,319)			208,309		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)			187,546	1,340,391		1,340,391	495,698	(805,319)			208,309		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)			436,179	2,043,458		2,043,458	76,133	(192,508)			286,780		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)			436,179	2,043,458		2,043,458	76,133	(192,508)			286,780		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)			91,141	750,968		750,968	306,551	(402,660)			121,813		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)			182,280	1,501,935		1,501,935	613,102	(402,660)			243,625		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)			91,141	750,968		750,968	306,551	(805,319)			121,813		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)			57,920	213,717		213,717	105,688	(280,310)			57,179		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)			57,920	213,717		213,717	105,688	(280,310)			57,179		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)			130,922	1,117,924		1,117,924	514,302	(644,255)			197,239		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)			124,489	1,708,712		1,708,712	616,885	(644,255)			219,445		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)			138,321	1,898,569		1,898,569	685,427	(579,830)			243,828		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)			160,615	3,600,751		3,600,751	924,499	(644,255)			324,412		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)			80,308	1,800,375		1,800,375	462,249	(644,255)			162,206		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)			160,615	3,600,751		3,600,751	924,499	(322,128)			324,412		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)			194,236	878,529		878,529	47,320	(90,517)			139,045		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		12,804,248	4.27 (2.22)			221,032	1,288,430		1,288,430	95,939	(117,788)			319,122		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)			210,887	591,804		591,804	16,818	(96,254)			119,954		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)			632,661	1,775,412		1,775,412	50,455	(288,762)			359,863		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)			210,887	591,804		591,804	16,818	(96,254)			119,954		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)			303,689	561,353		561,353	(31,841)	(134,756)			168,339		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)			455,533	842,030		842,030	(47,761)	(202,133)			252,508		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)			223,435	2,155,514		2,155,514	1,031,288	(1,224,085)			384,168		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)			223,435	2,155,514		2,155,514	1,031,288	(1,224,085)			384,168		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)			160,103	882,202		882,202	450,442	(804,013)			206,942		0004
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)			80,044	441,101		441,101	225,221	(402,007)			103,471		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 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)			102,075	295,511		295,511	8,561	(48,127)			60,574		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)			158,220	609,720		609,720	38,992	(77,003)			115,871		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)			189,484	971,423		971,423	74,199	(96,254)			174,370		0004
RCV 4.37 PAY 1.19 05/23/2034 USD/JPY	59156RBX5	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/23/2019	05/23/2034		10,051,170	4.37 (1.19)			265,432	2,561,604		2,561,604	281,268	140,594			156,111		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)			272,505	2,867,109		2,867,109	341,558	140,594			192,387		0004
RCV 4.01 PAY 2.71 06/27/2039 USD/GBP	G6655@AC0	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	06/26/2019	06/27/2039		15,188,400	4.01 (2.71)			139,928	1,758,876		1,758,876	903,271	(773,106)			291,640		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)			220,924	2,388,825		2,388,825	296,085	135,482			131,240		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)			341,807	3,695,918		3,695,918	458,094	209,614			203,050		0004
RCV 3.66 PAY 2.69 11/06/2029 USD/GBP	G7000#AA2	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	11/06/2019	11/06/2029		18,204,000	3.66 (2.69)			107,674	(747,858)		(747,858)	552,303	(966,383)			205,635		0004
RCV 3.88 PAY 2.87 11/06/2031 USD/GBP	G7000#AB0	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	11/06/2019	11/06/2031		18,204,000	3.88 (2.87)			110,796	(415,291)		(415,291)	704,590	(966,383)			242,600		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)			91,424	855,970		855,970	752,930	(676,468)			320,615		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)			213,322	1,997,264		1,997,264	1,756,838	(1,578,425)			748,101		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)			22,586	220,745		220,745	21,419	(215,634)			159,853		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)			22,586	220,745		220,745	21,419	(215,634)			159,853		0004
RCV 4.61 PAY 2.30 12/31/2038 USD/EUR	PENSION LIABILITY	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/10/2019	12/31/2038		4,605,038	4.61 (2.3)			82,462	228,992		228,992	(40,625)	(39,517)			86,950		0004
RCV 4.61 PAY 2.30 12/31/2038 USD/EUR	PENSION LIABILITY	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/10/2019	12/31/2038		4,605,038	4.61 (2.3)			82,462	228,992		228,992	(40,625)	(39,517)			86,950		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)			63,573	529,594		529,594	437,734	(483,191)			154,457		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)			316,107	(4,286,237)		(4,286,237)	(239,282)	112,150			217,024		0004
RCV 3.50 PAY 2.20 01/23/2030 USD/SEK	W7000#AA4	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	01/21/2020	01/23/2030		14,920,601	3.5 (2.2)			178,324	1,060,073		1,060,073	(70,073)	118,951			172,037		0004
