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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE & ANNUITY COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 97268 Employer's ID Number 95-3769814

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

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 09/20/1982 Commenced Business 07/01/1983

Statutory Home Office 8825 N 23RD AVENUE, SUITE 100 (Street and Number), PHOENIX, AZ, US 85021 (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	JOSHUA D SCOTT		

OTHER

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

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	VIBHU RANJAN SHARMA	ADRIAN SCOTT GRIGGS
JAY ORLANDI		

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	Vibhu Ranjan Sharma	Joshua D Scott
Chairman, President & Chief Executive Officer	Executive Vice President & Chief Financial Officer	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, 2023 by Darryl Douglas Button, Vibhu Ranjan Sharma, and Joshua D Scott,

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	6,015,956,613		6,015,956,613	5,033,766,311
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	5,308,333		5,308,333	5,591,844
3.	Mortgage loans on real estate:				
	3.1 First liens	457,616,923		457,616,923	403,314,565
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 36,925,515), cash equivalents ($ 120,913,123) and short-term investments ($ ....)	157,838,638		157,838,638	333,373,268
6.	Contract loans (including $ .... premium notes)	19,005,950	252	19,005,698	9,482,947
7.	Derivatives	11,207,846		11,207,846	11,843,682
8.	Other invested assets	25,808,758		25,808,758	25,790,507
9.	Receivables for securities	1,237,596		1,237,596	736,276
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	54,226,008		54,226,008	65,672,855
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,748,206,666	252	6,748,206,414	5,889,572,254
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	73,106,400		73,106,400	59,059,381
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	8,137		8,137	16,149
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	72,547		72,547	106,225
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				198,996
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	32,578		32,578	48,351
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				4,031,238
18.2	Net deferred tax asset	70,276,814	48,109,172	22,167,642	16,948,499
19.	Guaranty funds receivable or on deposit	2,218,207		2,218,207	2,218,384
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	607,943		607,943	541,805
24.	Health care ($ ....) and other amounts receivable	1,481,516	128,221	1,353,296	5,246,506
25.	Aggregate write-ins for other than invested assets	364,473	364,473		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,896,375,281	48,602,118	6,847,773,163	5,977,987,788
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,943,490,596		2,943,490,596	2,909,502,162
28.	Total (Lines 26 and 27)	9,839,865,877	48,602,118	9,791,263,759	8,887,489,950
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	54,226,008		54,226,008	65,672,855
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)	54,226,008		54,226,008	65,672,855
2501.	Miscellaneous assets	364,473	364,473		
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	364,473	364,473		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 5,342,539,137 less $ included in Line 6.3 (including $ Modco Reserve)	5,342,539,137	4,519,505,743
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	999,053,898	936,382,667
4.	Contract claims:		
	4.1 Life	9,383,480	8,894,413
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
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)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	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	4,255	5,191
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 $ assumed and $ 43,518 ceded	43,518	69,559
	9.4 Interest Maintenance Reserve	4,588,601	5,081,856
10.	Commissions to agents due or accrued-life and annuity contracts $ 491,325 , accident and health $ and deposit-type contract funds $ 875,081	1,366,406	1,775,883
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	347,898	409,568
13.	Transfers to Separate Accounts due or accrued (net) (including $ (58,810,405) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(66,702,481)	(64,143,044)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		(340,552)
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	6,541,288	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	(1,368,944)	(319,081)
18.	Amounts held for agents' account, including $ (74,395) agents' credit balances		
19.	Remittances and items not allocated	17,408,777	4,860,428
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	2,146,582	1,837,517
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,745,522	2,193,430
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,038,470	3,799,072
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	40,440,334	52,575,353
	24.09 Payable for securities	721,553	1,577,319
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	23,055,099	29,876,142
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,385,353,392	5,504,041,464
27.	From Separate Accounts Statement	2,943,490,596	2,909,502,162
28.	Total liabilities (Lines 26 and 27)	9,328,843,988	8,413,543,625
29.	Common capital stock	2,900,000	2,900,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	134,606,714	134,606,714
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	324,913,057	336,439,610
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)	459,519,771	471,046,324
38.	Totals of Lines 29, 30 and 37	462,419,771	473,946,324
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,791,263,759	8,887,489,950
	DETAILS OF WRITE-INS		
2501.	Unclaimed amounts and uncashed checks	2,033,806	2,275,289
2502.	Policy and contract claims for deposit-type contracts	6,251,420	7,866,661
2503.	Derivatives collateral payable and income accruals	5,263,324	4,156,894
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,506,548	15,577,297
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,055,099	29,876,142
3101.			
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)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	1,247,396,345	677,989,087	1,198,734,437
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	227,255,488	176,396,422	238,936,481
4.	Amortization of Interest Maintenance Reserve (IMR)	370,807	452,329	611,971
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	105,321	147,872	200,112
7.	Reserve adjustments on reinsurance ceded	(151,404)	(146,962)	(216,522)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	46,731,054	47,439,566	62,722,671
	8.2 Charges and fees for deposit-type contracts	5,871,487	5,131,992	7,249,036
	8.3 Aggregate write-ins for miscellaneous income	2,004,331	2,085,287	2,857,918
9.	Totals (Lines 1 to 8.3)	1,529,583,430	909,495,593	1,511,096,105
10.	Death benefits	2,239,900	3,966,892	4,343,038
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	126,575,740	116,567,358	159,038,568
13.	Disability benefits and benefits under accident and health contracts	504	504	672
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	529,512,099	310,956,561	446,787,883
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	30,738,470	30,275,530	42,747,620
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	821,286,763	338,908,957	786,765,831
20.	Totals (Lines 10 to 19)	1,510,353,475	800,675,803	1,439,683,612
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	42,303,364	31,578,643	45,600,015
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	24,239,463	17,019,186	23,898,434
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,691,593	1,374,109	1,586,059
25.	Increase in loading on deferred and uncollected premiums	(1,041)	(14,875)	(13,839)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(71,710,766)	38,826,892	30,979,418
27.	Aggregate write-ins for deductions		31,892	31,892
28.	Totals (Lines 20 to 27)	1,506,876,088	889,491,650	1,541,765,592
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	22,707,342	20,003,943	(30,669,487)
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	22,707,342	20,003,943	(30,669,487)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,629,364	3,642,877	2,428,444
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)	14,077,978	16,361,066	(33,097,932)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (41,845) (excluding taxes of $ (32,549) transferred to the IMR)	(42,293,888)	14,448,324	15,010,657
35.	Net income (Line 33 plus Line 34)	(28,215,910)	30,809,390	(18,087,275)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	473,946,324	536,877,265	536,877,265
37.	Net income (Line 35)	(28,215,910)	30,809,390	(18,087,275)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (349,291)	11,387,244	(28,386,267)	(46,536,498)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	11,842,741	3,975,242	17,721,296
41.	Change in nonadmitted assets	(7,315,789)	(4,665,179)	(16,479,095)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	447,908	(340,570)	614,626
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
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	(94,747)	(140,854)	(163,995)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	422,000		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(11,526,553)	1,251,763	(62,930,941)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	462,419,771	538,129,028	473,946,324
	DETAILS OF WRITE-INS			
08.301.	Fee income	2,082,861	2,085,502	2,740,619
08.302.	Miscellaneous income	(78,530)	(215)	117,299
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)	2,004,331	2,085,287	2,857,918
2701.	Settlement of miscellaneous claims		31,892	31,777
2702.	Miscellaneous disbursements			115
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)		31,892	31,892
5301.	Miscellaneous Surplus Transfer	422,000		
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	422,000		

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	1,247,438,141	677,998,365	1,198,670,090
2.	Net investment income	208,730,957	167,843,751	232,325,388
3.	Miscellaneous income	54,562,870	54,701,079	72,832,744
4.	Total (Lines 1 to 3)	1,510,731,968	900,543,195	1,503,828,222
5.	Benefit and loss related payments	655,929,057	430,247,416	607,113,592
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(69,151,329)	47,581,781	39,935,737
7.	Commissions, expenses paid and aggregate write-ins for deductions	68,351,129	49,738,051	70,120,978
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(2,017,556)	7,515,412	7,515,412
10.	Total (Lines 5 through 9)	653,111,301	535,082,660	724,685,718
11.	Net cash from operations (Line 4 minus Line 10)	857,620,667	365,460,535	779,142,504
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	189,729,581	102,076,247	150,739,268
	12.2 Stocks			
	12.3 Mortgage loans	26,532,633	22,172,094	23,218,246
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	23,047,817	44,058,252	63,351,696
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	239,310,031	168,306,593	237,309,210
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,170,299,973	473,196,101	651,228,972
	13.2 Stocks	237,600		1,944,444
	13.3 Mortgage loans	80,052,221		48,629,249
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	51,805,078	62,719,940	100,483,305
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,302,394,871	535,916,040	802,285,969
14.	Net increase (or decrease) in contract loans and premium notes	9,520,897	(83,074)	(263,232)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,072,605,737)	(367,526,373)	(564,713,527)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	31,956,909	18,257,035	33,002,103
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	7,493,532	9,034,898	11,876,781
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	39,450,440	27,291,932	44,878,884
	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)	(175,534,630)	25,226,094	259,307,861
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	333,373,268	74,065,408	74,065,408
	19.2 End of period (Line 18 plus Line 19.1)	157,838,638	99,291,501	333,373,268

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

20.0001.	Bonds disposed and acquired	43,981,846	30,118,827	61,082,176
20.0002.	Bond interest in-kind received	308,456	12,766	12,766

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	13,698,143	12,649,441	16,334,780
3.	Ordinary individual annuities	1,148,905,630	648,775,891	1,096,484,991
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	87,790,150	19,500,953	89,860,581
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,250,393,922	680,926,286	1,202,680,353
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,250,393,922	680,926,286	1,202,680,353
14.	Deposit-type contracts	114,484,861	96,409,616	136,620,828
15.	Total (Lines 13 and 14)	1,364,878,784	777,335,901	1,339,301,180
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

The accompanying financial statements of Pacific Life & Annuity Company (the Company) are presented in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) as adopted by the Arizona Department of Insurance and Financial Institutions (AZ DIFI).

The following table reconciles the Company's net income for the nine months ended September 30, 2023 and the year ended December 31, 2022 and statutory surplus as of September 30, 2023 and December 31, 2022 between NAIC SAP and practices prescribed and permitted by the AZ DIFI:

	SSAP #	F/S Page	F/S Line	September 30, 2023	December 31, 2022
NET INCOME					
1. Net Income, Arizona Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	($28,215,910)	($18,087,275)
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:				0	0
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	($28,215,910)	($18,087,275)
SURPLUS					
5. Statutory Surplus, Arizona Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$462,419,771	$473,946,324
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:				0	0
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$462,419,771	$473,946,324

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.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective August 13, 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 and the annual statement instructions for the reporting of net negative (disallowed) 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. The effective date can be extended or nullified. The Company did not have negative IMR as of September 30, 2023.

During the fourth quarter of 2022, the NAIC revised Interpretation 22-02, *Third Quarter 2022 through First Quarter 2023 Reporting of the Inflation Reduction Act – Corporate Alternative Minimum Tax* (INT 22-02), that for a limited time provides a partial exception to SSAP No. 101, *Income* Taxes, and SSAP No. 9, *Subsequent Events*. Under INT 22-02, changes in estimates related to Corporate Alternative Minimum Tax (CAMT) that arise from the Inflation Reduction Act need not be recognized in the three months ended March 31, 2023 financial statements nor recognized as Type 1 subsequent events; rather, the Company needs to determine if it will be liable for CAMT after 2023. During the third quarter of 2023, the NAIC issued INT 23-02 which states that for third quarter 2023 reporting, entities should disclose the information that is available regarding their applicable reporting entity status. An entity should also disclose estimated 2023 CAMT liability or state that a reasonable estimate is not feasible. INT 23-02 will be automatically nullified on November 16, 2023. (See Note 9.F.3)

The NAIC also issued INT 23-03 during the third quarter of 2023 which provides CAMT reporting guidance effective for the year-end 2023 financial statements and periods thereafter.

