6 7 4 6 6 2 0 2 0 2 0 1 0 0 1 0 3

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

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

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

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

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

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

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

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

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

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

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

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact JENNIFER LYNN ST. ONGE (Name), 949-219-3312 (Area Code) (Telephone Number)

JENNIFER.ST.ONGE @PACIFICLIFE.COM (E-mail Address), 949-219-5246 (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	JAMES THOMAS MORRIS	Executive Vice President & Chief Financial Officer	DARRYL DOUGLAS BUTTON
Senior Vice President & Chief Accounting Officer	JOSHUA D SCOTT #		

OTHER

JANE MARIE GUON, Vice President & Secretary	CRAIG WILSON LESLIE #, Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	SHARON ANN CHEEVER	ADRIAN SCOTT GRIGGS
LAWRENCE FRANCIS HARR	JAMES THOMAS MORRIS	

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.

James Thomas Morris Chairman, President & Chief Executive Officer	Darryl Douglas Button Executive Vice President & Chief Financial Officer	Joshua D Scott 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 ....

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	57,882,802,664		57,882,802,664	53,042,350,247
2.	Stocks:				
	2.1 Preferred stocks	7,531,819		7,531,819	10,731,507
	2.2 Common stocks	990,011,375	223,420,832	766,590,543	800,846,496
3.	Mortgage loans on real estate:				
	3.1 First liens	14,818,048,104		14,818,048,104	13,684,963,866
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	105,596,379		105,596,379	109,259,198
	4.2 Properties held for the production of income (less $ encumbrances)	29,593,593		29,593,593	30,374,953
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 78,913,501), cash equivalents ($ 2,127,748,086) and short-term investments ($ 3,492,292)	2,210,153,879		2,210,153,879	3,710,559,929
6.	Contract loans (including $ premium notes)	8,005,276,941	1,301,610	8,003,975,331	7,940,193,877
7.	Derivatives	1,454,705,632		1,454,705,632	1,084,988,414
8.	Other invested assets	3,776,675,612	17,530,258	3,759,145,354	3,695,973,430
9.	Receivables for securities	31,273,258		31,273,258	23,240,171
10.	Securities lending reinvested collateral assets	2,756,265,953		2,756,265,953	2,130,824,920
11.	Aggregate write-ins for invested assets	512,611		512,611	10,642,501
12.	Subtotals, cash and invested assets (Lines 1 to 11)	92,068,447,822	242,252,700	91,826,195,121	86,274,949,509
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	670,952,697		670,952,697	620,381,973
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	162,456,178	497,153	161,959,026	141,921,618
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	86,155,289		86,155,289	165,356,342
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	288,908,459	11,231,021	277,677,439	170,565,447
	16.2 Funds held by or deposited with reinsured companies	259,641,961		259,641,961	263,265,833
	16.3 Other amounts receivable under reinsurance contracts	113,879,656		113,879,656	132,039,731
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	563,325,694		563,325,694	1,590,939
18.2	Net deferred tax asset	465,440,102	146,130,076	319,310,026	313,708,418
19.	Guaranty funds receivable or on deposit	1,607,287		1,607,287	1,907,786
20.	Electronic data processing equipment and software	71,345,295	66,567,789	4,777,506	3,728,910
21.	Furniture and equipment, including health care delivery assets ($ 0)	10,270,823	10,270,823		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	39,369,598		39,369,598	34,840,548
24.	Health care ($ 0) and other amounts receivable	139,550,356	12,715,516	126,834,840	93,030,692
25.	Aggregate write-ins for other than invested assets	211,121,844	26,185,770	184,936,074	177,020,596
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	95,152,473,060	515,850,847	94,636,622,213	88,394,308,341
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	57,779,928,070		57,779,928,070	57,266,846,432
28.	Total (Lines 26 and 27)	152,932,401,130	515,850,847	152,416,550,283	145,661,154,773
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	512,611		512,611	10,642,501
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)	512,611		512,611	10,642,501
2501.	Prepaid pension costs	1,219,003	1,219,003		
2502.	Cash value of life insurance policies	152,067,015		152,067,015	149,501,659
2503.	Accounts and notes receivable	13,481,072		13,481,072	12,443,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	44,354,755	24,966,767	19,387,988	15,075,912
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	211,121,844	26,185,770	184,936,074	177,020,596