RCV 3.50 PAY 2.20 01/23/2030 USD/SEK	W7000#AA4	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	01/21/2020	01/23/2030		14,920,601	3.5 (2.2)			178,324	1,060,073		1,060,073	(70,073)	118,951			172,037		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		9,296,823	4.06 (3.16)			65,032	586,239		586,239	347,279	(461,784)			164,391		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		4,648,412	4.06 (3.16)			32,515	293,120		293,120	173,640	(230,892)			82,196		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		23,876,000	4 (1.96)			366,840	(118,172)		(118,172)	(4,382)	(209,514)			156,590		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)			230,465	(74,241)		(74,241)	(2,753)	(43,875)			98,377		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)			76,822	(24,747)		(24,747)	(918)	(131,626)			32,792		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)			78,155	339,374		339,374	412,601	(644,255)			154,249		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)			40,322	267,182		267,182	253,376	(322,128)			89,817		0004
RCV 3.34 PAY 2.50 03/27/2035 USD/GBP	G0691*AD9	D-1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/25/2020	03/27/2035		25,740,000	3.34 (2.5)			152,265	1,343,611		1,343,611	1,199,326	(1,288,510)			416,900		0004

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)
RCV 3.34 PAY 2.50 03/27/2035 USD/GBP	G0691*AD9	D-1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/25/2020	03/27/2035		12,870,000	3.34 (2.5)			76,133	671,806		671,806	599,663	(644,255)			208,450		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)			83,544	1,199,950		1,199,950	751,325	(644,255)			254,433		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)			180,603	3,313,384		3,313,384	1,689,991	(1,288,510)			585,460		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)			90,301	1,656,692		1,656,692	844,995	(644,255)			292,730		0004
RCV 3.74 PAY 2.30 12/31/2038 USD/EUR	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/27/2020	12/31/2038		1,319,636	3.74 (2.3)			15,465	20,037		20,037	(3,371)	(12,518)			24,917		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)			158,311	929,161		929,161	153,592	(125,130)			192,616		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)			158,311	929,161		929,161	153,592	(125,130)			192,616		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)			200,688	1,216,593		1,216,593	206,275	(154,006)			272,771		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)			169,946	870,694		870,694	165,206	(129,943)			225,229		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)			139,587	817,333		817,333	124,347	(101,067)			205,190		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)			259,328	1,861,441		1,861,441	211,509	(173,257)			423,616		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)			11,419	1,074,975		1,074,975	129,445	(229,710)			323,021		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)			15,226	1,433,301		1,433,301	172,594	(229,710)			430,695		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)			11,419	1,074,975		1,074,975	129,445	(306,280)			323,021		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)			74,202	953,077		953,077	492,881	(579,830)			176,216		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)			74,202	953,077		953,077	492,881	(579,830)			176,216		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)			134,382	1,098,866		1,098,866	98,254	(86,629)			138,498		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		5,719,713	5.16 (2.95)			112,599	818,822		818,822	(2,791)	(51,838)			120,518		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		5,719,713	5.16 (2.95)			112,599	818,822		818,822	(2,791)	(51,838)			120,518		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		5,719,713	5.16 (2.95)			112,599	818,822		818,822	(2,791)	(51,838)			120,518		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)			166,715	1,812,616		1,812,616	(36,919)	(74,597)			187,850		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)			333,430	3,625,232		3,625,232	(73,839)	(74,597)			375,699		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)			166,715	1,812,616		1,812,616	(36,919)	(149,194)			187,850		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)			105,291	2,518,372		2,518,372	715,457	(515,404)			264,844		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)			157,937	3,777,558		3,777,558	1,073,186	(773,106)			397,266		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)			130,648	1,377,611		1,377,611	82,331	(72,191)			186,921		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)			261,294	2,755,222		2,755,222	164,662	(72,191)			373,842		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)			130,648	1,377,611		1,377,611	82,331	(144,381)			186,921		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)			32,251	492,744		492,744	172,290	(322,128)			69,854		0004

STATEMENT AS OF SEPTEMBER 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	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 2.61 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)			145,636	890,383		890,383	75,008	(96,254)			119,436		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)			169,822	1,161,065		1,161,065	112,623	(105,879)			173,833		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)			180,739	3,261,296		3,261,296	1,317,351	(1,288,511)			478,832		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)			180,739	3,261,296		3,261,296	1,317,351	(1,288,511)			478,832		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		11,877,846	3.79 (2.12)			177,412	1,143,108		1,143,108	34,755	(107,171)			271,960		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		19,796,410	3.79 (2.12)			295,687	1,905,179		1,905,179	57,925	(178,619)			453,267		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		7,918,564	3.79 (2.12)			118,274	762,072		762,072	23,170	(71,447)			181,307		0004