NOTES TO FINANCIAL STATEMENTS

The Company determined the Statement of Cash Flows was not accurately presented as of December 31, 2022, which was not restated. Line 12.7, Miscellaneous Proceeds, was reported as $63 million and should have been reported as $30 million and Line 13.6, Miscellaneous Applications, was reported as $100 million and should have been reported as $67 million resulting in an overstatement of $33 million. There was no impact to assets, liabilities, surplus, the summary of operations or other notes.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans:

1-3. No significant change

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$0	$0	$0	$0	$430,875,341	$26,741,582	$457,616,923
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
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	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
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)	$0	$0	$0	$0	$24,775,788	$26,741,582	$51,517,370
b. Prior Year							
1. Recorded Investment							
(a) Current	$0	$0	$0	$0	$376,603,096	$26,711,469	$403,314,565
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
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	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
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)	$0	$0	$0	$0	$0	$26,711,469	$26,711,469

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its parent company, Pacific Life. The total amounts were $406 million and $377 million as of September 30, 2023 and December 31, 2022, respectively.

5-9. No significant change

B-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 Company had no OTTI recognized on its LBASS investments in which present value of cash flows expected to be collected is less than amortized cost.

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, 2023 are as follows:

		September 30, 2023
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$3,353,712
	2. 12 Months or Longer	24,566,883
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$219,084,313
	2. 12 Months or Longer	156,446,678

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. The Company does not have any dollar repurchase agreements and/or securities lending agreements.

F. The Company did not have any repurchase agreements transactions accounted for as secured borrowing.

G. The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing.

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

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

J-L. No significant change

M. The Company does not have any working capital finance investments (WCFI).

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

NOTES TO FINANCIAL STATEMENTS

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
2023	$360,423
2024	361,130
2025	0
2026	0
Thereafter	0
Total Undiscounted Future Settled Premium Commitments	$721,553

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2022	$1,577,302	$971,887	$971,887
Current Year - 2023	$721,553	$1,768,491	$1,768,491

B. The Company does not have any derivatives accounted for under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees.*

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% Corporate Alternative Minimum Tax (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 23-02, the Company has determined that the consolidated group of corporations of which the Company is a member does not expect to be subject to the CAMT in 2023. The Company expects to be subject to the CAMT after 2023; however, the Company has not determined if it expects to be liable for the CAMT. Accordingly, the nine months ended September 30, 2023 financial statements do not include an estimated impact of the CAMT.

G-I. No significant change

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

A-B. The Company's structured settlement transactions are typically designed such that an affiliated assignment company assumes settlement obligations from external parties in exchange for consideration. The affiliated assignment company then funds the assumed settlement obligations by purchasing annuity contracts from the Company. Consequently, substantially all of the Company's structured settlement annuities are sold to an affiliated assignment company. Included in the liability for aggregate reserves are insurance contracts with the affiliated assignment company with contract values of $2,027.1 million and $1,998.3 million as of September 30, 2023 and December 31, 2022, respectively. In addition, included in the liability for deposit-type contracts are insurance contracts with the affiliated assignment company of $959.3 million and $905.3 million as of September 30, 2023 and December 31, 2022, respectively. Related to these annuity contracts, the Company received $47.7 million and $68.4 million of premium and annuity considerations and paid $92.9 million and $91.9 million of current and future policy benefits for the nine months ended September 30, 2023 and 2022, respectively.

There are no other significant changes.

C. No significant change

D. As of September 30, 2023, the Company reported $0.3 million and $0.3 million as amounts due from its parent company, Pacific Life, and other affiliated companies, respectively. As of December 31, 2022, the Company reported $0.2 million and $0.3 million as amounts due from Pacific Life and other affiliated companies, respectively. The Company reported $4 million and $4 million due to Pacific Life as of September 30, 2023 and December 31, 2022, respectively. The Company reported no amounts payable to other affiliated companies as of September 30, 2023 and December 31, 2022. It is the Company's policy to settle these amounts no later than 90 days after the due date.

There are no other significant changes to this disclosure.

E-O. No significant change

NOTES TO FINANCIAL STATEMENTS

11. DEBT

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB of San Francisco. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's net admitted assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $6 million and $7 million as of September 30, 2023 and December 31, 2022. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

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 *	$0	$0	$0
(b) Membership Stock - Class B *	3,885,000	3,885,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$3,885,000	$3,885,000	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$6,000,000	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$0	$0	$0
(b) Membership Stock - Class B *	3,454,400	3,454,400	0
(c) Activity Stock	0	0	0
(d) Excess Stock	193,000	193,000	0
(e) Aggregate Total (a+b+c+d)	$3,647,400	$3,647,400	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$7,000,000	XXX	XXX

* Required stock

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

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$0	$0	$0	$0	$0	$0
2. Class B	3,885,000	3,885,000	0	0	0	0

3. The Company had no collateral pledged to the FHLB.

4. The Company had no borrowing from the FHLB.

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

A. The Company was not a sponsor of defined benefit pension or other postretirement plans.

B-I. No significant change

NOTES TO FINANCIAL STATEMENTS

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, 2023:

1. Cumulative Unrealized Gains and (Losses): ($57) million

2. Nonadmitted Assets: ($49) million

3. Separate Account Business: $0

4. Asset Valuation Reserve (AVR): ($2) million

5. Provision for Reinsurance: $0

K-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

No significant change

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

A. No significant change

B. The Company did not have any transfers and servicing of financial assets.

C. The Company did not have wash sales to report.

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, 2023:

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	$0	$3,727,111	$0	$3,727,111
Total Bonds	0	0	3,727,111	0	3,727,111
Common Stocks					
Industrial and Miscellaneous	0	0	5,308,333	0	5,308,333
Total Common Stocks	0	0	5,308,333	0	5,308,333
Derivatives					
Interest Rate and Foreign Currency Swaps	0	794,538	0	0	794,538
Equity Derivatives	7,814,124	0	2,599,184	0	10,413,308
Total Derivatives	7,814,124	794,538	2,599,184	0	11,207,846
Separate Account Assets (a)	2,927,480,188	0	0	16,010,409	2,943,490,597
Total Assets at Fair Value/NAV	$2,935,294,312	$794,538	$11,634,628	$16,010,409	$2,963,733,887
b. Liabilities at Fair Value					
Derivatives					
Interest Rate and Foreign Currency Swaps	$0	$40,419,389	$0	$0	$40,419,389
Equity Derivatives	0	0	20,945	0	20,945
Total Derivatives	0	40,419,389	20,945	0	40,440,334
Total Liabilities at Fair Value	$0	$40,419,389	$20,945	$0	$40,440,334

(a) 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:

	Beginning Balance at July 1, 2023	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	Issuances	Sales	Settlements	Ending Balance at September 30, 2023
Bonds										
Issuer Obligations	$5,859,617	$0	$0	($1,169,864)	($787,642)	$0	$0	$0	($175,000)	$3,727,111
Common Stocks										
Industrial and Miscellaneous	5,145,000	0	0	0	163,333	0	0	0	0	5,308,333
Derivatives, net	2,064,088	0	0	975,679	(263,745)	490,338	0	0	(688,121)	2,578,239
Total	$13,068,705	$0	$0	($194,185)	($888,054)	$490,338	$0	$0	($863,121)	$11,613,683

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

NOTES TO FINANCIAL STATEMENTS

4. The fair values of bonds, 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 and interest rate swaps and equity options. Internal models are used to value 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. 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 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, 2023:

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 yield, credit quality, property type and average maturity of the composite portfolio.

Cash and Cash Equivalents: Cash equivalents are money market mutual funds that have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. The carrying value of cash approximates the fair value.

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 of surplus note investments held from other insurance providers. The fair value of the surplus note investments are priced by an independent pricing service as described for bonds above.

Liability for Deposit-Type Contracts: The primary methods used to determine the estimated fair value of liability for deposit-type contracts are based on discounted cash flow methodologies using significant unobservable inputs.

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.

C. Fair Value by Financial Instrument Type:

September 30, 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	$5,474,357,380	$6,015,956,613	$0	$5,267,031,075	$207,326,305	$0	$0
Common Stocks	5,308,333	5,308,333	0	0	5,308,333	0	0
Mortgage Loans	407,124,199	457,616,923	0	0	407,124,199	0	0
Cash and Cash Equivalents	157,838,638	157,838,638	157,838,638	0	0	0	0
Contract Loans	19,005,698	19,005,698	0	0	19,005,698	0	0
Derivatives, net	(29,232,488)	(29,232,488)	7,814,124	(39,624,851)	2,578,239	0	0
Other Invested Assets (2)	21,163,702	24,941,307	0	21,163,702	0	0	0
Separate Account Assets	2,943,490,597	2,943,490,596	2,927,480,188	0	0	16,010,409	0
Liabilities:							
Liability for Deposit-Type Contracts	961,305,350	999,053,898	0	0	961,305,350	0	0
Separate Account Liability for Deposit-Type Contracts	1,780,997	1,780,997	0	0	1,780,997	0	0

December 31, 2022

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	$4,659,250,735	$5,033,766,311	$0	$4,557,389,076	$101,861,659	$0	$0
Common Stocks	5,591,844	5,591,844	0	0	5,591,844	0	0
Mortgage Loans	358,253,917	403,314,565	0	0	358,253,917	0	0
Cash and Cash Equivalents	333,373,268	333,373,268	333,373,268	0	0	0	0
Contract Loans	9,482,947	9,482,947	0	0	9,482,947	0	0
Derivatives, net	(40,731,671)	(40,731,671)	9,991,744	(51,968,413)	1,244,998	0	0
Other Invested Assets (2)	21,920,537	24,940,355	0	21,920,537	0	0	0
Separate Account Assets	2,909,502,162	2,909,502,162	2,894,457,459	0	0	15,044,703	0
Liabilities:							
Liability for Deposit-Type Contracts	933,989,866	936,382,667	0	0	933,989,866	0	0
Separate Account Liability for Deposit-Type Contracts	2,118,143	2,118,143	0	0	2,118,143	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued and derivatives collateral receivable and payable. 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.

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 the United States and international equity, fixed income, long/short equity, loans, derivatives, privately held companies and private partnerships. The redemption frequency is quarterly. There are no remaining lockup periods or unfunded commitments of investments measured using the NAV practical expedient as of September 30, 2023.

21. OTHER ITEMS

C. As of September 30, 2023, the Company had $79.9 million of outstanding mortgage loan commitments in the General Account which were primarily advances available for construction loans.

There are no other significant changes.

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to September 30, 2023 and through November 15, 2023, 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

No significant change

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 is subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. The Company did not have any provisions for incurred claim and claim adjustment expenses attributable to insured events of prior years.