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 70,468,087,834 less $ included in Line 6.3 (including $ 6,116,492,003 Modco Reserve)	70,468,087,834	67,668,847,081
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	16,303,762	17,855,322
3.	Liability for deposit-type contracts (including $ Modco Reserve)	5,861,388,643	4,118,556,222
4.	Contract claims:		
	4.1 Life	982,555,028	990,103,048
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 337,282 and coupons $ due and unpaid	337,282	287,166
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)	8,460,101	8,757,577
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	810,084	991,361
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	3,420,463	2,036,637
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 $ 87,770,915 assumed and $ 138,247,842 ceded	226,018,757	201,483,810
	9.4 Interest Maintenance Reserve	203,517,037	180,203,758
10.	Commissions to agents due or accrued-life and annuity contracts $ 24,754,974 , accident and health $ and deposit-type contract funds $ 1,115,603	25,870,577	40,113,776
11.	Commissions and expense allowances payable on reinsurance assumed	14,620,787	16,195,690
12.	General expenses due or accrued	208,349,934	272,806,172
13.	Transfers to Separate Accounts due or accrued (net) (including $ (706,493,929) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(789,421,460)	(779,849,491)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(3,436,782)	7,408,206
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		342,884,801
15.2	Net deferred tax liability		
16.	Unearned investment income	203,456,844	231,176,810
17.	Amounts withheld or retained by reporting entity as agent or trustee	203,682,837	213,340,166
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	24,009,240	47,649,476
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	218,177,644	211,636,986
22.	Borrowed money $ 48,889,663 and interest thereon $ 190,812	49,080,475	49,826,132
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	540,685,779	727,945,104
	24.02 Reinsurance in unauthorized and certified ($) companies	13,472,865	1,323,618
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	129,207,155	108,285,349
	24.04 Payable to parent, subsidiaries and affiliates	5,739,868	2,985,431
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	159,342,378	124,944,273
	24.08 Derivatives	90,447,734	91,385,026
	24.09 Payable for securities	357,004,509	17,214,293
	24.10 Payable for securities lending	2,756,265,953	2,130,824,920
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,131,796,443	837,488,802
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	83,109,251,772	77,884,707,522
27.	From Separate Accounts Statement	57,779,928,070	57,266,846,432
28.	Total liabilities (Lines 26 and 27)	140,889,179,842	135,151,553,954
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	132,829,298	138,567,931
32.	Surplus notes	1,674,285,335	1,730,101,977
33.	Gross paid in and contributed surplus	1,835,788,610	1,185,788,610
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	7,854,467,199	7,425,142,302
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	11,497,370,442	10,479,600,820
38.	Totals of Lines 29, 30 and 37	11,527,370,442	10,509,600,820
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	152,416,550,283	145,661,154,773
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	1,055,199,047	760,739,726
2502.	Disbursements payable	31,056,675	39,740,956
2503.	Unclaimed accounts and uncashed checks	15,355,222	17,792,112
2598.	Summary of remaining write-ins for Line 25 from overflow page	30,185,499	19,216,007
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,131,796,443	837,488,802
3101.	Other surplus adjustments - derivatives	132,829,298	138,567,931
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)	132,829,298	138,567,931
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	8,434,305,605	9,788,175,745	13,440,677,886
2.	Considerations for supplementary contracts with life contingencies		288,983	875,617
3.	Net investment income	2,414,211,587	2,090,060,584	3,829,565,211
4.	Amortization of Interest Maintenance Reserve (IMR)	17,425,696	11,003,539	15,587,404
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(31,596,915)		
6.	Commissions and expense allowances on reinsurance ceded	101,689,640	126,743,285	178,960,324
7.	Reserve adjustments on reinsurance ceded	(558,273,521)	(710,756,394)	(931,997,371)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	897,925,857	901,989,703	1,207,775,282
	8.2 Charges and fees for deposit-type contracts	21,825,723	18,812,032	32,438,872
	8.3 Aggregate write-ins for miscellaneous income	142,627,055	165,530,067	232,563,556
9.	Totals (Lines 1 to 8.3)	11,440,140,728	12,391,847,544	18,006,446,781
10.	Death benefits	1,207,654,014	1,173,327,538	1,609,419,201
11.	Matured endowments (excluding guaranteed annual pure endowments)	467,481	2,240	226,339
12.	Annuity benefits	788,231,857	700,781,149	944,910,744
13.	Disability benefits and benefits under accident and health contracts	3,582,501	4,456,105	5,143,144
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	4,960,901,090	5,480,255,547	7,387,680,280
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	112,723,710	87,807,380	122,950,642
18.	Payments on supplementary contracts with life contingencies	1,022,856	310,904	394,303
19.	Increase in aggregate reserves for life and accident and health contracts	3,064,907,061	5,474,990,946	7,754,644,017
20.	Totals (Lines 10 to 19)	10,139,490,572	12,921,931,808	17,825,368,670
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	723,225,247	831,622,814	1,122,715,213
22.	Commissions and expense allowances on reinsurance assumed	8,669,334	15,639,819	20,439,758
23.	General insurance expenses and fraternal expenses	678,994,454	618,648,380	861,608,693
24.	Insurance taxes, licenses and fees, excluding federal income taxes	88,971,833	84,540,705	113,278,462
25.	Increase in loading on deferred and uncollected premiums	12,736,064	233,897	1,628,948
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(306,547,546)	(2,212,852,293)	(2,754,460,302)
27.	Aggregate write-ins for deductions	16,913,026	(8,588,441)	(12,089,161)
28.	Totals (Lines 20 to 27)	11,362,452,984	12,251,176,690	17,178,490,281
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	77,687,743	140,670,854	827,956,500
30.	Dividends to policyholders and refunds to members	6,772,648	6,708,582	9,088,294
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	70,915,096	133,962,272	818,868,206
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(277,620,808)	31,376,724	(50,498,857)
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)	348,535,904	102,585,549	869,367,063
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (5,969,611) (excluding taxes of $ 8,490,107 transferred to the IMR)	(225,574,491)	556,949,492	846,512,498
35.	Net income (Line 33 plus Line 34)	122,961,412	659,535,040	1,715,879,561
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	10,509,600,820	9,691,434,433	9,691,434,433
37.	Net income (Line 35)	122,961,412	659,535,040	1,715,879,561
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (10,634,605)	(84,611,313)	285,041,644	(547,043,354)
39.	Change in net unrealized foreign exchange capital gain (loss)	4,511,405	(8,337,294)	(3,395,349)
40.	Change in net deferred income tax	(157,426,284)	(41,571,046)	(47,312,823)
41.	Change in nonadmitted assets	125,835,097	17,403,725	23,941,716
42.	Change in liability for reinsurance in unauthorized and certified companies	(9,149,247)	(4,419,623)	(912,684)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	238,524,319	59,509,614	59,509,614
44.	Change in asset valuation reserve	187,259,325	(286,198,258)	210,302,378
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(31,596,915)		
47.	Other changes in surplus in Separate Accounts Statement	31,596,915		
48.	Change in surplus notes	(55,816,642)	141,358	188,477
49.	Cumulative effect of changes in accounting principles		64,855,334	64,855,334
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	650,000,000		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(650,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(4,318,450)	(5,447,840)	(7,846,483)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,017,769,622	740,512,654	818,166,387
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,527,370,442	10,431,947,087	10,509,600,820
	DETAILS OF WRITE-INS			
08.301.	Fee income	128,084,865	141,550,768	179,573,030
08.302.	Miscellaneous income	14,542,190	23,979,298	52,990,526
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)	142,627,055	165,530,067	232,563,556
2701.	Net periodic benefit cost	5,383,537	7,538,487	12,298,875
2702.	Miscellaneous disbursements	11,447,734	(13,708,042)	(21,983,255)
2703.	Contingency expense	81,755	(2,418,886)	(2,404,781)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	16,913,026	(8,588,441)	(12,089,161)
5301.	Adjustment to retirement plans	1,420,183	12,194	(520,717)
5302.	Other surplus adjustments - derivatives	(5,738,633)	(5,460,034)	(7,325,766)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,318,450)	(5,447,840)	(7,846,483)