RCV 0.26 PAY 1.89 10/26/2028 CHF/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/26/2021	10/26/2028		323,415,300	0.26 (1.89)			(3,901,916)	49,126,901		49,126,901	1,450,808	(1,771,009)			3,263,921		0004
RCV 0.00 PAY 0.00 11/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/12/2021	11/01/2061		89,684,685	0 (0)				(9,397,972)		(9,397,972)	(3,413,057)	2,181,662			2,731,791		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		10,528,690	3.72 (2.9)			71,987	1,088,772		1,088,772	528,003	(508,359)			226,487		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		26,321,726	3.72 (2.9)			179,967	2,721,929		2,721,929	1,320,008	(762,539)			566,217		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		15,793,035	3.72 (2.9)			107,980	1,633,157		1,633,157	792,005	(1,270,898)			339,730		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)			(28,172)	233,390		233,390	54,779	(101,475)			75,269		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)			(35,224)	208,889		208,889	40,597	(101,475)			110,795		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)			(35,224)	208,889		208,889	40,597	(101,475)			110,795		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)			(35,224)	208,889		208,889	40,597	(101,475)			110,795		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		11,433,566	3.34 (1.52)			180,047	883,637		883,637	88,056	(104,722)			284,961		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		11,433,566	3.34 (1.52)			180,047	883,637		883,637	88,056	(104,722)			284,961		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)			(58,066)	141,731		141,731	136,951	(334,311)			206,160		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)			(77,421)	188,974		188,974	182,601	(250,733)			274,880		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)			(77,421)	188,974		188,974	182,601	(334,311)			274,880		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)			171,602	4,349,307		4,349,307	1,404,648	(644,255)			522,606		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)			114,401	2,899,538		2,899,538	936,432	(966,383)			348,404		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)			155,857	2,623,312		2,623,312	1,167,723	(644,255)			482,261		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		13,331,000	4.17 (3.23)			103,904	1,748,875		1,748,875	778,482	(966,383)			321,508		0004
RCV 0.00 PAY 0.00 11/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/15/2021	11/01/2061		244,939,579	0 (0)			(73,474)	(27,441,727)		(27,441,727)	(9,027,017)	5,694,477			7,460,846		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)			(42,589)	(2,375,145)		(2,375,145)	432,044	299,134			447,960		0004

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)
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)			(63,883)	(3,562,717)		(3,562,717)	648,066	448,701			671,941		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)			(42,589)	(2,375,145)		(2,375,145)	432,044	448,701			447,960		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)			(63,883)	(3,562,717)		(3,562,717)	648,066	299,134			671,941		0004
RCV 3.37 PAY 1.62 03/31/2032 USD/EUR	G2687*AB5	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2022	03/31/2032		16,725,000	3.37 (1.62)			223,565	566,722		566,722	129,759	(144,381)			229,079		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		9,624,564	4.03 (4.56)			(10,135)	(530,302)		(530,302)	133,040	188,131			248,960		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		9,624,564	4.03 (4.56)			(10,135)	(530,302)		(530,302)	133,040	188,131			248,960		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		19,249,128	4.03 (4.56)			(20,271)	(1,060,604)		(1,060,604)	266,080	376,261			497,920		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)			157,426	3,792,848		3,792,848	1,467,453	(978,368)			526,711		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)			236,140	5,689,273		5,689,273	2,201,179	(978,368)			790,067		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)			174,665	4,208,165		4,208,165	1,628,139	(1,467,552)			584,386		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)			157,426	3,792,848		3,792,848	1,467,453	(1,085,499)			526,711		0004
RCV 4.17 PAY 2.53 01/09/2032 USD/EUR	G6576*AA2	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2022	01/09/2032		18,917,600	4.17 (2.53)			239,671	392,362		392,362	157,661	(163,632)			255,203		0004
RCV 4.19 PAY 4.52 01/09/2032 USD/NOK	G6576*AB0	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2022	01/09/2032		6,354,708	4.19 (4.52)			25,045	1,064,123		1,064,123	213,432	192,543			85,726		0004
RCV 3.71 PAY 3.56 04/06/2032 NOK/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/06/2022	04/06/2032		115,848,000	3.71 (3.56)			(607,186)	(19,984,722)		(19,984,722)	(3,648,113)	(3,501,218)			1,588,486		0004
RCV 1.76 PAY 3.93 05/02/2029 CHF/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/02/2022	05/02/2029		208,724,600	1.76 (3.93)			(3,358,249)	38,743,760		38,743,760	1,573,708	(1,180,673)			2,235,654		0004
RCV 3.40 PAY 3.60 05/03/2027 HKD/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/03/2022	05/03/2027		63,728,500	3.4 (3.6)				983,336		983,336	(699,863)	316,807			512,712		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)			207,472	3,517,171		3,517,171	1,701,772	(1,288,511)			578,433		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)			207,472	3,701,977		3,701,977	1,740,174	(1,288,511)			591,632		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)			207,472	3,884,452		3,884,452	1,780,690	(1,288,511)			604,577		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)			120,820	(318,309)		(318,309)	101,958	(96,254)			224,504		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)			181,231	(477,463)		(477,463)	152,937	(144,381)			336,756		0004