B. The Company had no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustments.

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

No significant change

NOTES TO FINANCIAL STATEMENTS

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	$80,294,740	$0	$0	$80,294,740	1%
b. At Book Value Less Current Surrender Charge of 5% or More *	56,162,455	0	0	56,162,455	1%
c. At Fair Value	0	0	2,803,589,148	2,803,589,148	36%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	136,457,194	0	2,803,589,148	2,940,046,342	38%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	2,551,641,217	0	0	2,551,641,217	33%
(2). Not Subject to Discretionary Withdrawal	2,227,678,622	0	312,172	2,227,990,794	29%
(3). Total (Gross: Direct + Assumed)	4,915,777,032	0	2,803,901,320	7,719,678,353	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$4,915,777,032	$0	$2,803,901,320	$7,719,678,353	
(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:	$23,314,212	$0	$0	$23,314,212	

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	$0	$0	$0	$0	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)	0	0	0	0	0%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2). Not Subject to Discretionary Withdrawal	338,299,924	0	0	338,299,924	100%
(3). Total (Gross: Direct + Assumed)	338,299,924	0	0	338,299,924	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$338,299,924	$0	$0	$338,299,924	
(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	$8,032,278	$0	$0	$8,032,278	1%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	1,780,997	1,780,997	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	8,032,278	0	1,780,997	9,813,275	1%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2). Not Subject to Discretionary Withdrawal	991,021,620	0	0	991,021,620	99%
(3). Total (Gross: Direct + Assumed)	999,053,898	0	1,780,997	1,000,834,895	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$999,053,898	$0	$1,780,997	$1,000,834,895	
(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.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Annuities Section, Total (net)	$5,254,076,956
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	0
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	999,053,898
(4).	Subtotal	6,253,130,854
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	2,803,901,320
(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	1,780,997
(11).	Subtotal	2,805,682,318
(12).	Combined Total	$9,058,813,172

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

No significant change

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

35. SEPARATE ACCOUNTS

A. Separate Account Activity

1. No significant change

2. In accordance with the products recorded within the Separate Account, 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, 2023 and December 31, 2022, the Company's Separate Account statement included legally insulated assets of $2,943 million and $2,910 million, respectively. The assets legally insulated from the General Account as of September 30, 2023 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$2,872,444,435	$0
Variable Universal Life	71,046,161	0
Total	$2,943,490,596	$0

3. In accordance with the products recorded within the Separate Account, some separate account liabilities are guaranteed by the General Account. In accordance with guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the General Account.

   To compensate the General Account for the risk taken, the Separate Account paid risk charges as follows for the nine months ended September 30, 2023 and for the prior four years:

a.	2023	$15,216,003
b.	2022	$19,570,506
c.	2021	$18,442,247
d.	2020	$16,738,416
e.	2019	$16,724,397

   As of September 30, 2023, the General Account of the Company had paid $0.8 million toward the Separate Account guarantees. Payments for the preceding four years ended December 31, 2022, 2021, 2020 and 2019 were $0.9 million, $0.0 million, $0.1 million and $0.1 million, respectively.

4. No significant change

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

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. The Company has no Separate Accounts with guarantees.

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, 2023	$0	$0	$0	$181,133,694	$181,133,694
(2). Reserves at September 30, 2023					
For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$2,876,724,156	$2,876,724,156
b. Amortized Cost	0	0	0	0	0
c. Total Reserves *	$0	$0	$0	$2,876,724,156	$2,876,724,156
(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	2,876,411,985	2,876,411,985
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	2,876,411,985	2,876,411,985
b. Not Subject to Discretionary Withdrawal	0	0	0	312,172	312,172
c. Total	$0	$0	$0	$2,876,724,157	$2,876,724,157

* 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

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)	$181,082,807
b. Transfers from Separate Accounts (Page 4, Line 10)	252,771,214
c. Net Transfers to (from) Separate Accounts (a) - (b)	(71,688,408)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(22,358)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($71,710,766)

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). 06/30/2022

6.4 By what department or departments?
ARIZONA DEPARTMENT OF INSURANCE AND FINANCIAL INSTITUTIONS ....

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: $ 267,312

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:
FHLB Capital Stock - $3,885,000
On Deposit with States - $6,283,532

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

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	$	$
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 456,557	$ 436,553
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 456,557	$ 436,553
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. $

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

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

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 SAN FRANCISCO	SAN FRANCISCO, CA

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
PACIFIC LIFE INSURANCE COMPANY	A
PACIFIC LIFE FUND ADVISORS LLC	A
ARISTOTLE PACIFIC CAPITAL LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [ ] 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
N/A	PACIFIC LIFE INSURANCE COMPANY	8WC3XYHE06SQFW7CQK10	N/A	DS
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM00W0YIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 298050	ARISTOTLE PACIFIC CAPITAL LLC	549300UCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 457,616,923
	1.14 Total Mortgages in Good Standing	$ 457,616,923
	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	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 457,616,923
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only: Life Contracts 2	Life Contracts 3	4	5	6	7
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	2,954	70,240			73,194	
2. Alaska AK	L		693			693	
3. Arizona AZ	L	2,200	875,295			877,495	
4. Arkansas AR	L						
5. California CA	L	495,967	7,995,493			8,491,460	
6. Colorado CO	L	18,022	166,981			185,003	(869,036)
7. Connecticut CT	L	254,395	1,771,692			2,026,086	
8. Delaware DE	L	240,946	44,040			284,986	
9. District of Columbia DC	L	140,161	(1,474,920)			(1,334,759)	
10. Florida FL	L	245,344	7,060,487			7,305,832	
11. Georgia GA	L	1,287,939	1,265,440			2,553,378	
12. Hawaii HI	L		225,830			225,830	
13. Idaho ID	L						
14. Illinois IL	L	40,934	1,551,484			1,592,418	
15. Indiana IN	L		407,740			407,740	
16. Iowa IA	L						
17. Kansas KS	L		81,886			81,886	
18. Kentucky KY	L						
19. Louisiana LA	L						
20. Maine ME	L						
21. Maryland MD	L	101,707	2,353,483			2,455,190	
22. Massachusetts MA	L	58,002	662,509			720,512	
23. Michigan MI	L	213,270	1,111,812			1,325,081	
24. Minnesota MN	L	471,829	51,660			523,489	
25. Mississippi MS	L		137,220			137,220	
26. Missouri MO	L	4,685	48,357,009			48,361,694	105,464,104
27. Montana MT	L		11,350			11,350	
28. Nebraska NE	L	1,282				1,282	
29. Nevada NV	L	9,369	333,730			343,099	
30. New Hampshire NH	L	21,090				21,090	
31. New Jersey NJ	L	74,847	13,495,474			13,570,321	
32. New Mexico NM	L	18,594	56,610			75,204	
33. New York NY	L	8,884,237	1,133,976,601			1,142,860,838	9,889,793
34. North Carolina NC	L	240,266	936,353			1,176,619	
35. North Dakota ND	L						
36. Ohio OH	L	57,270	185,620			242,890	
37. Oklahoma OK	L	2,475				2,475	
38. Oregon OR	L	5,139	409,980			415,119	
39. Pennsylvania PA	L	191,936	3,288,887			3,480,823	
40. Rhode Island RI	L		18,940			18,940	
41. South Carolina SC	L	6,605	1,362,670			1,369,276	
42. South Dakota SD	L						
43. Tennessee TN	L	15,000	70,346			85,346	
44. Texas TX	L	82,566	5,160,695			5,243,261	
45. Utah UT	L	39,789	154,000			193,789	
46. Vermont VT	L	7,705				7,705	
47. Virginia VA	L	60,925	613,191			674,115	
48. Washington WA	L	2,320	3,395,940			3,398,260	
49. West Virginia WV	L	2,024	21,140			23,164	
50. Wisconsin WI	L	28,700	205,170			233,870	
51. Wyoming WY	L						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Aliens OT	XXX	375,471	316,310			691,781	
59. Subtotal	XXX	13,705,966	1,236,729,079			1,250,435,045	114,484,861
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
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	504				504	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	13,706,470	1,236,729,079			1,250,435,549	114,484,861
96. Plus Reinsurance Assumed	XXX	36,421				36,421	
97 Totals (All Business)	XXX	13,742,891	1,236,729,079			1,250,471,971	114,484,861
98. Less Reinsurance Ceded	XXX	3,033,830				3,033,830	
99. Totals (All Business) less Reinsurance Ceded	XXX	10,709,061	1,236,729,079			1,247,438,141	114,484,861
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	375,471	316,310			691,781	
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	375,471	316,310			691,781	
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 51
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 6

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
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
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 315 Elden Member, LLC
88-2268475		DE	315 Elden Multifamily JV Investors LLC
88-2391808		DE	315 Elden Street Multifamily Partners LLC
88-2220236		DE	315 Elden Street Owner LLC
95-1079000		DE	PL 400k Member, LLC
32-0479229		DE	400 K Street, LLC
95-1079000		DE	PL 440k Member, LLC
45-3122382		DE	440 K Street, LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Allston Yard Member, LLC
87-2245095		DE	Allston Yards Apartments, LLC
95-1079000		DE	PL Alta Vista Newcastle MF Member, LLC
92-0583810		DE	Alta Vista Newcastle Multifamily JV Investor LLC
88-3228031		DE	Alta Vista Newcastle Multifamily Partners LLC
88-3153970		DE	Lost Spurs Owner LLC
88-3178533		DE	Village at Bellaire Owner LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Arkins Member, LLC
87-1535356		DE	2950 Arkins Owner, LLC
87-3824344		DE	2950 Arkins Commercial, LLC
87-3757470		DE	2950 Arkins Residential, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brightleaf Member, LLC
88-4392028		DE	Brightleaf Venture LLC
92-1360678		DE	Brightleaf Owner LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Bromwell Member, LLC
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 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 Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, 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
92-1659428		DE	GS AA Naperville Owner, LLC
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
88-3176143		DE	GS AA Village5 HoldCo, LLC
88-3211782		DE	GS AA Village5 Owner, LLC
84-4963817		DE	GS AA Vistas HoldCo LLC
84-4944902		DE	GS AA Vistas Owner LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL Heather Estates Member, LLC
88-3415673		DE	Heather Estates JV LLC
95-1079000		DE	PL Highgate Member, LLC
92-1962907		DE	Amherst Investors JV LLC
92-2014477		DE	KPL Amherst Owner LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Loso Member, LLC
87-3318882		DE	South & Hollis Investors JV LLC
86-2243446		DE	KA Loso Investors LLC
86-2243446		DE	KA LOSO Holdings LLC
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Monte Vista Member, LLC
88-1939284		DE	Monte Vista JV LLC
88-1966680		CA	Monte Vista Preservation LP
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC
87-3671804		DE	Park Row Apartment Partners, LLC
87-3601538		DE	Park Row Apartments, LLC
95-1079000		DE	PL Peoria Member, LLC
95-1079000		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL 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 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
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
87-3832863		DE	Preston Ridge Holdings JV LLC
95-1079000		DE	PL Town Center Member, LLC
92-2439030		DE	Town Center MF Venture LLC
81-4517667		DE	WW 1300 Keller Parkway LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
87-3715279		DE	Tranquility Lake Apartment Partners, LLC
87-3630624		DE	Tranquility Lake Apartments, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
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.