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	7,980,153,768	9,793,761,989	13,218,335,726
2. Net investment income	2,481,539,570	2,047,595,942	3,806,317,916
3. Miscellaneous income	616,888,785	580,074,678	805,778,478
4. Total (Lines 1 to 3)	11,078,582,123	12,421,432,610	17,830,432,120
5. Benefit and loss related payments	7,101,955,785	7,433,169,679	9,880,751,998
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(265,378,662)	(2,220,408,352)	(2,751,795,570)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,590,863,725	1,593,209,634	2,075,310,977
8. Dividends paid to policyholders	7,201,284	7,217,878	8,926,716
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	503,491,864	(68,051,854)	(818,800,643)
10. Total (Lines 5 through 9)	8,938,133,996	6,745,136,986	8,394,393,477
11. Net cash from operations (Line 4 minus Line 10)	2,140,448,127	5,676,295,624	9,436,038,643
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,555,016,528	4,183,448,606	5,863,449,877
12.2 Stocks	93,859,340	37,652,437	40,084,234
12.3 Mortgage loans	268,023,930	586,818,026	1,252,799,112
12.4 Real estate			
12.5 Other invested assets	1,342,921,282	1,041,737,744	2,364,155,888
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(337,397)	(2,611)	(12,058)
12.7 Miscellaneous proceeds	1,420,004,907	969,008,585	1,343,034,977
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,679,488,591	6,818,662,786	10,863,512,030
13. Cost of investments acquired (long-term only):			
13.1 Bonds	8,889,599,467	8,134,851,037	11,157,269,236
13.2 Stocks	236,358,132	96,830,139	159,071,947
13.3 Mortgage loans	1,420,025,661	2,123,896,324	2,728,251,442
13.4 Real estate	1,959,349	647,248	881,366
13.5 Other invested assets	1,592,536,197	1,558,082,304	2,161,953,793
13.6 Miscellaneous applications	1,971,675,228	1,049,265,206	1,431,273,484
13.7 Total investments acquired (Lines 13.1 to 13.6)	14,112,154,034	12,963,572,258	17,638,701,267
14. Net increase (or decrease) in contract loans and premium notes	63,831,133	31,084,788	(25,872,003)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,496,496,576)	(6,175,994,260)	(6,749,317,234)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(55,958,000)		
16.2 Capital and paid in surplus, less treasury stock	650,000,000		
16.3 Borrowed funds	(745,658)	(50,709,102)	(50,951,473)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,650,283,940	177,046,531	334,610,013
16.5 Dividends to stockholders			650,000,000
16.6 Other cash provided (applied)	612,062,117	716,214,368	820,290,961
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,855,642,399	842,551,796	453,949,502
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)	(1,500,406,051)	342,853,160	3,140,670,910
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,710,559,929	569,889,019	569,889,019
19.2 End of period (Line 18 plus Line 19.1)	2,210,153,879	912,742,179	3,710,559,929

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

20.0001. Bonds disposed and acquired	697,799,552	701,665,845	1,094,930,292
20.0002. Stocks disposed and acquired	41,776,263	51,900	25,074,500
20.0003. Bond interest in-kind received	4,374,742	1,116,717	7,250,620
20.0004. Mortgage loans disposed and acquired	14,530,522	87,468,493	87,468,493
20.0005. Transfer of other invested assets between Pacific Life to an affiliated private equity fund			3,463,902
20.0006. Other invested assets in-kind received	59,971		
20.0007. Federal tax credits received	126,027,059		
20.0008. Assets in-kind received as premiums	498,536,573		221,411,731

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

20.0009. Interest purchased received as premiums	3,405,894		
20.0010. Premium tax credits received	4,504,999		

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	2,883,727,590	2,729,618,549	3,878,976,632
3.	Ordinary individual annuities	4,679,898,608	6,371,809,015	8,166,993,268
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	1,200,044,827	947,671,465	1,854,189,142
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)	8,763,671,026	10,049,099,029	13,900,159,041
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	8,763,671,026	10,049,099,029	13,900,159,041
14.	Deposit-type contracts	483,666,347	418,543,860	691,387,881
15.	Total (Lines 13 and 14)	9,247,337,373	10,467,642,889	14,591,546,922
	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:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

The following table reconciles the Company's net income for the nine months ended September 30, 2020 and the year ended December 31, 2019 and statutory surplus as of September 30, 2020 and December 31, 2019, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	September 30, 2020	December 31, 2019
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$122,961,412	$1,715,879,561
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	$122,961,412	$1,715,879,561
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,527,370,442	$10,509,600,820
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	$11,527,370,442	$10,509,600,820

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.

3-5. No significant change

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

7-13. No significant change

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

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 1, 2017, Statement of Statutory Accounting Principles (SSAP) No. 51R, *Life Contracts*, was issued which made substantive revisions to SSAP No. 51 to reference the Valuation Manual as part of Principle-Based Reserve (PBR) implementation. For life insurance policies issued during 2017-2019, the Valuation Manual did not require companies to update their reserve methodologies during the first three years following the operative date of the Valuation Manual. The Company implemented PBR for all life insurance policies issued in 2020. The Company implemented PBR for certain life insurance policies issued in 2019 which did not have a material impact on the financial statements.

Additionally, variable annuity contracts are subject to Actuarial Guideline 43 (AG43) and the Valuation Manual section VM-21 (VM-21). As a result of updates to AG43 and VM-21, effective January 1, 2020, for all variable annuity contracts, $238.5 million of reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

During the three months ended March 31, 2020, the Company determined the balances for Amounts Recoverable From Reinsurers (page 2, line 16.1) and Other Amounts Receivable Under Reinsurance Contracts (page 2, line 16.3) as well as Other Amounts Payable on Reinsurance (page 3, line 9.3) were not properly presented as of December 31, 2019, which have not been restated. This resulted in an understatement of Amounts Recoverable From Reinsurers (page 2, line 16.1) and Other Amounts Payable on Reinsurance (page 3, line 9.3) of $108 million and $87 million, respectively, and an overstatement of Other Amounts Receivable Under Reinsurance Contracts (page 2, line 16.3) of $21 million as of December 31, 2019. This also resulted in an understatement of Miscellaneous Income (page 5, line 3) and Benefit and Loss Related Payments (page 5, line 5) of $21 million in the Cash Flow statement for the year ended December 31, 2019. These lines on the Assets and Liabilities, Surplus and Other Funds statements and Cash Flow statement are properly presented as of and for the nine months ended September 30, 2020. There was no impact to surplus or the Summary of Operations.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2020 were:

	Maximum	Minimum
a. Farm	4.95%	3.50%
b. Construction and Land Development	5.02%	5.02%
c. Multi-family Residential	0.00%	0.00%
d. Commercial	5.00%	2.85%