RCV 0.00 PAY 0.00 06/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	06/01/2062		32,088,927	0 (0)				(431,556)		(431,556)	(1,039,749)	882,000			985,046		0004
RCV 0.00 PAY 0.00 06/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/29/2022	06/01/2062		12,835,570	0 (0)				(172,623)		(172,623)	(415,902)	352,801			394,018		0004
RCV 6.96 PAY 6.36 02/01/2027 USD/CAD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/02/2007	02/01/2027		2,215,363	6.96 (6.36)				398,657		398,657	(151,774)	13,015			16,943		0004
RCV 6.96 PAY 6.36 02/01/2027 USD/CAD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/02/2007	02/01/2027		771,686	6.96 (6.36)				138,866		138,866		37,333			5,902		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												16,466,829	145,914,676	XXX	145,914,676	50,822,574	(80,630,671)			80,309,894	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										3		12,776,577	105,820,633	XXX	105,820,633	71,429,170	(80,630,671)	1,563,516		102,125,063	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		(105,912,060)	(500,231,502)	XXX	(831,012,974)	63,093,083		20,776,590		197,389,343	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							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)
1379999999. Total Swaps - Foreign Exchange												9,929,062	319,598,171	XXX	125,101,415	50,822,574	72,342,425			193,707,435	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										3		(95,982,998)	(180,633,331)	XXX	(705,911,559)	113,915,657	72,342,425	20,776,590		391,096,778	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										376,406,112	730,119,072	(108,759,574)	1,926,416,110	XXX	1,401,137,882	1,201,720,794	152,973,096	(460,216,554)		288,971,715	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										3	359,407,754	12,776,577	784,246,627	XXX	784,246,627	484,650,059	(80,630,671)	(171,973,485)		102,125,063	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										376,406,115	1,089,526,826	(95,982,998)	2,710,662,737	XXX	2,185,384,509	1,686,370,853	72,342,425	(632,190,039)		391,096,778	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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction 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
MFSZ4	747	91,211,945	MINI MSCI EAFE 12/20/2024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index		ICE 5493004R83R1LVX2IL36	09/30/2024	2,464.7315	2,441.6000	(395,324)					1,707,385	1,707,385	6,633,990	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(395,324)					1,707,385	1,707,385	6,633,990	XXX	XXX
1579999999. Subtotal - Long Futures												(395,324)					1,707,385	1,707,385	6,633,990	XXX	XXX
ESZ4	203	58,708,393	S&P 500 EMINI 12/20/2024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index		CME SNZ20JLFK8MNNCLQOF39		5,753.6972	5,749.5000	265,067					(306,244)	(306,244)	1,802,811	0001	50
ESZ4	5,236	1,482,825,519	S&P 500 EMINI 12/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index		CME SNZ20JLFK8MNNCLQOF39		5,710.0630	5,749.5000	(6,021,400)					(39,345,131)	(39,345,131)	46,500,096	0001	50
MESZ4	1,698	93,116,926	MINI MSCI EMG MKT 12/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index		ICE 5493004R83R1LVX2IL36		1,127.8006	1,183.9000	1,706,490					(6,445,304)	(6,445,304)	15,079,672	0001	50
MFSZ4	2,659	324,712,685	MINI MSCI EAFE 12/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index		ICE 5493004R83R1LVX2IL36		2,452.9693	2,441.6000	1,382,680					(6,040,325)	(6,040,325)	23,614,163	0001	50
RTYZ4	2,514	277,379,882	EMINI RUSSELL 2000 12/20/2024	VARIABLE ANNUITY	EXH 5	Equity/Index		CME SNZ20JLFK8MNNCLQOF39		2,231.5434	2,199.0000	(615,930)					(5,344,558)	(5,344,558)	22,326,440	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												(3,283,093)					(57,481,562)	(57,481,562)	109,323,182	XXX	XXX
1649999999. Subtotal - Short Futures												(3,283,093)					(57,481,562)	(57,481,562)	109,323,182	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												(3,678,417)					(55,774,177)	(55,774,177)	115,957,172	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												(3,678,417)					(55,774,177)	(55,774,177)	115,957,172	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC	6,333,028	(4,139,142)	2,193,886
MERRILL LYNCH PIERCE FENNER & SMITH INC	29,789,765	31,775,724	61,565,489
Total Net Cash Deposits	36,122,793	27,636,582	63,759,375

(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

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		63,759,375		63,759,375	3,354,237	(7,032,654)	3,354,237	115,957,172	115,957,172
AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	Y	Y	970,000		860,057			860,057			407,654	
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Y	Y	212,976,300	357,328,752	412,613,861	(91,847,986)		412,613,861	(91,847,986)	107,789,575	16,594,181	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	471,699,000	32,684,507	436,272,247			438,525,538			5,174,012	
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y				(364,110)			(364,110)		619,191	
BNP Paribas SA R0MUWSFPU8MPRO8K5P83	Y	Y	287,880,000	55,574,658	330,392,641	(20,039,423)		329,989,912	(20,416,929)	21,692,983	12,386,912	
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	214,474,000	12,630,493	407,037,729	(328,688,577)		412,642,558	(519,635,908)		156,676,856	
CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	Y	Y	3,080,000		2,732,135	(4,127,526)		2,732,135	(13,032,355)		8,250,344	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y										
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	14,810,000		43,753,288	(19,984,722)	8,958,566	33,297,701	(21,586,070)		10,545,980	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	46,550,000	20,544,853	58,043,759			58,043,759		11,493,759		
JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	Y	Y	185,738,000		298,805,747	(252,931,793)		256,478,355	(259,880,302)		65,321,361	
MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	Y	Y			291,247	(590,665)		291,247	(590,665)		1,578,323	
MIZUHO CAPITAL MARKETS LLC 549300IJV8X2BVHFN697	Y	Y	5,250,000		5,340,804		90,804	5,340,804		90,804	661,492	
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Y	Y	471,590,000	127,100,818	526,822,761	(6,055,533)		526,822,761	(6,055,533)	49,177,228		
NATWEST MARKETS PLC KX1WK48MPD4Y2NCUIZ63	Y	Y			6,730,680	(5,374,013)	1,356,667	6,730,680	(5,374,013)	1,356,667	3,408,530	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	66,760,000		70,440,728	(3,146,826)	533,902	70,440,728	(3,146,826)	533,902	310,002	223,900
SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	Y	Y	6,120,000		6,084,743			6,084,743			334,290	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	626,130,000	69,365,758	663,156,777	(1,368,463)		663,156,777	(1,368,463)	35,658,314	3,141,780	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	125,116,000		121,475,062			121,475,062				
0299999999. Total NAIC 1 Designation			2,739,143,300	675,229,838	3,390,854,266	(734,519,637)	10,939,939	3,345,526,678	(943,299,160)	227,793,232	285,410,908	223,900
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					62,105,598	(7,777,490)	54,328,108	116,096,090	(332,939,099)		105,685,870	
0999999999 - Gross Totals			2,739,143,300	675,229,838	3,516,719,239	(742,297,127)	129,027,422	3,464,977,005	(1,283,270,913)	231,147,469	507,053,950	116,181,072
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					3,516,719,239	(742,297,127)						

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	SNZ20JLFK8MNNCLQOF39	Cash		Cash	228,539,222	228,539,222	228,539,222		V
CME GROUP	SNZ20JLFK8MNNCLQOF39	Cash		Cash	113,858,121	113,858,121	113,858,121		I
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Cash		Cash	400,000	400,000	400,000		V
MUFG BANK LTD	C3GTMMZIHMY46P4OIX74	Cash		Cash	120,000	120,000	120,000		V
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC)	5493004R83R1LVX2IL36	Cash		Cash	24,795,055	24,795,055	24,795,055		I
CME (MERRILL LYNCH, PIERCE, FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash		Cash	38,964,318	38,964,318	38,964,318		I
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	13,353,753	15,000,000	15,000,000	03/01/2046	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	235,916	265,000	265,000	03/01/2046	V
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	023135-BJ-4	AMAZONCOM INC SR NT	8,989,289	10,000,000	9,936,935	08/22/2047	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	023135-BJ-4	AMAZONCOM INC SR NT	4,494,644	5,000,000	4,968,733	08/22/2047	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	02364W-AW-5	AMERICA MOVIL SAB DE CV GUARNT	2,174,314	2,000,000	2,079,148	03/30/2040	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	03522A-AJ-9	ANHEUSER-BUSCH COMPANIES INC GUA	14,755,640	15,000,000	14,971,363	02/01/2046	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	037833-BY-5	APPLE INC SR NT	4,955,248	5,000,000	4,998,252	02/23/2026	I
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	037833-BY-5	APPLE INC SR NT	14,865,744	15,000,000	14,994,755	02/23/2026	I
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	05723K-AE-0	BAKER HUGHES INC SR NT	5,462,502	5,600,000	5,447,468	12/15/2027	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	05723K-AE-0	BAKER HUGHES INC SR NT	3,443,327	3,530,000	3,538,692	12/15/2027	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	05723K-AG-5	BAKER HUGHES INC SR NT	12,311,132	13,000,000	13,000,000	11/07/2029	I
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	17252M-AN-0	CINTAS CORPORATION GU	9,931,493	10,000,000	9,917,641	04/01/2027	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	30231G-AT-9	EXXON MOBIL CORPORATION SR NT	9,878,639	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	9,878,639	10,000,000	10,000,000	03/01/2026	I
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	30231G-BF-8	EXXON MOBIL CORPORATION SR NT	9,350,859	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	9,897,305	10,000,000	9,994,658	02/19/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	482480-AE-0	KLA-TENCOR CORPORATION SR NT	9,989,996	10,000,000	9,999,738	11/01/2024	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	482480-AE-0	KLA-TENCOR CORPORATION SR NT	3,796,199	3,800,000	3,799,672	11/01/2024	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	539830-BH-1	LOCKHEED MARTIN CORPORATION SR NT SER	498,468	502,000	502,729	01/15/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	539830-BH-1	LOCKHEED MARTIN CORPORATION SR NT SER	2,482,409	2,500,000	2,497,161	01/15/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	539830-BH-1	LOCKHEED MARTIN CORPORATION SR NT SER	9,929,638	10,000,000	9,988,642	01/15/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	594918-BJ-2	MICROSOFT CORPORATION SR NT	9,905,071	10,000,000	9,999,680	11/03/2025	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	594918-BJ-2	MICROSOFT CORPORATION SR NT	6,900,863	6,967,000	6,966,777	11/03/2025	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	717081-CY-7	PFIZER INC SR NT	6,244,863	5,000,000	4,997,915	03/15/2039	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	906548-CW-0	UNION ELECTRIC CO 1ST MTG	10,427,880	10,000,000	9,979,884	03/15/2053	I
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORPORATION SR NT	3,745,965	3,750,000	3,755,942	09/10/2028	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORPORATION SR NT	7,491,930	7,500,000	7,511,884	09/10/2028	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	907818-EY-0	UNION PACIFIC CORPORATION SR NT	3,745,965	3,750,000	3,755,942	09/10/2028	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	91324P-CP-5	UNITEDHEALTH GROUP INC SR NT	4,983,567	5,000,000	4,998,741	07/15/2025	I