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
83-1910016		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.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I 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.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1843877		DE	Pacific Private Credit Fund V L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I 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.
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

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
33-0769203		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*
		CYM	*Trestles CLO VI, Ltd.*

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)	*
			33-0769202				Pacific Mutual Holding Company	NE	UIP					NO	
			33-0769203				Pacific LifeCorp	DE	UIP	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	UDP	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	NIA	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	IA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	NIA	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				GW Member LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-3942695				GW Apartments LLC	DE	NIA	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	NIA	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 315 Elden Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2268475				315 Elden Multifamily JV Investors LLC	DE	NIA	PL 315 Elden Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-2391808				315 Elden Street Multifamily Partners LLC	DE	NIA	315 Elden Multifamily JV Investors LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			88-2220236				315 Elden Street Owner LLC	DE	NIA	315 Elden Street Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3891231				Nashville Gulch Venture LLC	DE	NIA	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	NIA	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 400k Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			32-0479229				400 K Street, LLC	DE	NIA	PL 400k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 440k Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			45-3122382				440 K Street, LLC	DE	NIA	PL 440k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3380647				Redwood PL Adley LLC	DE	NIA	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-0891843				DD 6075 Roswell LLC	GA	NIA	Redwood PL Adley LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Allston Yard Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2245095				Allston Yards Apartments, LLC	DE	NIA	PL Allston Yard Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Alta Vista Newcastle MF Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0583810				Alta Vista Newcastle Multifamily JV Investor LLC	DE	NIA	PL Alta Vista Newcastle MF Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3228031				Alta Vista Newcastle Multifamily Partners LLC	DE	NIA	Alta Vista Newcastle Multifamily JV Investor LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3153970				Lost Spurs Owner LLC	DE	NIA	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3178533				Village at Bellaire Owner LLC	DE	NIA	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Andante Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	NIA	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1235929				Andante Owner LLC	DE	NIA	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Anthology Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology Venture LLC	DE	NIA	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-3298163				Anthology Owner LLC	DE	NIA	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	NIA	Anthology Venture 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 Arkins Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1535356				2950 Arkins Owner, LLC	DE	NIA	PL Arkins Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3824344				2950 Arkins Commercial, LLC	DE	NIA	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3757470				2950 Arkins Residential, LLC	DE	NIA	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1985886				Alston Manor Investors JV LLC	DE	NIA	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1550435				Village at Beardslee Investor, LLC	DE	NIA	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1550515				Village at Beardslee Phase I, LLC	DE	NIA	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1558241				Village at Beardslee Phase II, LLC	DE	NIA	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Brightleaf Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4392028				Brightleaf Venture LLC	DE	NIA	PL Brightleaf Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			92-1360678				Brightleaf Owner LLC	DE	NIA	Brightleaf Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bromwell Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3781513				Bromwell Investors LLC	DE	NIA	PL Bromwell Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-4017034				Bromwell Owner LLC	DE	NIA	Bromwell Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Canyon Park Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3397042				Canyon Park JV LLC	DE	NIA	PL Canyon Park Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Cedarwest Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	NIA	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	NIA	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1232815				Deer Run JV LLC	DE	NIA	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-0768213				Deer Run Spokane LLC	WA	NIA	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Del Sol Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0432605				Bradbury/Felix Investors, LLC	DE	NIA	PL Del Sol Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Denver Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5579220				1776 Curtis, LLC	DE	NIA	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dairies Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL DTC Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1164622				Legacy/PL DTC JV LLC	DE	NIA	PL DTC Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-1192551				Legacy DTC Owner LLC	DE	NIA	Legacy/PL DTC JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Elk Meadows Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Evo Union Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4043620				Evo Union Park Venture, LLC	DE	NIA	PL Evo Union Member, LLC	Ownership	87.500	Pacific Mutual Holding Company	NO	
			88-3999235				Evo Union Park Property Owner, LLC	DE	NIA	Evo Union Park Venture, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-5266812				Elk Meadows JV LLC	DE	NIA	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	NO	
			45-2101622				Elk Meadows Park City, LLC	UT	NIA	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	NIA	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	NIA	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	NIA	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Four Westlake Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fusion Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3630811				Fusion MF Venture LLC	DE	NIA	PL Fusion Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL GAAV Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE	NIA	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			88-3236761				GS AA Avenu Natick HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	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)	*
			88-3236904				GS AA Avenu Natick Owner, LLC	DE	NIA	GS AA Avenu Natick HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3219075				GS AA Draper HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3222470				GS AA Draper Owner, LLC	DE	NIA	GS AA Draper HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753100				GS AA Kierland HoldCo LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753334				GS AA Kierland Owner LLC	DE	NIA	GS AA Kierland HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659428				GS AA Naperville HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659428				GS AA Naperville Owner, LLC	DE	NIA	GS AA Naperville HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	NIA	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	NIA	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5002983				GS AA Stapleton Owner, LLC	DE	NIA	GS AA Stapleton HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3176143				GS AA Village5 HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3211782				GS AA Village5 Owner, LLC	DE	NIA	GS AA Village5 Holdco, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4963817				GS AA Vistas HoldCo LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4944902				GS AA Vistas Owner LLC	DE	NIA	GS AA Vistas HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gramax Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-0814463				ASI Gramax LLC	DE	NIA	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hana Place Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	NIA	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	NIA	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	NIA	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Heather Estates Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3415673				Heather Estates JV LLC	DE	NIA	PL Heather Estates Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Highgate Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1962907				Amherst Investors JV LLC	DE	NIA	PL Highgate Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			92-2014477				KPL Amherst Owner LLC	DE	NIA	Amherst Investors JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL/KBS Fund Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-8908816				Offices at University, LLC	DE	NIA	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Kierland Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2835217				T&L Apartment Investor, LLC	DE	NIA	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2851607				LAK Apartments, LLC	DE	NIA	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2854486				TAK Apartments, LLC	DE	NIA	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Lakemont Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2465746				Overlook at Lakemont Venture LLC	DE	NIA	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL LasCo Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Little Italy Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	NIA	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3318882				South & Hollis Investors JV LLC	DE	NIA	PL Loso Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			86-2243446				KA Loso Investors LLC	DE	NIA	South & Hollis Investors JV LLC	Ownership	73.743	Pacific Mutual Holding Company	NO	
			86-2243446				KA LOSO Holdings LLC	DE	NIA	KA Loso Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Milieu Guarantor, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	NIA	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monte Vista Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1939284				Monte Vista JV LLC	DE	NIA	PL Monte Vista Member, LLC	Ownership	79.984	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)	*
			88-1966680				Monte Vista Preservation LP	CA	NIA	Monte Vista JV LLC	Ownership	99.980	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL One Jefferson Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344				One Jefferson Venture LLC	DE	NIA	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Park Row Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3671804				Park Row Apartment Partners, LLC	DE	NIA	PL Park Row Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3601538				Park Row Apartments, LLC	DE	NIA	Park Row Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Peoria Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				205 Peoria Street Owner, LLC	DE	NIA	PL Peoria Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Radian Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3459110				Radian Partners Group LLC	DE	NIA	PL Radian Member, LLC	Ownership	66.500	Pacific Mutual Holding Company	NO	
			88-3448107				Radian Partners Property Owner LLC	DE	NIA	Radian Partners Group LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Redland Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4254723				Redland Road Apartment Investor LLC	DE	NIA	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	NIA	PL Reno Member, LLC	Ownership	82.353	Pacific Mutual Holding Company	NO	
			82-1595140				NPLC BV Investment Company LLC	DE	NIA	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR HD Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	NIA	PL SFR HD Member, LLC	Ownership	33.000	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	NIA	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	NIA	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	NIA	PL SFR MLS Member, LLC	Ownership	16.130	Pacific Mutual Holding Company	NO	
			87-1318011				SFR JV-2 Equity LLC	DE	NIA	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	NIA	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Spectrum Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	NIA	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	NIA	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	NIA	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			83-1613080				Tessera Owner LLC	DE	NIA	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Timberlake Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	NIA	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL TOR Member LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	NIA	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3832863				Preston Ridge Holdings JV LLC	DE	NIA	PL Towerview Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Town Center Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2439030				Town Center MF Venture LLC	DE	NIA	PL Town Center Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-4517667				WW 1300 Keller Parkway LLC	DE	NIA	Town Center MF Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3715279				Tranquility Lake Apartment Partners, LLC	DE	NIA	PL Tranquility Lake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3630624				Tranquility Lake Apartments, LLC	DE	NIA	Tranquility Lake Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	NIA	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	NIA	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 *
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	NIA	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-2492971				Tupelo Alley Owner, LLC	DE	NIA	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	NIA	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	NO	
			61-1788296				1035 Van Buren, L.L.C.	DE	NIA	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	NIA	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	NIA	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	NIA	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wardman Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	NIA	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	NIA	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	NIA	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1953073				Wilshire Apartment Investors, LLC	DE	NIA	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-1953073				1111 Wilshire Owner, LLC	DE	NIA	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			26-2387139				Epoch-Wildflower, LLC	FL	NIA	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	IA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0831471				Pacific Global Asset Management LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			04-3244012				Cadence Capital Management LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Cadence Global Equity GP LLC	DE	NIA	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	Pacific Private Fund Advisors 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 *
			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	NIA	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	
			86-1871009				Pacific Private Credit V GP LLC	DE	NIA	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	NIA	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	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Private Equity II GP LLC	Ownership	0.030	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.870	Pacific Mutual Holding Company	NO	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	NIA	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	NIA	Pacific Private Fund Advisors LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	NIA	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	NIA	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	NIA	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	NIA	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	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	NIA	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	NIA	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	

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 *
			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	NIA	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	RE	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	NIA	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	NIA	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	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-2594489				Pacific Select Distributors, LLC	DE	NIA	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
							Trestles CLO VI, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	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] — 9 7 2 6 8 2 0 2 3 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 7 2 6 8 2 0 2 3 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 7 2 6 8 2 0 2 3 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] — 9 7 2 6 8 2 0 2 3 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 9 7 2 6 8 2 0 2 3 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Contingent reserve	10,000,000	10,000,000
2505. Other liabilities	(493,452)	5,577,297
2597. Summary of remaining write-ins for Line 25 from overflow page	9,506,548	15,577,297

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	403,314,565	377,880,394
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	80,011,429	48,629,249
	2.2 Additional investment made after acquisition	40,791	
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	26,532,633	23,218,246
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(724,187)	(137,570)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	58,584	(114,403)
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	457,616,923	403,314,565
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	457,616,923	403,314,565
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	457,616,923	403,314,565

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	25,790,507	25,909,254
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	953	1,224
5.	Unrealized valuation increase (decrease)	17,299	(119,971)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	25,808,758	25,790,507
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	25,808,758	25,790,507

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	5,039,358,155	4,537,172,225
2.	Cost of bonds and stocks acquired	1,214,827,875	714,268,358
3.	Accrual of discount	3,921,179	2,291,632
4.	Unrealized valuation increase (decrease)	(2,042,994)	(153,031)
5.	Total gain (loss) on disposals	643,606	382,165
6.	Deduct consideration for bonds and stocks disposed of	233,711,427	211,838,944
7.	Deduct amortization of premium	452,165	716,459
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	1,279,284	2,065,292
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		17,500
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,021,264,946	5,039,358,155
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	6,021,264,946	5,039,358,155

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)	3,267,633,365	84,073,269	42,354,071	25,421,713	2,791,392,315	3,267,633,365	3,334,774,276	2,698,623,540
2.	NAIC 2 (a)	2,599,898,316	102,611,641	46,604,899	(7,711,421)	2,556,614,794	2,599,898,316	2,648,193,637	2,250,784,587
3.	NAIC 3 (a)	42,317,979		865,111	(16,359,282)	76,962,547	42,317,979	25,093,586	71,848,410
4.	NAIC 4 (a)	3,776,368		84,197	26,567	3,860,645	3,776,368	3,718,738	3,906,227
5.	NAIC 5 (a)	458,141		8,521	(355)	484,275	458,141	449,265	489,038
6.	NAIC 6 (a)	5,859,617		175,000	(1,957,506)	6,373,068	5,859,617	3,727,111	8,114,509
7.	Total Bonds	5,919,943,786	186,684,910	90,091,799	(580,284)	5,435,687,644	5,919,943,786	6,015,956,613	5,033,766,311
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2								
10.	NAIC 3								
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6								
14.	Total Preferred Stock								
15.	Total Bonds and Preferred Stock	5,919,943,786	186,684,910	90,091,799	(580,284)	5,435,687,644	5,919,943,786	6,015,956,613	5,033,766,311

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

NAIC 1 $ ....0 ; NAIC 2 $ ....0 ; NAIC 3 $ ....0 NAIC 4 $ ....0 ; NAIC 5 $ ....0 ; NAIC 6 $................................0