NOTES TO FINANCIAL STATEMENTS

2-3. No significant change

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$693,118,950	$0	$216,934,776	$0	$13,798,146,574	$106,677,469	$14,814,877,769
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	3,170,335	0	0	0	0	0	3,170,335
(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	$1,494,941,080	$106,677,469	$1,601,618,549
b. Prior Year							
1. Recorded Investment							
(a) Current	$533,658,733	$0	$222,459,793	$0	$12,822,199,253	$106,646,087	$13,684,963,866
(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	$1,309,826,465	$106,646,087	$1,416,472,552

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $2,812 million and $2,831 million at September 30, 2020 and December 31, 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	155,229,284	0	155,229,284
3. Total (1+2)	$0	$0	$0	$0	$155,229,284	$0	$155,229,284
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0
b. Prior Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	45,075,827	0	45,075,827
3. Total (1+2)	$0	$0	$0	$0	$45,075,827	$0	$45,075,827
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$0	$0	$0	$0	$161,306,375	$0	$161,306,375
2. Interest Income Recognized	0	0	0	0	5,450,871	0	5,450,871
3. Recorded Investments on Nonaccrual Status	0	0	0	0	115,000,000	0	115,000,000
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0
b. Prior Year							
1. Average Recorded Investment	$0	$0	$0	$0	$45,790,683	$0	$45,790,683
2. Interest Income Recognized	0	0	0	0	3,833,621	0	3,833,621
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

7-9. No significant change

B-C. No significant change

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities:

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

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

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

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
89531GAC9	$40,584,906	$34,941,400	$5,643,506	$34,941,400	$25,231,970	6/30/2020
89531VAC6	39,928,889	38,200,015	1,728,874	38,200,015	34,397,693	9/30/2020
Total	XXX	XXX	$7,372,380	XXX	XXX	XXX

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of September 30, 2020 are as follows:

		September 30, 2020
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$90,963,599
	2. 12 Months or Longer	31,850,564
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$1,910,119,419
	2. 12 Months or Longer	234,310,311

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. No significant change

3. Collateral Received

a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$2,756,265,953
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	2,756,265,953
(g)	Securities Received	0
(h)	Total Collateral Received	$2,756,265,953

2. Dollar Repurchase Agreement: None

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

c. No significant change

4. No significant change

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	2,181,265,953	2,181,265,953
(c)	31 to 60 Days	325,000,000	325,000,000
(d)	61 to 90 Days	250,000,000	250,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	2,756,265,953	2,756,265,953
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$2,756,265,953	$2,756,265,953

2. Dollar Repurchase Agreement: None

b. No significant change

6-7. No significant change

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

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

1. The Company invests cash collateral received from its securities lending activity into repurchase agreements. The Company requires that all repurchase agreements must have a maximum maturity of 95 days and the interest rate must reset no more than monthly. All repurchase agreements must be collateralized by U.S. Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. Equity repurchase agreements are only overnight and must be collateralized at 105%. Additionally, all repurchase agreements are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts, monitoring fair values daily, and securing indemnification from financial institutions with strong financial credit ratings.

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	1,415,000,000	875,000,000	1,180,000,000
(c) 2 Days to 1 Week	600,000,000	300,000,000	25,000,000
(d) > 1 Week to 1 Month	600,000,000	1,450,000,000	0
(e) > 1 Month to 3 Months	1,855,000,000	1,750,000,000	1,750,000,000
(f) > 3 Months to 1 Year	350,000,000	350,000,000	250,000,000
(g) > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	50,000,000	575,000,000	800,000,000
(c) 2 Days to 1 Week	0	0	0
(d) > 1 Week to 1 Month	300,000,000	0	0
(e) > 1 Month to 3 Months	1,150,000,000	1,750,000,000	1,650,000,000
(f) > 3 Months to 1 Year	350,000,000	0	0
(g) > 1 Year	0	0	0

4. The Company has not sold or acquired any securities that resulted in default as of September 30, 2020.

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter	Second Quarter	Third Quarter
(a) Maximum Amount	$3,894,763,566	$2,825,691,067	$3,083,309,082
(b) Ending Balance	2,001,592,306	2,516,348,923	2,651,586,758

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

	None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE				
(a) Bonds - FV	$0	$28,712,900	$613,704,701	$1,908,059,264
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$0	$28,712,900	$613,704,701	$1,908,059,264

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Nonadmitted
ENDING BALANCE				
(a) Bonds - FV	$101,109,893	$0	$0	$0
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$101,109,893	$0	$0	$0

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$3,620,000,000	$2,625,000,000	$2,625,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$1,850,000,000	$2,325,000,000	$2,450,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$0	$0
(b) 30 Days or Less	1,875,000,000	1,875,000,000
(c) 31- 90 Days	575,000,000	575,000,000
(d) > 90 Days	0	0

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$3,620,000,000	$2,625,000,000	$2,625,000,000
2. Securities - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$1,850,000,000	$2,325,000,000	$2,450,000,000
2. Securities - FV	0	0	0

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

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Repo Securities Sold/Acquired with Cash Collateral	$3,620,000,000	$2,625,000,000	$2,625,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Repo Securities Sold/Acquired with Cash Collateral	$1,850,000,000	$2,325,000,000	$2,450,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

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

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

J-K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted									Percentage	
		Current Year										
		1	2	3	4	5	6	7	8	9	10	11
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral Held Under Security Lending Agreements	2,756,265,953	0	0	0	2,756,265,953	2,130,824,920	625,441,033	0	2,756,265,953	1.802%	1.808%
c.	Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d.	Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e.	Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter Stock or Securities Restricted as to Sale	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i.	FHLB Capital Stock	25,021,200	0	0	0	25,021,200	4,739,500	20,281,700	0	25,021,200	0.016%	0.016%
j.	On Deposit With States	6,053,572	0	0	0	6,053,572	6,059,510	(5,938)	0	6,053,572	0.004%	0.004%
k.	On Deposit With Other Regulatory Bodies	0	0	0	0	0		0	0	0	0.000%	0.000%
l.	Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	639,218,684	0	0	0	639,218,684	264,279,727	374,938,957	0	639,218,684	0.418%	0.419%
m.	Pledged as Collateral Not Captured in Other Categories	84,552,917	0	0	0	84,552,917	20,090,219	64,462,698	0	84,552,917	0.055%	0.055%
n.	Other Restricted Assets	15,220,599	0	0	0	15,220,599	0	15,220,599	0	15,220,599	0.010%	0.010%
o.	Total Restricted Assets	$3,526,332,925	$0	$0	$0	$3,526,332,925	$2,425,993,876	$1,100,339,049	$0	$3,526,332,925	2.305%	2.312%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivatives Contracts	$64,691,211	$0	$0	$0	$64,691,211	$0	$64,691,211	$64,691,211	0.042%	0.042%
Reinsurance Agreement Cash Pledged	19,861,706	0	0	0	19,861,706	20,090,219	(228,513)	19,861,706	0.013%	0.013%
Total (c)	$84,552,917	$0	$0	$0	$84,552,917	$20,090,219	$64,462,698	$84,552,917	0.055%	0.055%