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	91324P-CV-2	UNITEDHEALTH GROUP INC SR NT	9,873,687	10,000,000	9,998,722	03/15/2026	IV
Merrill Lynch Pierce Fenner Smith Inc	213800ITMMKU4Z7I4F78	Security	91324P-CV-2	UNITEDHEALTH GROUP INC SR NT	3,949,475	4,000,000	3,999,489	03/15/2026	IV
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	010392-FM-5	Alabama Power Company SR NT	12,469,187	15,000,000	14,917,560	03/01/2045	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	010392-FM-5	Alabama Power Company SR NT	4,156,396	5,000,000	4,972,520	03/01/2045	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	010392-FM-5	Alabama Power Company SR NT	6,999,370	8,420,000	7,538,857	03/01/2045	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	010392-FS-2	Alabama Power Company SR NT SER A	8,865,440	10,000,000	9,933,770	07/15/2048	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	010392-FS-2	Alabama Power Company SR NT SER A	4,432,720	5,000,000	4,966,885	07/15/2048	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	6,943,895	7,000,000	6,991,526	11/16/2025	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	6,943,895	7,000,000	6,987,080	11/16/2025	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	7,935,879	8,000,000	7,990,316	11/16/2025	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	9,919,849	10,000,000	9,987,895	11/16/2025	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	046353-AL-2	ASTRAZENECA PLC SR NT	4,959,925	5,000,000	4,997,544	11/16/2025	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	072863-AJ-2	BAYLOR SCOTT & WHITE HOL NT SE	10,503,707	15,000,000	15,000,000	11/15/2050	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	084659-AV-3	NORTHERN NATURAL GAS CO SR NT	19,516,943	20,000,000	19,997,046	07/15/2030	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	09778P-AA-3	BON SECOURS MERCY SEC	14,399,013	14,998,000	14,998,000	06/01/2030	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	10373Q-AV-2	BP CAPITAL MARKETS PLC GUAR	11,627,319	11,898,000	11,898,000	01/16/2027	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	110122-CQ-9	BRISTOL MYERS SQUIBB CO SR NT	3,357,076	3,634,000	3,624,063	06/15/2039	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	115637-AP-5	BROWN-FORMAN CORPORATION SR NT	19,015,588	20,000,000	19,692,077	07/15/2045	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Security	12189L-AK-7	BURLINGTON NORTH SANTA FE DEB	6,625,055	7,110,000	7,036,887	09/01/2042	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	12189L-AN-1	BURLINGTON NORTH SANTA FE SR NT	14,082,470	15,000,000	14,998,213	03/15/2043	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	566,168	507,000	511,998	06/01/2036	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,040,766	932,000	946,901	06/01/2036	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	CONNECTICUT LT & PWR CO 1ST	1,116,702	1,000,000	999,682	06/01/2036	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	PEPCO HOLDINGS INC 1ST MTG	8,633,442	10,000,000	9,993,165	05/15/2045	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	PEPCO HOLDINGS INC 1ST MTG	2,612,479	3,026,000	2,921,785	05/15/2045	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Security	26442E-AE-0	DUKE ENERGY OHIO 1ST MTG	7,958,433	10,000,000	9,942,461	06/15/2046	V

STATEMENT AS OF SEPTEMBER 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	26442E-AE-0	DUKE ENERGY OHIO 1ST MTG	7,958,433	10,000,000	9,942,461	06/15/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	369550-BM-9	GENERAL DYNAMICS CORPORATION GUARN	19,531,406	20,000,000	19,874,885	04/01/2030	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 7H6GLXDRUGQFU57RNE97	Security	437076-BM-3	HOME DEPOT INC SR NT	7,949,427	8,063,000	8,054,320	04/01/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	539830-BD-0	LOCKHEED MARTIN CORPORATION SR NT	8,602,958	10,000,000	9,914,458	03/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	539830-BD-0	LOCKHEED MARTIN CORPORATION SR NT	2,352,049	2,734,000	2,577,931	03/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	1,794,686	1,800,000	1,801,615	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	4,985,238	5,000,000	5,012,532	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	13,029,418	13,068,000	13,078,968	11/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	5,982,286	6,000,000	5,999,678	11/15/2025	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Security	61761J-3R-8	MORGAN STANLEY SR NT MTN DTD 0	276,949	282,000	281,605	07/27/2026	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	649322-AA-2	NEW YORK & PRESBYTERIAN HOSP NT	12,461,909	14,000,000	14,000,000	08/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	649322-AA-2	NEW YORK & PRESBYTERIAN HOSP NT	1,700,160	1,910,000	1,850,730	08/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	649322-AA-2	NEW YORK & PRESBYTERIAN HOSP NT	2,750,521	3,090,000	2,982,928	08/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	662352-AA-1	NORTH SHORE LONG ISLAND NT	9,105,164	10,000,000	9,952,915	11/01/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	662352-AA-1	NORTH SHORE LONG ISLAND NT	4,552,582	5,000,000	4,976,458	11/01/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	665789-BA-0	XCEL ENERGY INC 1ST M	12,623,961	15,000,000	14,950,840	09/01/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	66988A-AE-4	NOVANT HEALTH INC NT	9,904,780	11,000,000	11,000,000	11/01/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	66988A-AE-4	NOVANT HEALTH INC NT	3,601,738	4,000,000	3,934,333	11/01/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	718172-BT-5	PHILIPS MORRIS INTERNATIONAL SR NT	9,805,590	10,000,000	9,987,354	02/25/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	718172-BT-5	PHILIPS MORRIS INTERNATIONAL SR NT	7,050,219	7,190,000	7,180,907	02/25/2026	