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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)	(50,723,415)
2.	Cost Paid/(Consideration Received) on additions	1,302,848
3.	Unrealized Valuation increase/(decrease)	13,641,911
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(28,927,886)
6.	Considerations received/(paid) on terminations	(28,927,886)
7.	Amortization	(1,209,371)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(58,584)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(37,046,612)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(37,046,612)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				9,991,629
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,177,620)
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	5,540,515			
	3.14 Section 1, Column 18, prior year	5,415,650	124,865	124,865	
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	115	(115)		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	5,540,515			
	3.24 Section 1, Column 19, prior year plus	5,415,650			
	3.25 SSAP No. 108 adjustments		124,865	124,751	
3.3	Subtotal (Line 3.1 minus Line 3.2)				115
4.1	Cumulative variation margin on terminated contracts during the year		(13,610,399)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(13,610,399)			
	4.23 SSAP No. 108 adjustments		(13,610,399)		
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)				7,814,124
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				7,814,124

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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	(37,046,612)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,814,124	
3.	Total (Line 1 plus Line 2)		(29,232,488)
4.	Part D, Section 1, Column 6	11,207,846	
5.	Part D, Section 1, Column 7	(40,440,334)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(37,046,608)	
8.	Part B, Section 1, Column 13	504,650	
9.	Total (Line 7 plus Line 8)		(36,541,958)
10.	Part D, Section 1, Column 9	3,898,375	
11.	Part D, Section 1, Column 10	(40,440,333)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,041,845	
14.	Part B, Section 1, Column 20	7,814,124	
15.	Part D, Section 1, Column 12	12,855,969	
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	311,071,073	76,238,825
2.	Cost of cash equivalents acquired	610,544,550	1,008,845,399
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	800,702,500	774,013,150
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)	120,913,123	311,071,073
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	120,913,123	311,071,073

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
223900101	AUSTIN	TX		07/27/2023	8.580	(169,125)		469
223630201	JERSEY CITY	NJ		08/08/2023	8.680	(500,000)		
0599999. Mortgages in good standing - Commercial mortgages-all other						(669,125)		469
0899999. Total Mortgages in good standing						(669,125)		469
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						(669,125)		469

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
206630401	MARKHAM	CAN		01/08/2007		2,293,795						(28,587)		144,656			
210620401	SAN JOSE	CA		07/28/2010		11,310,319		1,867			1,867			84,059			
210800501	ATLANTA	GA		12/16/2010		32,422,950		3,271			3,271			349,194			
210970201	PEBBLE BEACH	CA		10/01/2010		27,227,518								228,890			
211900301	HOUSTON	TX		09/13/2011		8,982,392		1,142			1,142			49,008			
213900101	HOUSTON	TX		06/27/2013		18,313,715		837			837			105,555			
215900201	PINEHURST	NC		09/03/2015		9,570,433								52,756			
0299999. Mortgages with partial repayments						110,121,123		7,117			7,117	(28,587)		1,014,117			
0599999 - Totals						110,121,123		7,117			7,117	(28,587)		1,014,117			