(a) Subset of column 1

(b) Subset of column 3

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

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Credit Risk Retention Bond	$15,220,599	$0	$0	$0	$15,220,599	$0	$15,220,599	$15,220,599	0.010%	0.010%
Total (c)	$15,220,599	$0	$0	$0	$15,220,599	$0	$15,220,599	$15,220,599	0.010%	0.010%

(a) Subset of column 1

(b) Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted & Nonadmitted) (*)	4 % of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$777,806,698	$777,806,698	0.817%	0.822%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$2,756,265,953	$2,756,265,953	2.897%	2.912%
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$3,534,072,651	$3,534,072,651	3.714%	3.734%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

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

	1 Amount	2 % of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$3,534,072,651	4.252%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

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

M. Working Capital Finance Investments (WCFI):

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

	Gross Asset September 30, 2020	Nonadmitted Asset September 30, 2020	Net Admitted Asset September 30, 2020
a. WCFI Designation 1	$244,225,918	$0	$244,225,918
b. WCFI Designation 2	15,423,075	0	15,423,075
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$259,648,993	$0	$259,648,993

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$259,648,993
b. 181 to 365 Days	0
c. Total	$259,648,993

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

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

NOTES TO FINANCIAL STATEMENTS

O-P. No significant change

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
1.	Number of CUSIPs	122	0
2.	Aggregate Amount of Investment Income	$43,403,305	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

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

1-7. No significant change

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

Fiscal Year	Premium Payments Due
2020	$105,031,978
2021	365,395,487
2022	44,754,165
2023	20,771,381
Thereafter	42,164,536
Total Undiscounted Future Settled Premium Commitments	$578,117,547

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on Schedule DB) (a)	Derivative Fair Value Excluding Impact of Discounted Future Settled Premiums
Prior Year - 2019	$458,014,520	$541,660,140	$781,594,142
Current Year - 2020	$578,117,547	$525,265,300	$830,151,377

(a) The derivative fair value excludes accrued premium liability of $273 million and $218 million as of September 30, 2020 and December 31, 2019, respectively.

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

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

A. The Components of the Net Deferred Tax Asset/(Liability) at September 30 Are as Follows:

1.

		September 30, 2020		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$850,915,720	$16,896,029	$867,811,749
(b)	Statutory Valuation Allowance Adjustments	0	0	0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	850,915,720	16,896,029	867,811,749
(d)	Deferred Tax Assets Nonadmitted	146,130,076	0	146,130,076
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	704,785,644	16,896,029	721,681,673
(f)	Deferred Tax Liabilities	279,693,588	122,678,058	402,371,646
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$425,092,056	($105,782,029)	$319,310,027

		December 31, 2019		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Gross Deferred Tax Assets	$891,677,581	$4,696,738	$896,374,319
(b)	Statutory Valuation Allowance Adjustments	0	0	0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	891,677,581	4,696,738	896,374,319
(d)	Deferred Tax Assets Nonadmitted	298,523,684	0	298,523,684
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	593,153,897	4,696,738	597,850,635
(f)	Deferred Tax Liabilities	150,844,770	133,297,447	284,142,217
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$442,309,127	($128,600,709)	$313,708,418

		Change During 2020		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	($40,761,861)	$12,199,291	($28,562,570)
(b)	Statutory Valuation Allowance Adjustments	0	0	0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	(40,761,861)	12,199,291	(28,562,570)
(d)	Deferred Tax Assets Nonadmitted	(152,393,608)	0	(152,393,608)
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	111,631,747	12,199,291	123,831,038
(f)	Deferred Tax Liabilities	128,848,818	(10,619,389)	118,229,429
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	($17,217,071)	$22,818,680	$5,601,609

NOTES TO FINANCIAL STATEMENTS

2.

Admission Calculation Components SSAP No. 101, *Income Taxes*	September 30, 2020 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (the Lesser of 2(b)1 and 2(b)2 Below)	319,310,026	0	319,310,026
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	319,310,026	0	319,310,026
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	1,673,687,276
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities	279,693,588	122,678,058	402,371,646
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$599,003,614	$122,678,058	$721,681,672

Admission Calculation Components SSAP No. 101, *Income Taxes*	December 31, 2019 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (the Lesser of 2(b)1 and 2(b)2 Below)	313,708,418	0	313,708,418
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	313,708,418	0	313,708,418
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	1,528,824,524
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities	150,844,770	133,297,447	284,142,217
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$464,553,188	$133,297,447	$597,850,635

Admission Calculation Components SSAP No. 101, *Income Taxes*	Change During 2020 (7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (the Lesser of 2(b)1 and 2(b)2 Below)	5,601,608	0	5,601,608
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	5,601,608	0	5,601,608
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	144,862,752
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities	128,848,818	(10,619,389)	118,229,429
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$134,450,426	($10,619,389)	$123,831,037

NOTES TO FINANCIAL STATEMENTS

3.

	2020	2019
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1,236%	1,270%
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	$11,157,915,175	$10,192,163,492

4.