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER	8,061,119	10,000,000	10,000,000	10/01/2047	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER	8,061,119	10,000,000	9,418,424	10/01/2047	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER	8,183,355	10,000,000	10,000,000	10/01/2048	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER	8,183,355	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	10,513,627	15,000,000	14,916,227	08/15/2051	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	907818-EW-4	UNION PACIFIC CORPORATION SR NT	13,827,948	15,000,000	14,987,409	09/10/2048	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-KH-3	US TREASURY NOTES	133,007,877	131,619,700	130,742,589	03/31/2026	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 2	9,169,403	11,530,000	11,957,904	04/01/2045	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER	6,301,280	7,204,000	7,180,128	12/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-EH-0	US TREASURY NT	49,568,750	50,000,000	49,919,501	04/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	49,568,750	50,000,000	49,919,501	04/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	91282C-EH-0	US TREASURY NT	4,716,962	4,758,000	4,753,676	04/15/2025	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	038222-AJ-4	APPLIED MATERIALS INC SR NT	14,936,671	15,000,000	14,993,600	10/01/2025	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	038222-AJ-4	APPLIED MATERIALS INC SR NT	12,276,948	12,329,000	12,323,739	10/01/2025	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	039482-AB-0	ARCHER DANIELS MIDLAND CO SR NT	21,063,201	22,100,000	21,998,821	03/27/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	04351L-AA-8	ASCENSION HEALTH NT	8,595,323	8,600,000	8,600,000	11/15/2053	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	046353-AM-0	ASTRAZENECA PLC SR NT	1,313,164	1,406,000	1,416,837	11/16/2045	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	11271L-AC-6	BROOKFIELD FINANCE INC GUAR	9,859,737	10,000,000	9,987,101	01/25/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	11271L-AC-6	BROOKFIELD FINANCE INC GUAR	4,929,868	5,000,000	4,943,114	01/25/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	11271L-AC-6	BROOKFIELD FINANCE INC GUAR	9,859,737	10,000,000	9,987,101	01/25/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-AW-2	EXXON MOBIL CORPORATION SR NT	8,666,585	9,735,000	9,735,000	03/01/2046	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-BK-7	EXXON MOBIL CORPORATION SR NT	9,708,042	10,000,000	10,000,000	03/19/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	30231G-BK-7	EXXON MOBIL CORPORATION SR NT	18,970,485	19,541,000	19,541,000	03/19/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	438516-AT-3	HONEYWELL INTERNATIONAL INC NT	5,496,612	5,000,000	4,980,638	03/15/2037	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	438516-AT-3	HONEYWELL INTERNATIONAL INC NT	10,993,223	10,000,000	9,961,276	03/15/2037	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	678858-BT-7	OGE ENERGY CORPORATION SR NT	7,699,256	7,800,000	7,722,064	08/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	678858-BT-7	OGE ENERGY CORPORATION SR NT	4,935,421	5,000,000	4,952,466	08/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	678858-BT-7	OGE ENERGY CORPORATION SR NT	4,935,421	5,000,000	4,964,131	08/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	717081-DT-7	PFIZER INC SR NT	4,300,449	4,000,000	3,802,113	09/15/2040	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	74340X-BX-8	Prologis, L.P. SR NT	4,979,460	5,000,000	4,976,202	09/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	74340X-BX-8	Prologis, L.P. SR NT	9,958,920	10,000,000	9,952,403	09/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	756109-AU-8	REALTY INCOME CORPORATION SR NT	4,908,847	5,000,000	4,995,998	01/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	756109-AU-8	REALTY INCOME CORPORATION SR NT	9,817,694	10,000,000	9,991,996	01/15/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	828807-DT-1	SIMON PROPERTY GROUP LP SR NT	8,807,645	10,000,000	9,978,222	02/01/2032	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	907818-CF-3	UNION PACIFIC CORPORATION UNION PACIFIC	5,507,043	3,856,000	4,984,082	02/01/2029	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	93884P-DW-7	WASHINGTON GAS LIGHT CO SR NT SER	7,672,985	9,475,000	8,968,690	09/15/2046	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	93884P-DW-7	WASHINGTON GAS LIGHT CO SR NT SER	8,098,137	10,000,000	10,000,000	09/15/2046	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Security	93884P-DW-7	WASHINGTON GAS LIGHT CO SR NT SER	7,753,966	9,575,000	9,063,346	09/15/2046	I
0199999999 - Total				1,510,530,711	1,569,031,416	1,564,356,723	XXX	XXX

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

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	970,000	970,000	XXX		V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash		Cash	169,480,000	169,480,000	XXX		V
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash		Cash	287,880,000	287,880,000	XXX		V
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		Cash	214,474,000	214,474,000	XXX		V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Cash		Cash	3,080,000	3,080,000	XXX		V
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		Cash	14,810,000	14,810,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		Cash	46,550,000	46,550,000	XXX		V
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Cash		Cash	181,400,000	181,400,000	XXX		V
MIZUHO CAPITAL MARKETS LLC	549300IJV8X2BVHFN697	Cash		Cash	5,250,000	5,250,000	XXX		V
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash	471,590,000	471,590,000	XXX		V
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash		Cash	66,760,000	66,760,000	XXX		V