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

N O N E

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

N O N E

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
09581@-AA-4	BLUE OWL GP CL A-1 SER B		09/07/2023	WELLS FARGO BANK, N.A.		5,010,000	5,010,000		1.D PL
09581#-AA-2	BLUE OWL GP STAKES V CL A-1 SER A		09/07/2023	WELLS FARGO BANK, N.A.		4,990,000	4,990,000		1.D PL
13970R-A*-0	CAPITA PLC SR NT SER A	D	07/25/2023	LLOYDS SECURITIES INC		10,000,000	10,000,000		2.C Z
15189W-AR-1	CENTERPOINT ENERGY RES SR NT		08/22/2023	EXCHANGE		998,619	1,000,000	678	2.A FE
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		07/01/2023	Various		0	0		1.A FM
19828A-AA-5	COLUMBIA PIPELINE HOLDCO SR NT 144A		08/02/2023	CITIGROUP SECURITIES INC		4,999,900	5,000,000		2.B FE
23636A-BE-0	DANSKE BANK A/S SR NT 144A	D	09/19/2023	BANK OF AMERICA NA		15,000,000	15,000,000		1.E FE
25160P-AN-7	DEUTSCHE BANK NY SR NT	C	07/06/2023	DEUTSCHE BANK SECURITIES INC		10,000,000	10,000,000		2.A FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	08/02/2023	ROYAL BANK OF CANADA		3,129,334	3,519,350	3,756	1.F FE
G3934#-AA-2	GLOBAL PORTS GROUP FUNDING UK SER A	C	09/27/2023	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000		2.C Z
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		09/01/2023	INTEREST CAPITALIZATION			1,010		1.D FM
383931-AA-0	GRACIE POINT INTL FUN 2023-1A CL A 144A		09/11/2023	CANTOR FITZGERALD & COMPANY		20,000,000	20,000,000		1.A Z
404119-CL-1	HCA INC CO GUARNT		08/08/2023	EXCHANGE		9,990,422	10,000,000	183,715	2.C FE
432917-AB-8	HILTON GRAND VCTNS TR 2023-1A CL B 144A		08/01/2023	DEUTSCHE BANK SECURITIES INC		9,997,645	10,000,000		1.G FE
539439-AY-5	LLOYDS BANKING GRP PLC SR NT	D	07/31/2023	LLOYDS TSB BANK (UK INTL) LONDON		20,000,000	20,000,000		1.G FE
65480C-AE-5	NISSAN MOTOR ACCEPTANCE SR NT 144A		09/12/2023	BANK OF AMERICA NA		4,995,200	5,000,000		2.C FE
703481-AD-3	PATTERSON-UTI ENERGY INC SR NT		09/11/2023	WELLS FARGO BANK, N.A.		14,962,950	15,000,000		2.C FE
74348D-AA-5	PROMIGAS/GASES PACIFICO SR NT 144A	D	08/24/2023	HSBC SECURITIES (USA) INC		1,689,000	2,000,000	27,500	2.C FE
76132F-AC-1	RETAIL OPPORTUNITY IN CO GUARNT		09/14/2023	J P MORGAN SECURITIES INC		4,975,550	5,000,000		2.B FE
78520E-AA-4	SABEY DATA CENTER LLC 2020-1 CL A2 144A		08/24/2023	GUGGENHEIM CAPITAL MARKETS		5,946,289	6,250,000	5,294	1.E FE
86562M-CY-4	SUMITOMO MITSUI FINL GRP SUB	D	07/06/2023	SMBC NIKKO		5,000,000	5,000,000		2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						166,684,910	167,770,360	220,943	XXX
BLA0AM-75-4	HV ROOSTER LLC SENIOR TL		08/30/2023	NOMURA SECURITIES INTL INC		20,000,000	20,000,000		2.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						20,000,000	20,000,000		XXX
2509999997. Total - Bonds - Part 3						186,684,910	187,770,360	220,943	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						186,684,910	187,770,360	220,943	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
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks							XXX		XXX
6009999999 - Totals						186,684,910	XXX	220,943	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
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		09/01/2023	SCHEDULED REDEMPTION		32,747	32,747	27,521	30,323		2,424		2,424		32,747				1,059	05/01/2034	1.A
35564K-X7-9	FHLMC - STACR 2023-HQA1 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		702,414	702,414	702,414							702,414				15,883	05/25/2043	1.G Z
35564K-2F-5	FHLMC - STACR 2023-HQA2 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		664,725	664,725	664,725							664,725				9,553	06/25/2043	1.G Z
31395H-RC-6	FHLMC 2870 CL VZ		09/01/2023	SCHEDULED REDEMPTION		87,403	87,403	81,060	84,387		3,016		3,016		87,403				3,203	10/01/2034	1.A
31394P-PA-5	FHLMC SER 2755 CL ZM		09/01/2023	SCHEDULED REDEMPTION		8,460	8,460	7,869	8,184		276		276		8,460				304	02/01/2034	1.A
31396G-BS-9	FHLMC SERIES 3087 CL NZ		09/01/2023	SCHEDULED REDEMPTION		24,913	24,913	19,955	22,294		2,619		2,619		24,913				769	12/01/2035	1.A
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		09/01/2023	SCHEDULED REDEMPTION		1,717	1,717	1,435	1,568		149		149		1,717				81	06/01/2030	1.A
207942-AA-1	FNMA - CAS 2023-R05 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		1,150,450	1,150,450	1,150,450							1,150,450				15,801	06/25/2043	1.G Z
31393E-N8-8	FNMA 2003-86 CL ZJ		09/01/2023	SCHEDULED REDEMPTION		108,961	108,961	103,628	106,634		2,327		2,327		108,961				4,300	09/01/2033	1.A
31394C-6F-4	FNMA 2005-30 CL Z		09/01/2023	SCHEDULED REDEMPTION		17,531	17,531	16,082	16,795		736		736		17,531				633	04/01/2035	1.A
31394D-QR-4	FNMA 2005-40 CL Z		09/01/2023	SCHEDULED REDEMPTION		66,999	66,999	57,510	62,725		4,273		4,273		66,999				2,173	05/01/2035	1.A
31394V-N5-5	FNMA 2006-13 CL ZA		09/01/2023	SCHEDULED REDEMPTION		13,959	13,959	13,205	13,575		384		384		13,959				542	03/01/2036	1.A
31394A-M3-7	FNMA SER 2004-67 CL ZA		09/01/2023	SCHEDULED REDEMPTION		85,348	85,348	73,808	80,247		5,102		5,102		85,348				2,799	09/01/2034	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,965,627	2,965,627	2,919,661	426,731		21,307		21,307		2,965,627				57,099	XXX	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		09/01/2023	SCHEDULED REDEMPTION		421	421	274	365		56		56		421				12	05/01/2036	1.A FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		53,547	53,547	53,622	53,590		(43)		(43)		53,547				1,335	06/01/2045	1.A
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		09/30/2023	CANCELLED TRADE		(45,601)	(45,601)	(45,601)	(45,601)						(45,601)					06/30/2035	2.C FE
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		44,057	44,057	44,055	44,056		1		1		44,057				1,208	10/01/2036	1.A FE
04942V-AW-4	ATLAS SR LN FD CLO 2019-13A CL A1NR 144A	D	07/24/2023	SCHEDULED REDEMPTION		28,539	28,539	27,968			571		571		28,539				458	04/22/2031	1.A FE
053332-AP-7	AUTOZONE INC SR NT		07/15/2023	MATURED		10,000,000	10,000,000	9,944,700	9,996,615		3,385		3,385		10,000,000				312,500	07/15/2023	2.B FE
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		09/01/2023	SCHEDULED REDEMPTION		530	702	684	523		7		7		530				29	03/01/2036	4.A FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		09/01/2023	SCHEDULED REDEMPTION		147,278	147,278	141,718	145,495		1,783		1,783		147,278				5,787	10/01/2033	1.A FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		09/01/2023	SCHEDULED REDEMPTION		16,975	17,835	16,322	16,975						16,975				727	03/01/2036	4.B FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		09/01/2023	SCHEDULED REDEMPTION		10,278	17,553	16,430	10,211		68		68		10,278				858	10/01/2035	4.B FM
05948X-T3-5	BANC OF AMERICA MTG SECUR 2004-A CL 2A3		09/01/2023	SCHEDULED REDEMPTION		2,055	2,055	1,726	1,823		232		232		2,055				60	02/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		09/01/2023	SCHEDULED REDEMPTION		10,668	10,668	9,348	9,935		733		733		10,668				321	05/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		09/01/2023	SCHEDULED REDEMPTION		10,589	10,589	10,389	10,473		116		116		10,589				310	12/01/2034	1.A FM
08516*-AA-8	BERLIN STATION SR NT SER A		07/31/2023	SCHEDULED REDEMPTION		175,000	175,000	107,333	110,985	3,390	60,625		64,015		175,000				9,188	09/30/2031	6. PL
127656-A*-7	CAERUS GNB ABS I LLC		09/28/2023	VARIOUS		186,559	186,559	186,516			43		43		186,559				9,471	04/28/2040	1.G PL
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2023	SCHEDULED REDEMPTION		139,974	139,974	139,974	139,974						139,974				3,996	01/15/2032	2.B PL
20755D-AA-4	CAS TR2022-R08 CL1-M1 144A		09/25/2023	SCHEDULED REDEMPTION		295,913	295,913	295,913	295,913						295,913				15,602	07/25/2042	2.A
15189W-AQ-3	CENTERPOINT ENERGY RES SR NT 144A		08/22/2023	EXCHANGE		998,619	1,000,000	998,554	998,571		48		48		998,619				44,225	12/01/2035	1.G FE
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		09/01/2023	SCHEDULED REDEMPTION		6,342	6,342	5,898	6,157		185		185		6,342				249	10/01/2035	1.A FM
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		38,619	38,619	39,107	39,093		(475)		(475)		38,619				959	03/01/2050	1.A
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		64,855	64,855	65,584	65,563		(708)		(708)		64,855				1,598	07/01/2049	1.A
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		44,804	44,804	45,476	45,449		(644)		(644)		44,804				1,072	10/01/2049	1.A
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		08/01/2023	VARIOUS		803	803	777	794		9		9		803				33	02/01/2036	1.A FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		09/01/2023	SCHEDULED REDEMPTION		1,944	2,576	2,464	1,944						1,944				107	04/01/2036	4.A FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		09/01/2023	SCHEDULED REDEMPTION		15,406	17,897	15,072	15,113		294		294		15,406				778	01/01/2037	4.B FM
21873E-AA-7	COREVEST AMER FIN LTD 2022-1 CL A 144A		09/01/2023	SCHEDULED REDEMPTION		117,820	117,820	117,815	117,815		5		5		117,820				4,198	07/01/2052	1.A FE
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		09/01/2023	SCHEDULED REDEMPTION		2,309	2,309	2,215	2,220		90		90		2,309				89	05/01/2035	4.A FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		09/01/2023	SCHEDULED REDEMPTION		(32,646)	13,253	11,657			(11,657)		(11,657)				(32,646)	(32,646)	526	09/01/2035	1.A FM
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		09/01/2023	SCHEDULED REDEMPTION		1,565	1,565	1,408	1,565						1,565				62	04/01/2036	5.A FM
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC		09/28/2023	SCHEDULED REDEMPTION		357,765	357,765	348,360	348,262		9,503		9,503		357,765				20,655	11/28/2039	2.A FE
25755T-AJ-9	DOMINOS PIZZA MSTR 2018-1A CL A2I 144A		07/25/2023	SCHEDULED REDEMPTION		31,163	31,163	30,007	30,137		1,026		1,026		31,163				705	07/25/2048	2.A FE
26444G-AC-7	DUKE ENERGY FLORIDA LLC SR SEC		09/01/2023	SCHEDULED REDEMPTION		932,009	932,009	931,972	931,995		14		14		932,009				23,654	09/01/2029	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
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		08/11/2023	SCHEDULED REDEMPTION		437,412	437,412	437,412	437,412						437,412				22,785	02/11/2030	1.F FE
29248D-AA-0	ENA NORTE TR NT 144A	D	07/25/2023	SCHEDULED REDEMPTION		136,082	136,082	136,082	136,082						136,082				5,052	10/25/2027	3.B FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		51,225	51,225	50,649	50,795		431		431		51,225				1,332	02/01/2048	1.A
35564K-H3-6	FHLMC - STACR 2022-DNA6 CL M1A 144A		09/25/2023	VARIOUS		1,058,994	1,058,994	1,058,994	1,058,994						1,058,994				66,529	09/25/2042	1.B
35564K-L3-1	FHLMC - STACR 2022-DNA7 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		1,366,422	1,366,422	1,366,422	1,366,422						1,366,422				71,583	03/25/2052	1.B
35564K-E3-9	FHLMC - STACR 2022-HQA3 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		440,557	440,557	440,557	440,557						440,557				22,423	08/25/2042	1.B
35564K-P3-7	FHLMC - STACR 2023-DNA1 CL M1A 144A		08/25/2023	SCHEDULED REDEMPTION		662,167	662,167	662,167							662,167				23,526	03/25/2043	2.A Z
35564K-T5-8	FHLMC - STACR 2023-DNA2 CL M1A 144A		09/25/2023	SCHEDULED REDEMPTION		1,330,646	1,330,646	1,330,646							1,330,646				38,412	04/25/2043	2.A Z
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		49,465	49,465	47,123	47,208		2,257		2,257		49,465				1,293	10/01/2047	1.A
33852D-AD-3	FLAGSTAR MTG TR 2021-1 CL A4 144A		09/01/2023	SCHEDULED REDEMPTION		395,496	395,496	406,743	406,043		(10,547)		(10,547)		395,496				7,154	01/08/2051	1.A
30327H-AB-1	FNA TR 2023-1A CL A1 144A		09/15/2023	SCHEDULED REDEMPTION		723,552	723,552	723,551			1		1		723,552				20,834	04/15/2038	1.F FE
207932-AA-2	FNMA - CAS 2023-R01 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		620,894	620,894	620,894							620,894				29,694	12/25/2042	2.A Z
20755A-AB-8	FNMA - CAS 2023-R02 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		1,062,085	1,062,085	1,062,085							1,062,085				45,626	01/25/2043	2.A Z
20753A-CJ-1	FNMA - CAS 2023-R03 CL 2M1 144A		09/25/2023	SCHEDULED REDEMPTION		586,113	586,113	586,113							586,113				16,485	04/25/2043	2.B Z
20754Q-AA-6	FNMA - CAS 2023-R04 CL 1M1 144A		09/25/2023	SCHEDULED REDEMPTION		1,371,578	1,371,578	1,371,578							1,371,578				29,938	05/25/2043	2.A Z
37331N-AD-3	GEORGIA-PACIFIC LLC NT 144A		07/15/2023	MATURED		10,000,000	10,000,000	9,999,700	9,999,981		19		19		10,000,000				373,400	07/15/2023	1.G FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	09/17/2023	SCHEDULED REDEMPTION		428,710	428,710	381,570			47,140		47,140		428,710				4,495	11/19/2040	1.F FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		09/01/2023	SCHEDULED REDEMPTION		25,771	24,761	23,770	24,905		866		866		25,771				679	09/01/2035	4.B FM
38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A		09/20/2023	SCHEDULED REDEMPTION		150,852	150,852	128,083	128,585		22,267		22,267		150,852				2,108	07/20/2048	1.F FE
38411D-AC-8	GRACIE POINT INTL FUN 2022-3A CL A 144A		09/01/2023	SCHEDULED REDEMPTION		1,136,532	1,136,532	1,136,532	1,136,532						1,136,532				65,645	11/01/2024	1.C FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2023	SCHEDULED REDEMPTION		644,027	644,027	684,774	664,190		(20,163)		(20,163)		644,027				40,277	07/01/2038	1.G FE
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		09/01/2023	SCHEDULED REDEMPTION		1,253	1,609	1,533	1,247		6		6		1,253				64	02/01/2036	5.A FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		09/01/2023	SCHEDULED REDEMPTION		3,674	3,674	3,432	3,660		15		15		3,674				143	03/01/2035	3.C FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		09/01/2023	SCHEDULED REDEMPTION		22,138	23,027	21,464	21,923		215		215		22,138				944	12/01/2035	1.A FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		09/01/2023	SCHEDULED REDEMPTION		10,983	11,424	11,093	10,735		249		249		10,983				468	12/01/2035	4.A FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		09/01/2023	SCHEDULED REDEMPTION		7,911	7,911	7,907	7,908		2		2		7,911				225	04/01/2035	1.A FM
404119-CG-2	HCA INC SR SEC 144A		08/08/2023	EXCHANGE		9,990,422	10,000,000	9,990,200	9,990,326		96		96		9,990,422				414,965	03/15/2052	2.C FE
43283G-AB-8	HILTON GRAND VCTNS TR 2022-2A CL B 144A		09/25/2023	SCHEDULED REDEMPTION		398,048	398,048	397,958	397,962		86		86		398,048				13,645	01/25/2037	1.F FE
432917-AB-8	HILTON GRAND VCTNS TR 2023-1A CL B 144A		09/25/2023	SCHEDULED REDEMPTION		308,579	308,579	308,507			73		73		308,579				2,357	01/25/2038	1.G FE
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		08/31/2023	SCHEDULED REDEMPTION		129,644	129,644	129,644	129,644						129,644				4,298	05/31/2033	2.A PL
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		19,068	19,068	19,322	19,300		(232)		(232)		19,068				449	03/01/2050	1.A
501044-CS-8	KROGER CO/THE SR NT		08/01/2023	MATURED		10,000,000	10,000,000	9,995,800	9,999,709		291		291		10,000,000				385,000	08/01/2023	2.A FE
553427-AA-3	MARITIME PARTNERS, LLC 2023-1A CL A 144A		09/15/2023	SCHEDULED REDEMPTION		54,183	54,183	54,182			0		0		54,183				1,144	05/15/2063	1.F FE
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		09/01/2023	SCHEDULED REDEMPTION		16,568	16,568	16,423	16,494		75		75		16,568				501	02/01/2035	1.A FM
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2023	SCHEDULED REDEMPTION		568,000	568,000	568,000	568,000						568,000				34,080	03/15/2025	3.A FE
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		09/01/2023	SCHEDULED REDEMPTION		567	567	568	539		28		28		567				18	08/01/2034	1.A FM
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		09/30/2023	SCHEDULED REDEMPTION		52,216	52,216	52,216	52,216						52,216				1,300	07/12/2051	1.G PL
61946K-AB-0	MOSAIC SOLAR LOANS LLC 2022-3A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		73,848	73,848	72,225	72,230		1,617		1,617		73,848				4,001	06/20/2053	1.G FE
553205-AC-9	MP CLO III, LTD 2013-1A CL AR 144A	D	07/20/2023	SCHEDULED REDEMPTION		287,851	287,851	284,521			3,330		3,330		287,851				4,730	10/20/2030	1.A FE
55400V-AA-9	MVW OWNER TR 2022-2A CL A 144A		09/20/2023	SCHEDULED REDEMPTION		569,845	569,845	569,754	569,758		87		87		569,845				29,891	10/21/2041	1.A FE
55400V-AB-7	MVW OWNER TR 2022-2A CL B 144A		09/20/2023	SCHEDULED REDEMPTION		1,139,690	1,139,690	1,139,558	1,139,563		127		127		1,139,690				64,088	10/21/2041	1.F FE
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	09/30/2023	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				7,875	11/30/2033	3.C PL
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		09/01/2023	SCHEDULED REDEMPTION		4,793	4,793	4,887	4,849		(56)		(56)		4,793				121	04/01/2046	1.A
679574-AG-8	OLD DOMINION ELECTRIC NT		09/30/2023	SCHEDULED REDEMPTION		416,667	416,667	416,667	416,667						416,667				12,938	12/01/2028	1.E FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		07/11/2023	SCHEDULED REDEMPTION		6,863,803	6,863,803	6,587,622	6,853,585		10,218		10,218		6,863,803				227,380	10/11/2030	1.A FM
67108L-AW-3	OZLM LTD 2014-6A CL A1S 144A	D	07/17/2023	SCHEDULED REDEMPTION		168,039	168,039	165,603			2,437		2,437		168,039				2,693	04/17/2031	1.A FE
67112G-AA-6	OZLM LTD 2018-18A CL A 144A	D	07/17/2023	SCHEDULED REDEMPTION		351,715	351,715	346,752			4,963		4,963		351,715				5,584	04/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67112M-AA-3	OZLM LTD 2018-20A CL A1 144A	D	07/20/2023	SCHEDULED REDEMPTION		9,222	9,222	9,075			148		148		9,222				147	04/20/2031	1.A FE
67111V-AC-0	OZLM LTD 2018-22A CL A1 144A	D	07/17/2023	SCHEDULED REDEMPTION		109,210	109,210	107,881			1,329		1,329		109,210				1,748	01/17/2031	1.A FE
69410A-AA-4	PACEWELL 5 TR 2022-1 CL A 144A		09/10/2023	SCHEDULED REDEMPTION		545,277	545,277	545,264	545,264		14		14		545,277				13,869	04/10/2041	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		08/31/2023	SCHEDULED REDEMPTION		7,354	7,354	7,244	7,310		45		45		7,354				506	07/31/2029	3.C FE
69349L-AM-0	PNC BANK NA		07/25/2023	MATURED		6,625,000	6,625,000	6,442,813	6,612,474		12,526		12,526		6,625,000				251,750	07/25/2023	1.G FE
73102Q-AA-4	POLAR TANKERS INC 144A		09/30/2023	VARIOUS		(211,030)	(211,030)	(211,030)	(211,030)						(211,030)				6,466	05/10/2037	1.F FE
746246-AA-5	PUREWEST FUNDING LLC 2022-1 CL A1 144A		09/05/2023	SCHEDULED REDEMPTION		508,629	508,629	508,629	508,629						508,629				21,353	12/05/2037	1.G FE
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	09/30/2023	SCHEDULED REDEMPTION		192,000	192,000	174,960	187,614		4,386		4,386		192,000				5,604	09/30/2027	1.D FE
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		09/01/2023	SCHEDULED REDEMPTION		5,703	7,293	6,518	5,718		(15)		(15)		5,703				296	03/01/2036	5.A FM
761713-AY-2	REYNOLDS AMERICAN INC CO GUARNT	C	09/15/2023	MATURED		10,000,000	10,000,000	9,992,200	9,999,320		680		680		10,000,000				485,000	09/15/2023	2.B FE
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		09/01/2023	SCHEDULED REDEMPTION		6,870	6,870	6,959	6,951		(81)		(81)		6,870				199	04/01/2044	1.A
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		09/01/2023	SCHEDULED REDEMPTION		16,889	16,889	16,877	16,879		10		10		16,889				427	07/01/2045	1.A
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		09/01/2023	SCHEDULED REDEMPTION		80,442	80,442	82,675	82,564		(2,122)		(2,122)		80,442				1,909	08/01/2046	1.A
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		52,405	52,405	53,257	53,530		(1,125)		(1,125)		52,405				1,512	03/01/2048	1.A
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		08/01/2023	SCHEDULED REDEMPTION		25,689	25,689	26,029	25,837		(148)		(148)		25,689				610	10/01/2048	1.A
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		09/01/2023	SCHEDULED REDEMPTION		37,678	37,678	38,343	38,306		(629)		(629)		37,678				978	09/01/2049	1.A
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A		08/25/2023	SCHEDULED REDEMPTION		18,750	18,750	18,778	18,774		(24)		(24)		18,750				357	08/25/2051	2.B FE
89255#-AA-9	TRADEMARK ROYALTY SR SEC NTS DUE 2048		09/01/2023	SCHEDULED REDEMPTION		3,263	3,263	3,263	3,263						3,263				118	07/01/2048	1.F PL
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		09/15/2023	SCHEDULED REDEMPTION		18,942	18,942	18,942	18,942						18,942				1,063	09/15/2051	2.B FE
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		09/01/2023	SCHEDULED REDEMPTION		4,907	4,907	4,869	4,887		20		20		4,907				137	03/01/2035	1.A FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		09/01/2023	SCHEDULED REDEMPTION		23,076	23,076	22,218	22,665		411		411		23,076				899	11/01/2033	1.A FM
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		09/01/2023	SCHEDULED REDEMPTION		1,450	1,450	1,437	1,441		9		9		1,450				41	11/01/2048	1.A
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		09/01/2023	SCHEDULED REDEMPTION		6,767	6,767	6,862	6,859		(92)		(92)		6,767				173	07/01/2049	1.A
96188#-AA-6	WETT HLDGS LLC SR NT		09/30/2023	SCHEDULED REDEMPTION		34,444	34,444	34,444	34,444						34,444				1,113	12/18/2024	2.B PL
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		09/30/2023	TRADE ADJUSTMENT		86,427											86,427	86,427		08/01/2036	3.B FM
94980S-AJ-4	WELLS FARGO MTG BACKED SEC 2006-9 CL 1A9		09/30/2023	TRADE ADJUSTMENT		28,375											28,375	28,375		08/01/2036	3. FM
94984E-BA-9	WELLS FARGO MTG BACKED SEC 2006-10 A25		09/30/2023	TRADE ADJUSTMENT		8,827											8,827	8,827		08/01/2036	3. FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,192,811	86,139,735	85,457,526	77,710,673	3,390	146,501		149,891		86,101,829		90,982	90,982	3,365,219	XXX	XXX
BLA09Y-29-7	HARBOURVEST DOVER STREET X INVMNT TL		09/30/2023	SCHEDULED REDEMPTION		244,682	244,682	244,682							244,682				2,803	01/05/2028	1.G PL
BLA0A2-DD-4	TWIN BROOK CAPITAL FUNDING XIII		09/06/2023	SCHEDULED REDEMPTION		363,107	363,107	363,107							363,107				8,648	10/18/2028	1.E PL
BLA0A2-DF-9	TWIN BROOK CAPITAL FUNDING XIV		09/06/2023	SCHEDULED REDEMPTION		416,554	416,554	416,554							416,554				9,631	10/18/2028	1.E PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,024,343	1,024,343	1,024,343							1,024,343				21,082	XXX	XXX
2509999997. Total - Bonds - Part 4						90,182,780	90,129,704	89,401,530	78,137,403	3,390	167,809		171,199		90,091,798		90,982	90,982	3,443,401	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						90,182,780	90,129,704	89,401,530	78,137,403	3,390	167,809		171,199		90,091,798		90,982	90,982	3,443,401	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
5989999997. Total - Common Stocks - Part 4							XXX													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							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						90,182,780	XXX	89,401,530	78,137,403	3,390	167,809		171,199		90,091,798		90,982	90,982	3,443,401	XXX	XXX