Impact of Tax Planning Strategies	September 30, 2020 (1) Ordinary	September 30, 2020 (2) Capital
(a) Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
1. Adjusted Gross DTAs Amount from Note 9.A.1.(c)	$850,915,720	$16,896,029
2. Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	704,785,644	16,896,029
4. Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

	December 31, 2019 (3) Ordinary	December 31, 2019 (4) Capital
(a) Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
1. Adjusted Gross DTAs Amount from Note 9.A.1.(c)	$891,677,581	$4,696,738
2. Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	593,153,897	4,696,738
4. Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

	Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a) Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
1. Adjusted Gross DTAs Amount from Note 9.A.1.(c)	($40,761,861)	$12,199,291
2. Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	111,631,747	12,199,291
4. Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0 %	0%

(b) Do the Company's Tax-Planning Strategies Include the Use of Reinsurance? No

NOTES TO FINANCIAL STATEMENTS

B. Temporary Differences for Which a Deferred Tax Liability has not Been Established: Not applicable

C. Current Income Taxes Incurred Consist of the Following Major Components:

1. Current Income Tax

	(1) September 30, 2020	(2) December 31, 2019	(3) (Col 1-2) Change
(a) Federal	($277,620,808)	($50,498,857)	($227,121,951)
(b) Foreign	0	0	0
(c) Subtotal	(277,620,808)	(50,498,857)	(227,121,951)
(d) Federal Income Taxes on Net Capital Gains	2,520,496	100,171,009	(97,650,513)
(e) Utilization of Capital Loss Carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and Foreign Income Taxes Incurred	($275,100,312)	$49,672,152	($324,772,464)

2. Deferred Tax Assets

	(1) September 30, 2020	(2) December 31, 2019	(3) (Col 1-2) Change
(a) Ordinary			
(1) Discounting of Unpaid Losses	$0	$0	$0
(2) Unearned Premium Reserve	0	0	0
(3) Policyholder Reserves	382,900,520	452,976,303	(70,075,783)
(4) Investments	0	0	0
(5) Deferred Acquisitions Costs	396,123,959	371,761,185	24,362,774
(6) Policyholder Dividend Accruals	1,948,944	2,049,482	(100,538)
(7) Fixed Assets	0	0	0
(8) Compensation and Benefits Accrual	57,594,942	58,798,456	(1,203,514)
(9) Pension Accrual	0	0	0
(10) Receivables - Nonadmitted	0	0	0
(11) Net Operating Loss Carry-forward	0	0	0
(12) Tax Credit Carry-forward	0	0	0
(13) Other (Including Items < 5% of Total Ordinary Tax Assets)	12,347,354	6,092,155	6,255,199
(99) Subtotal	850,915,719	891,677,581	(40,761,862)
(b) Statutory Valuation Allowance Adjustment	0	0	0
(c) Nonadmitted	146,130,076	298,523,684	(152,393,608)
(d) Admitted Ordinary Deferred Tax Assets (2a99 - 2b -2c)	$704,785,643	$593,153,897	$111,631,746
(e) Capital			
(1) Investments	$16,896,029	$4,696,738	$12,199,291
(2) Net Capital Loss Carry-forward	0	0	0
(3) Real Estate	0	0	0
(4) Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
(99) Subtotal	16,896,029	4,696,738	12,199,291
(f) Statutory Valuation Allowance Adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted Capital Deferred Tax Assets (2e99 - 2f - 2g)	$16,896,029	$4,696,738	$12,199,291
(i) Admitted Deferred Tax Assets (2d + 2h)	$721,681,672	$597,850,635	$123,831,037

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities

			(1) September 30, 2020	(2) December 31, 2019	(3) (Col 1-2) Change
(a)	Ordinary				
	(1)	Investments	$138,312,247	$137,085,179	$1,227,068
	(2)	Fixed Assets	7,250,049	7,250,049	0
	(3)	Premiums	0	0	0
	(4)	Policyholder Reserves	0	0	0
	(5)	Other Capitalized Assets	128,620,867	0	128,620,867
	(6)	Other (Including Items < 5% of Total Ordinary Tax Assets)	5,510,425	6,509,542	(999,117)
		(99) Subtotal	279,693,588	150,844,770	128,848,818
(b)	Capital				
	(1)	Investments	122,678,058	133,297,447	(10,619,389)
	(2)	Real Estate	0	0	0
	(3)	Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
		(99) Subtotal	122,678,058	133,297,447	(10,619,389)
(c)	Deferred Tax Liabilities (3a99 + 3b99)		$402,371,646	$284,142,217	$118,229,429

4. Net Deferred Tax Assets/Liabilities (2i - 3c) — $319,310,026 | $313,708,418 | $5,601,608

5. Investment Tax Credits: None

6. The Coronavirus Aid, Relief, and Economic Security Act (the CARES Act), enacted on March 27, 2020, contains certain income tax related provisions. One of the key provisions allows companies with net operating losses (NOL) originating in 2018, 2019 or 2020 to carry back those losses to the five preceding tax years and recover cash taxes paid in those years. The Company recorded a benefit, in the Summary of Operations Line 32 (Federal and foreign income taxes incurred), for the expected carryback of 2020 NOL to the five preceding tax years from 2015 to 2019, some of which were at a higher statutory tax rate than the current year.

7. Adjustments for Enacted Changes in Tax Laws or a Change in Tax Status of the Company: None

8. Adjustments to Gross Deferred Tax Assets Because of a Change in Circumstances That Cause a Change in Judgment About the Realizability of the Related Deferred Tax Asset: None

NOTES TO FINANCIAL STATEMENTS

D. The Change in Net Deferred Income Taxes is Comprised of the Following (This is Exclusive of Nonadmitted Assets as the Change in Nonadmitted Assets is Reported Separately from the Change in Net Deferred Income Taxes in the Surplus Section of the Annual Statement):

	September 30, 2020	December 31, 2019	Change
Total Deferred Tax Assets	$867,811,747	$896,374,319	($28,562,572)
Total Deferred Tax Liabilities	402,371,646	284,142,217	118,229,429
Net Deferred Tax Asset	$465,440,101	$612,232,102	(146,792,001)
Tax Effect of Unrealized Gains			(10,634,284)
Change in Net Deferred Income Tax			(157,426,285)
Tax Effect of Non Operating Deferred Income Tax			0
Solar Energy Tax Credits not Reflected in Change in Net Deferred Income Tax			0
Change in Net Operating Deferred Income Tax			($157,426,285)

The Company accounts for investment tax credits (primarily solar energy tax credits) using the deferral method of accounting.

The Provision (Benefit) for Federal Income Taxes Incurred is Different from that Which Would be Obtained by Applying the Statutory Federal Income Tax Rate to Income Before Income Taxes. The Significant Items Causing this Difference are as Follows:

	September 30, 2020	Effective Tax Rate
Provision Computed at Statutory Rate	($25,241,984)	21.00 %
Tax Impact From Surplus Activities	50,403,562	(41.93)%
Taxable Derivative Gains	43,038,081	(35.81)%
Prior Year Tax Adjustments	6,510,000	(5.42)%
Foreign Tax Claims	3,038,747	(2.53)%
Company Owned Life Insurance (COLI)	(539,371)	0.45 %
Amortization of IMR	(3,659,396)	3.03 %
Tax Credits	(11,963,000)	9.95 %
DRD	(18,702,180)	15.56 %
Taxes Allocated Under Tax Sharing Agreement	(21,117,705)	17.57 %
Distributions From Affiliates	(45,773,840)	38.09 %
Benefit of NOL Carryback Under CARES Act	(92,887,141)	0.77 %
Other	(779,800)	0.65 %
Total	($117,674,027)	97.90 %
Federal Income Taxes Incurred	($275,100,312)	228.87 %
Change in Net Deferred Income Taxes	157,426,285	(130.97)%
Total Statutory Income Taxes	($117,674,027)	97.90 %

E-I. No significant change

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

A-C. Material transactions: During the second quarter of 2020, the Company made a cash contribution of $200 million to Pacific Alliance Reinsurance Company of Vermont (PAR Vermont), a wholly-owned subsidiary of the Company and accredited authorized reinsurer in Nebraska.