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Cash		Cash	1,190,000	1,190,000	XXX		V
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZL0RGWGDTN03	Cash		Cash	6,120,000	6,120,000	XXX		V
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash		Cash	626,130,000	626,130,000	XXX		V
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Cash		Cash	55,585,000	55,585,000	XXX		V
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Security	912828-6T-2	US TREASURY NT	69,531,000	69,531,000	XXX	05/15/2029	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Security	91282C-CB-5	US TREASURY NT	42,090,300	42,090,300	XXX	08/15/2030	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Security	91282C-AE-1	US TREASURY NT	170,886,000	170,886,000	XXX	08/15/2030	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Security	912810-SD-1	US TREASURY NT	138,995,000	138,995,000	XXX	08/15/2048	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Security	912810-TT-5	US TREASURY NT	13,224,000	13,224,000	XXX	08/15/2053	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Security	912810-TH-1	US TREASURY NT	150,000,000	150,000,000	XXX	05/15/2042	V
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Security	91282C-AY-7	US TREASURY NT	4,338,000	4,338,000	XXX	11/30/2027	V
0299999999 - Total					2,740,333,300	2,740,333,300	XXX	XXX	XXX

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 Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred 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)
0100	CDHS RHO HEDGE	2,208,017,757	2,184,993,157	(23,024,600)	(14,514,518)	(191,800,186)	(27,073,963)	63.0	(17,067,155)	(213,859,560)	5,975,062	(17,067,202)		23,042,264	27,816,238		27,816,238	(163,001,058)
Total		2,208,017,757	2,184,993,157	(23,024,600)	(14,514,518)	(191,800,186)	(27,073,963)	XXX	(17,067,155)	(213,859,560)	5,975,062	(17,067,202)		23,042,264	27,816,238		27,816,238	(163,001,058)

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			68,305,750	68,305,750	10/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				68,305,750	68,305,750	XXX
9999999999 - Totals				68,305,750	68,305,750	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 68,305,750 Book/Adjusted Carrying Value $ 68,305,750
2. Average balance for the year Fair Value $ 3,177,130,508 Book/Adjusted Carrying Value $ 3,177,130,508
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
9999999999 - Totals						XXX

NONE

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					6,573,007	1,229,428	5,001,329	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		1.600	1,727,211		520,756,535	245,247,912	292,699,545	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY	C	1.600			2,137,819	2,137,819	2,137,819	XXX
BANK OF NEW YORK MELLON	UNITED KINGDOM	C	1.600	114,998		28,285,470	33,210,108	29,907,025	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		4.900	2,258,796	1,252,971	207,399,429	288,138,836	289,177,182	XXX
CITIBANK	NEW YORK, NY					28,796,422	15,444,927	19,986,140	XXX
FEDERAL HOME LOAN BANK	NEW YORK, NY					3,526,687	3,711,254	195,697	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					(1,863,592)	(535,991)	3,525,953	XXX
NORTHERN TRUST COMPANY	CHICAGO, IL		4.900	4,921,049	57,937	328,146,654	429,733,004	431,569,595	XXX
NORTHERN TRUST COMPANY	TORONTO, ON (CANADA)		4.900	28,293		5,452,340	5,461,966	5,525,113	XXX
PNC BANK	PITTSBURGH, PA					(8,196,745)	(17,436,578)	(14,148,122)	XXX
STATE STREET BANK AND TRUST COMPANY	BOSTON, MA		4.900	4,787,790	61,312	360,504,891	442,255,547	444,182,175	XXX
US BANK	DENVER, CO					8,648,498	2,347,279	11,054,163	XXX
SOCIETE GENERALE	NEW YORK, NY		4.900	792,000	1,216,765		280,000,001	280,792,001	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(223,621,006)	(244,660,558)	(271,062,478)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	1,137		114,243	114,630	114,994	XXX
0199999. Totals - Open Depositories		XXX	XXX	14,631,273	2,588,984	1,266,660,652	1,486,399,584	1,530,658,129	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	14,631,273	2,588,984	1,266,660,652	1,486,399,584	1,530,658,129	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	14,631,273	2,588,984	1,266,660,652	1,486,399,584	1,530,658,129	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
	US TREASURY BILL T-BILL		09/26/2024		01/01/1900	1,990,883		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,990,883		
0109999999. Total - U.S. Government Bonds						1,990,883		
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								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,990,883		
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								
2509999999. Total Bonds						1,990,883		
	FEDERAL HOME LOAN BANK LATE MONEY DEPOSIT		09/27/2024		01/01/2025	25,200,000		64,465
	CHURCHILL BNYM CASH RESERVE CHURCHILL		07/01/2024		01/01/2025	46,897,269	31,744	223,729
8109999999. Subtotal - Sweep Accounts						72,097,269	31,744	288,195
261908-10-7	DREYFUS TREAS & AGY CASH MGMT DREYFUS TREAS & AGENCY CASH MG		07/12/2024	0.710		250,000,000		10,559,677
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						250,000,000		10,559,677
25160K-20-7	DWS MONEY MARKET SERIES--INST DWS MONEY MARKET SERIES--INST		09/20/2024			287,451,635		
262006-20-8	DREYFUS GOVT PR CASH MGT DREYFUS GOVT CASH MGMT-I		09/25/2024			11,984,418		
52470G-49-4	Legg Mason Partners Inst Trust WESTERN ASSET PREMIER INSTL GO		09/03/2024			123,141,808	163,801	485,488
665278-70-1	NORTHERN TRUST INSTIT GOVT SEL NORTHERN INSTITUTIONAL GOVT SE		09/23/2024			44,590,826		1,266,361
857492-70-6	State Street Master Funds - St US		09/30/2024			422,015,228		
40428X-10-7	HSBC US GOVT MMKT GOVT MMKT-I		09/06/2024			8,698,405		
8309999999. Subtotal - All Other Money Market Mutual Funds						897,882,320	163,801	1,751,849
8609999999 - Total Cash Equivalents						1,221,970,471	195,545	12,599,721