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)
1 YR SPX CALL SPREAD OPTION #118006 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2022	10/16/2023		1,550,000	3,583/3,852	2,591			115,261	^	115,261	86,729		(47,158)			0	85/85
1 YR SPX CALL SPREAD OPTION #118007 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		220,000	3,583/3,732	212			9,112	^	9,112	6,800		(3,867)			0	85/85
1 YR SPX CALL SPREAD OPTION #119005 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		2,180,009	3,957/4,254	11,116			133,146	^	133,146	120,831		(68,971)			0	85/85
1 YR SPX CALL SPREAD OPTION #119006 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		1,280,012	3,957/4,122	3,819			46,352	^	46,352	41,777		(23,695)			0	85/85
1 YR SPX CALL SPREAD OPTION #119509 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023		2,299,986	3,995/4,295	20,186			132,218	^	132,218	122,665		(74,471)			0	85/85
1 YR SPX CALL SPREAD OPTION #119510 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023		2,699,997	3,995/4,162	13,861			92,057	^	92,057	84,552		(51,136)			0	85/85
1 YR SPX CALL SPREAD OPTION #120006 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024		1,669,981	3,991/4,290		74,065		94,797		94,797	73,025		(52,293)			0	85/85
1 YR SPX CALL SPREAD OPTION #120007 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024		3,020,007	3,991/4,157		78,007		100,767		100,767	77,837		(55,076)			0	85/85
1 YR SPX CALL SPREAD OPTION #120504 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024		1,850,008	4,136/4,446		84,730		89,658		89,658	58,087		(53,159)			0	85/85
1 YR SPX CALL SPREAD OPTION #120505 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024		479,998	4,136/4,309		12,912		14,112		14,112	9,301		(8,101)			0	85/85
1 YR SPX CALL SPREAD OPTION #121006 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024		1,899,993	3,919/4,213		84,740		111,965		111,965	73,762		(46,538)			0	85/85
1 YR SPX CALL SPREAD OPTION #121007 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024		1,029,989	3,919/4,083		26,677		34,990		34,990	22,963		(14,650)			0	85/85
1 YR SPX CALL SPREAD OPTION #121505	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		1,979,985	4,138/4,448		86,328		95,615		95,615	49,275		(39,988)			0	85/85
1 YR SPX CALL SPREAD OPTION #121506	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		459,981	4,138/4,310		11,785		13,201		13,201	6,875		(5,459)			0	85/85
1 YR SPX CALL SPREAD OPTION #121527	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/14/2024		2,680,020	4,136/4,447		118,992		129,755		129,755	56,077		(45,315)			0	85/85
1 YR SPX CALL SPREAD OPTION #121528	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024		249,997	4,136/4,309		6,535		7,142	^	7,142	3,095		(2,489)			0	85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #121560	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/14/2024		4,059,994	4,373/4,701		182,091		150,271		150,271	22,409		(54,229)			0	85/85
1 YR SPX CALL SPREAD OPTION #121561	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		1,720,002	4,373/4,555		45,649		39,302		39,302	7,248		(13,595)			0	85/85
1 YR SPX CALL SPREAD OPTION #122506	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2023	07/15/2024		2,429,998	4,505/4,842		109,982		74,606		74,606	(11,701)		(23,675)			0	85/85
1 YR SPX CALL SPREAD OPTION #122507	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024		839,991	4,505/4,692		22,714		16,413		16,413	(1,412)		(4,889)			0	85/85
1 YR SPX CALL SPREAD OPTION #122530	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024		3,910,007	4,490/4,826		175,950		129,385		129,385	(23,490)		(23,075)			0	85/85
1 YR SPX CALL SPREAD OPTION #122530	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024		329,994	4,490/4,677		8,771		6,809		6,809	(812)		(1,150)			0	85/85
1 YR SPX CALL SPREAD OPTION #123504	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/16/2024		2,850,016	4,505/4,843		127,452		95,954		95,954	(25,610)		(5,888)			0	85/85
1 YR SPX CALL SPREAD OPTION #123505	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/16/2024		1,710,001	4,505/4,693		45,469		35,605		35,605	(7,763)		(2,100)			0	85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										51,786	1,302,848		1,768,493	XXX	1,768,493	852,522		(720,967)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										51,786	1,302,848		1,768,493	XXX	1,768,493	852,522		(720,967)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							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										51,786	1,302,848		1,768,493	XXX	1,768,493	852,522		(720,967)			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										51,786	1,302,848		1,768,493	XXX	1,768,493	852,522		(720,967)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
FIXED/SOFR INT RATE SWAP #202027	758750AC7	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/09/2023	02/15/2026		15,000,000	SOFRRATEC4 2.24 (6.05)			132,709	362,802		362,802	362,802				115,724		0002
SOFR/FIXED INT RATE SWAP #208039	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/16/2023	05/27/2040		37,000,000	3.18 (SOFRRATEC4 0)			(377,978)	(4,715,193)		(4,715,193)	(4,715,193)				755,301		0002
SOFR/FIXED INT RATE SWAP #208041	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/16/2023	12/11/2050		14,500,000	2.98 (SOFRRATEC4 0)			(164,866)	(2,548,608)		(2,548,608)	(2,548,608)				378,228		0002