During the third quarter of 2020, Pacific LifeCorp, the parent company, made a capital contribution to the Company of $650 million that is reported in gross paid-in and contributed surplus.

D. No significant change

E. The Company has an agreement with Pacific Life Reinsurance Company II Limited (PLRC), an exempt life insurance company domiciled in Barbados and wholly-owned by the Company, to guarantee the performance of reinsurance obligations of PLRC. Effective July 1, 2020, all business in PLRC has been novated out of the entity and into Pacific Life Re Global Limited (PLRG), a wholly-owned, indirect subsidiary of Pacific LifeCorp domiciled in Bermuda (formerly known as Pacific Life Re (Barbados) Limited) (PLRB) and the Canada branch of Pacific Life Re Limited (PLR), a wholly-owned subsidiary of Pacific LifeCorp. Consequently, management believes no obligations related to the guarantee agreement between the Company and PLRC remain and the guarantee will be terminated upon the dissolution of PLRC in December 2020.

The Company guarantees the performance of the reinsurance obligations of PLR, including the reinsurance obligations assumed by its Canada branch, which includes the business novated from PLRC. Effective July 1, the Company entered into an agreement with PLRG to guarantee the reinsurance obligations of the business novated from PLRC. Management believes that additional obligations, if any, related to the guarantee agreements are not likely to have a material adverse impact on the Company's financial statements.

F-L. No significant change

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

1. Balance Sheet Value (Admitted and Nonadmitted) All SCAs

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
b.	Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	0	0	0
c.	SSAP No. 97 8b(iii) Entities				
	DFA Balanced Allocation	0.01%	24,354	24,354	0
	Pacific Dynamic Conservative Growth	0.01%	60,220	60,220	0
	Pacific Dynamic Growth	0.01%	87,128	87,128	0
	Pacific Dynamic Moderate Growth	0.01%	265,700	265,700	0
	Pacific Funds Large-Cap Value, Advisor	36.81%	7,578,412	7,578,412	0
	Pacific Funds Small-Cap Value, Advisor	44.87%	5,393,648	5,393,648	0
	Pacific Funds Ultra Short Income Class D	80.21%	12,894,669	12,894,669	0
	Pacific Funds Ultra Short Income Class I	80.22%	12,895,105	12,895,105	0
	Pacific Global Focused High	90.84%	24,288,654	24,288,654	0
	Pacific Global International	90.26%	22,249,394	22,249,394	0
	Pacific Global Senior Loan ETF	83.33%	23,815,118	23,815,118	0
	Pacific Global US Equity Inc	87.24%	25,170,880	25,170,880	0
	Pacific Optimization Aggressive Growth	0.01%	201,930	201,930	0
	Pacific Optimization Conservative	0.01%	163,900	163,900	0
	Pacific Optimization Growth	0.01%	899,792	899,792	0
	Pacific Optimization Moderate	0.01%	1,056,111	1,056,111	0
	Pacific Optimization Moderate Conservative	0.01%	257,107	257,107	0
	Pacific Select Focused Growth Port P SHS	0.02%	40,463	40,463	0
	Pacific Select Health Sciences Port P	0.01%	30,531	30,531	0
	Pacific Select Intl Equity Inc	0.01%	54,919	54,919	0
	Pacific Select Technology Port P SHS	0.01%	45,352	45,352	0
	Pacific Services Canada Limited	100.00%	4,349,794	0	4,349,794
	Total SSAP No. 97 8b(iii) Entities	XXX	141,823,181	137,473,387	4,349,794
d.	SSAP No. 97 8b(iv) Entities				
	Pacific Life Reinsurance Company II Limited	100.00%	5,239,554	5,239,554	0
	Total SSAP No. 97 8b(iv) Entities	XXX	5,239,554	5,239,554	0
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	147,062,735	142,712,941	4,349,794
f.	Aggregate Total (a+e)	XXX	$147,062,735	$142,712,941	$4,349,794

2. No significant change

N-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. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.7 billion and $1.2 billion as of September 30, 2020 and December 31, 2019, respectively. 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.

Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's general strategy to utilize funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. There was no debt outstanding with the FHLB as of September 30, 2020 and December 31, 2019.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	4,090,000	4,090,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	20,431,200	20,431,200	0
(e) Aggregate Total	$25,021,200	$25,021,200	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,748,000,000	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	4,090,000	4,090,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	149,500	149,500	0
(e) Aggregate Total	$4,739,500	$4,739,500	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,189,000,000	XXX	XXX

* Required stock

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	4,090,000	4,090,000	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$701,943,897	$639,218,684	$102,000,000
2. Current Year General Account Total Collateral Pledged	701,943,897	639,218,684	102,000,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	277,074,707	264,279,727	102,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$926,207,727	$914,609,711	$507,500,000
2. Current Year General Account Maximum Collateral Pledged	926,207,727	914,609,711	507,500,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	388,756,147	388,756,147	102,000,000

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$20,000,000	$20,000,000	$0
2. Funding Agreements	547,400,000	547,400,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$567,400,000	$567,400,000	$0

c. The Company had no prepayment obligations from the FHLB.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Retirement Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
a. Service Cost	$3,964,198	$5,285,597	$0	$0	$0	$0
b. Interest Cost	2,235,341	2,980,454	244,500	326,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	795,453	1,060,604	128,250	171,000	0	0
f. Prior Service Cost or Credit	268,164	357,552	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	2,380,346	0	0	0	0
h. Total Net Periodic Benefit Cost	$7,263,156	$12,064,553	$372,750	$497,000	$0	$0

5-18. No significant change

B-I. No significant change

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

1-10. No significant change

11. The Company issued the following surplus debentures or similar obligations:

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Notes	Principal And/ Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/ Or Interest	Date of Maturity
12/30/1993	7.900%	$133,549,000	$133,549,000	$5,275,186	$331,074,105	$0	12/30/2023
06/15/2009	9.250%	384,555,000	384,555,000	17,785,669	1,521,009,977	0	06/15/2039
03/30/2010	6.000%	0	0	57,636,740	662,576,764	0	02/05/2020
01/22/2013	5.125%	410,490,000	406,749,676	21,037,612	269,270,242	0	01/25/2043
10/24/2017	4.300%	750,000,000	749,431,659	16,125,000	80,625,000	0	10/24/2067
	Total	$1,678,594,000	$1,674,285,335	$117,860,207	$2,864,556,088	0	XXX

On February 5, 2020, with the approval of the Director of the NE DOI, the Company repaid the remaining $56 million of principal of the 2010 Surplus Note.