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)
SOFR/FIXED INT RATE SWAP #208043	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/16/2023	07/03/2041		13,000,000	3.15 (SOFRRATEC4 0)			(137,324)	(1,765,139)		(1,765,139)	(1,765,139)				274,003		0002
SOFR/FIXED INT RATE SWAP #208195	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/17/2023	07/28/2030		14,500,000	3.29 (SOFRRATEC4 0)			(133,799)	(862,162)		(862,162)	(862,162)				189,475	0	0002
SOFR/FIXED INT RATE SWAP #208197	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/17/2023	07/10/2031		17,000,000	3.25 (SOFRRATEC4 0)			(168,124)	(1,151,683)		(1,151,683)	(1,151,683)				237,100	0	0002
SOFR/FIXED INT RATE SWAP #213499	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	06/06/2023	06/08/2033		27,000,000	3.42 (SOFRRATEC4 0)			(153,371)	(1,803,148)		(1,803,148)	(1,803,148)				420,366	0	0002
SOFR/FIXED INT RATE SWAP #442	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/07/2022	01/11/2042		10,200,000	1.73 (SOFRRATEC4 0)			(245,063)	(3,223,292)		(3,223,292)	(768,486)				218,146	0	0002
SOFR/FIXED INT RATE SWAP #443	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/10/2022	01/12/2042		1,800,000	1.75 (SOFRRATEC4 0)			(42,688)	(565,825)		(565,825)	(135,894)				38,499	0	0002
SOFR/FIXED INT RATE SWAP #446	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	01/31/2022	02/02/2032		2,900,000	1.62 (SOFRRATEC4 0)			(71,791)	(534,711)		(534,711)	(100,853)				41,895	0	0002
SOFR/FIXED INT RATE SWAP #454	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/08/2022	02/10/2032		21,000,000	1.79 (SOFRRATEC4 0)			(493,639)	(3,632,580)		(3,632,580)	(759,137)				303,773	0	0002
SOFR/FIXED INT RATE SWAP #455	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/08/2022	02/10/2042		2,000,000	1.87 (SOFRRATEC4 0)			(45,818)	(599,153)		(599,153)	(154,412)				42,870	0	0002
SOFR/FIXED INT RATE SWAP #456	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2032		13,000,000	1.86 (SOFRRATEC4 0)			(301,057)	(2,191,072)		(2,191,072)	(477,554)				188,173	0	0002
SOFR/FIXED INT RATE SWAP #457	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/10/2022	02/14/2042		7,000,000	1.93 (SOFRRATEC4 0)			(158,524)	(2,047,951)		(2,047,951)	(545,257)				150,089	0	0002
SOFR/FIXED INT RATE SWAP #458	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	02/14/2022	02/16/2042		1,500,000	1.91 (SOFRRATEC4 0)			(33,862)	(442,604)		(442,604)	(116,568)				32,167	0	0002
SOFR/FIXED INT RATE SWAP #461	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/14/2022	03/16/2032		7,200,000	1.95 (SOFRRATEC4 0)			(163,611)	(1,177,716)		(1,177,716)	(271,753)				104,745	0	0002
SOFR/FIXED INT RATE SWAP #462	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/14/2022	03/16/2052		2,500,000	1.95 (SOFRRATEC4 0)			(56,839)	(868,857)		(868,857)	(277,394)				66,708	0	0002
SOFR/FIXED INT RATE SWAP #465	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2032		10,200,000	2.3 (SOFRRATEC4 0)			(203,481)	(1,420,694)		(1,420,694)	(413,644)				148,701	0	0002
SOFR/FIXED INT RATE SWAP #466	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2042		9,600,000	2.3 (SOFRRATEC4 0)			(191,511)	(2,363,291)		(2,363,291)	(794,363)				206,494	0	0002
SOFR/FIXED INT RATE SWAP #467	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	03/25/2022	03/29/2052		3,000,000	2.17 (SOFRRATEC4 0)			(62,851)	(932,709)		(932,709)	(345,504)				80,099	0	0002
SOFR/FIXED INT RATE SWAP #470	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	05/02/2022	05/04/2027		6,500,000	2.8 (SOFRRATEC4 0)			(103,767)	(369,269)		(369,269)	(105,388)				61,617	0	0002
SOFR/FIXED BILAT INT RATE SWAP #473	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/26/2042		6,000,000	2.56 (SOFRRATEC4 0)			(110,018)	(1,283,830)		(1,283,830)	(517,968)				129,612	0	0002
SOFR/FIXED BILAT INT RATE SWAP #475	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/09/2042		19,000,000	2.83 (SOFRRATEC4 0)			(310,030)	(3,404,400)		(3,404,400)	(1,704,799)				410,858	0	0002
SOFR/FIXED BILAT INT RATE SWAP #476	VARIABLE ANNUITY	EXH 5	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/10/2052		6,000,000	2.65 (SOFRRATEC4 0)			(106,232)	(1,384,825)		(1,384,825)	(748,509)				160,759	0	0002
SOFR/FIXED INT RATE SWAP #479	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	06/27/2022	06/29/2042		4,000,000	3.02 (SOFRRATEC4 0)			(59,831)	(619,928)		(619,928)	(368,922)				86,623	0	0002
SOFR/FIXED INT RATE SWAP #482	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQ0F39	07/18/2022	07/20/2042		2,800,000	2.81 (SOFRRATEC4 0)			(46,613)	(510,748)		(510,748)	(252,727)				60,729	0	0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(3,809,977)	(40,056,586)	XXX	(40,056,586)	(21,342,264)				4,902,754	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #020	CML Hedge	B 1	Currency	MERRILL LYNCH CAP SERVICES GDWTXX03601TB7DW3U69	12/13/2006	02/01/2027		2,251,248	9.28 (8.85)				431,737		431,737	(20,398)	(58,584)			20,579	0	0
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange													431,737	XXX	431,737	(20,398)	(58,584)			20,579	XXX	XXX
SPTR TOTAL RETURN/SOFR SWAP #212430	VARIABLE ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	08/15/2024		23,022,866	SOFRRATEC4 0.5 (8,865)			(1,153,337)	830,693		830,693	830,693				107,785	0	0003
GDDUEAFE TOTAL RETURN/FF SWAP #474	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/28/2024		2,640,325	FEDFUNDSC4 0.53 (9,298)			(47,793)	(20,949)		(20,945)	(18,962)				10,727	0	0003
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(1,201,130)	809,744	XXX	809,748	811,731				118,512	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												(5,011,107)	(38,815,105)	XXX	(38,815,101)	(20,550,930)	(58,584)			5,041,845	XXX	XXX
1229999999. Subtotal - Swaps - Replication														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 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)
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(3,809,977)	(40,056,586)	XXX	(40,056,586)	(21,342,264)				4,902,754	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange													431,737	XXX	431,737	(20,398)	(58,584)			20,579	XXX	XXX
1389999999. Total Swaps - Total Return												(1,201,130)	809,744	XXX	809,748	811,731				118,512	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												(5,011,107)	(38,815,105)	XXX	(38,815,101)	(20,550,930)	(58,584)			5,041,845	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										51,786	1,302,848		1,768,493	XXX	1,768,493	852,522		(720,967)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other												(5,011,107)	(38,815,105)	XXX	(38,815,101)	(20,550,930)	(58,584)			5,041,845	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										51,786	1,302,848	(5,011,107)	(37,046,612)	XXX	(37,046,608)	(19,698,409)	(58,584)	(720,967)		5,041,845	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
1579999999. Subtotal - Long Futures																				XXX	XXX
ESZ3	467	104,814,915	S&P 500 EMINI DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/26/2023	3,991.8400	4,325.5000	280,200					3,814,490	3,814,490	5,230,400	0001	50
MESZ3	198	9,694,233	MINI MSCI EMG MKT DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/22/2023	989.2600	955.5000						234,783	234,783	415,117	0001	50
MFSZ3	230	24,035,296	MINI MSCI EAFE DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/26/2023	1,988.4900	2,041.5000	81,650					558,046	558,046	482,207	0001	50
RTYZ3	272	25,394,156	EMINI RUSSELL 2000 DEC23	VARIABLE ANNUITY	EXH 5	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/22/2023	1,809.5600	1,798.6000	142,800					933,196	933,196	1,686,400	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												504,650					5,540,515	5,540,515	7,814,124	XXX	XXX
1649999999. Subtotal - Short Futures												504,650					5,540,515	5,540,515	7,814,124	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												504,650					5,540,515	5,540,515	7,814,124	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												504,650					5,540,515	5,540,515	7,814,124	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC	1,784,544	(887,220)	897,324
MERRILL LYNCH PIERCE FENNER & SMITH INC	8,207,200	(1,290,400)	6,916,800
Total Net Cash Deposits	9,991,744	(2,177,620)	7,814,124

(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		7,814,124		7,814,124	504,650		504,650	7,814,124	7,814,124
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	560,000	14,935	591,083	(20,945)		591,083	(20,945)	10,138	10,727	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y		70,802	414,590		343,788	414,590		414,590		343,788
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		31,571	89,658		58,087	89,658		89,658		58,087
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	1,020,000		905,299			905,299			107,785	
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Y	Y				(6,073,055)			(6,073,055)		701,229	
MERRILL LYNCH CAP SERVICES GDWTXX03601TB7DW3U69	Y	Y	480,000		431,737			431,737			20,579	
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	46,494	20,186	132,218		65,538	132,218		85,724		65,538
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	310,000	43,014	351,077			351,077		41,077		
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y		2,591	115,261		112,670	115,261		115,261		112,670
0299999999. Total NAIC 1 Designation			2,416,494	183,099	3,030,923	(6,094,000)	580,083	3,030,923	(6,094,000)	756,448	840,320	580,083
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					362,799	(34,346,334)		362,802	(34,346,333)		4,201,525	4,201,525
0999999999 - Gross Totals			2,416,494	183,099	11,207,846	(40,440,334)	8,394,207	3,898,375	(40,440,333)	1,261,098	12,855,969	12,595,732
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					11,207,846	(40,440,334)						

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)
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash							V
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Cash			6,170,000	6,170,000	6,170,000		V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash							V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash							V
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash							V
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash			48,056,006	48,056,006	48,056,006		V
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash			897,324	897,324	897,324		I
CHICAGOMERCEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ20JLFK8MNNCLQOF39	Cash			6,916,800	6,916,800	6,916,800		I
0199999999 - Total				62,040,130	62,040,130	62,040,130	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			1,020,000	1,020,000	XXX		V
MERRILL LYNCH CAP SERVICES GDWTXX03601TB7DW3U69	Cash			480,000	480,000	XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash			310,000	310,000	XXX		V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			46,494	46,494	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			560,000	560,000	XXX		V
- -	-		-			XXX		
0299999999 - Total				2,416,494	2,416,494	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		2.250	16,902		6,196,096	25,257,667	16,528,589	XXX
CITIBANK	NEW YORK, NY					99,647	139,731	90,546	XXX
FEDERAL HOME LOAN BANK	SAN FRANCISCO, CA		5.150	67,317		537,779	648,155	647,060	XXX
BANK OF AMERICA	LOS ANGELES, CA							4,535	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					21,253,925	21,330,944	25,344,343	XXX
PNC BANK	PITTSBURGH, PA					593,103	751,103	4,211,585	XXX
US BANK	BLOOMINGTON, MN					795,880	1,843,231	76,162	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(16,314,897)	(17,153,368)	(11,077,239)	XXX
0199998. Deposits in ... 13 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	14,095	157	1,090,451	1,095,253	1,099,934	XXX
0199999. Totals - Open Depositories		XXX	XXX	98,313	157	14,251,983	33,912,715	36,925,515	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	98,313	157	14,251,983	33,912,715	36,925,515	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	98,313	157	14,251,983	33,912,715	36,925,515	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		09/25/2023	5.269		63,192,277	229,658	230,039
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLIGATIONS FD		09/01/2023	5.222		2,604,363	15,841	96,734
40428X-10-7	HSBC US GOVT MMKT-I		09/29/2023	5.273		47,275,923	279,828	
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		09/01/2023	5.277		7,840,559	46,581	30,869
8309999999. Subtotal - All Other Money Market Mutual Funds						120,913,123	571,907	357,641
8609999999 - Total Cash Equivalents						120,913,123	571,907	357,641