12-13. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change

15. LEASES

No significant change

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

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

	Assets		Liabilities	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
a. Swaps	$3,923,376,220	$5,169,393,053	$0	$0
b. Futures	3,801,515,008	1,766,256,571	0	0
c. Options	16,213,824,267	14,364,343,486	0	0
d. Total	$23,938,715,495	$21,299,993,110	$0	$0

See Schedule DB for additional detail.

2-4. No significant change

NOTES TO FINANCIAL STATEMENTS

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

A. No significant change

B. Transfer and Servicing of Financial Assets

1. Loaned Securities:

The Company participates in a securities lending program whereby securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires a minimum initial collateral, usually in the form of cash, equal to 102% of the fair value of the securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at September 30, 2020 was $2.4 billion, with fair value of $2.7 billion. The Company recorded cash collateral received under these agreements of $2.8 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. See Note 5.E. At September 30, 2020, there were no separate accounts securities lending arrangements.

2-3. No significant change

4. The Company did not have securitized financial asset transfers accounted for as a sale.

5-7. No significant change

C. Wash Sales:

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

2. There were no securities with NAIC designation of 3 or below or unrated sold during the nine months ended September 30, 2020 and reacquired within 30 days of the sale date.

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

No significant change

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

No significant change

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.

NOTES TO FINANCIAL STATEMENTS

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, 2020:

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		$3,664,600	$0	$0	$3,664,600
LBASS	0		0	392,528	0	392,528
Total Bonds	0		3,664,600	392,528	0	4,057,128
Common Stocks						
Industrial and Miscellaneous	89,859		0	25,021,200	0	25,111,059
Affiliates	137,473,387	(a)	0	0	0	137,473,387
Total Common Stocks	137,563,246		0	25,021,200	0	162,584,446
Derivatives						
Foreign Currency and Interest Rate Swaps	0		348,606,552	0	0	348,606,552
Equity Derivatives	241,697,253		0	864,401,827	0	1,106,099,080
Total Derivatives	241,697,253		348,606,552	864,401,827	0	1,454,705,632
Separate Account Assets (b)	56,569,480,676		0	0	433,527,857	57,003,008,533
Total Assets at Fair Value/NAV	$56,948,741,175		$352,271,152	$889,815,555	$433,527,857	$58,624,355,739
b. Liabilities at Fair Value						
Derivatives						
Foreign Currency and Interest Rate Swaps	$0		$87,490,781	$0	$0	$87,490,781
Equity Derivatives	0		0	2,956,953	0	2,956,953
Total Derivatives	0		87,490,781	2,956,953	0	90,447,734
Total Liabilities at Fair Value	$0		$87,490,781	$2,956,953	$0	$90,447,734

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

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

Description	Beginning Balance at July 1, 2020	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, 2020
Bonds										
LBASS	$478,112	$0	$0	($517)	$517	$0	$0	$0	($85,584)	$392,528
Common Stocks										
Industrial and Miscellaneous	24,871,700	0	0	149,500	0	0	0	0	0	25,021,200
Derivatives, net	588,415,194	0	0	369,583,003	97,915,198	48,537,615	0	0	(243,006,136)	861,444,874
Total	$613,765,006	$0	$0	$369,731,986	$97,915,715	$48,537,615	$0	$0	$(243,091,720)	$886,858,602

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

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.

NOTES TO FINANCIAL STATEMENTS

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 are primarily invested in mutual funds but also include investments in 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.

NAV assets include separate account assets described in Note E. below.

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, 2020:

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

Contract Loans: The admitted value of contract loans is a reasonable estimate of their fair value because interest rates are generally variable and based on current market rates.

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

Liability for Deposit-Type Contracts: The primary methods used to estimate the fair value of liability for deposit-type contracts are based on the rates currently offered for deposits of similar remaining maturities, or discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk.

NOTES TO FINANCIAL STATEMENTS

Borrowings: The admitted value of the commercial paper debt is a reasonable estimate of the fair value due to the short-term nature of the debt as well as interest rates are variable and based on current market conditions. The secured borrowing fair value is determined by discounting estimated future cash flows, using current rates that are applicable to similar quality, collateral type and maturity.

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, 2020

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$64,382,604,510	$57,882,802,664	$0	$61,399,892,305	$2,982,712,205	$0	$0
Preferred Stocks	8,340,830	7,531,819	0	8,340,830	0	0	0
Common Stocks (2)	162,584,446	162,584,446	137,563,246	0	25,021,200	0	0
Mortgage Loans	14,711,560,256	14,818,048,104	0	0	14,711,560,256	0	0
Cash, Cash Equivalents and Short-Term Investments	2,210,153,654	2,210,153,879	2,206,661,588	3,492,066	0	0	0
Contract Loans	8,003,975,331	8,003,975,331	0	0	8,003,975,331	0	0
Derivatives, net	1,364,257,898	1,364,257,898	241,697,253	261,115,771	861,444,874	0	0
Securities Lending Reinvested Collateral Assets (3)	2,756,265,953	2,756,265,953	0	2,756,265,953	0	0	0
Other Invested Assets (2)	453,251,012	428,005,354	0	443,651,012	9,600,000	0	0
Separate Account Assets	57,795,205,402	57,779,928,070	56,569,480,676	750,366,709	41,830,160	433,527,857	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	6,611,500,008	5,748,099,724	0	1,627,638,899	4,983,861,109	0	0
Borrowings	47,861,264	49,080,475	0	0	47,861,264	0	0
Separate Account Liability for Deposit-Type Contracts	3,533,015	3,533,015	0	0	3,533,015	0	0

December 31, 2019

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$57,097,604,028	$53,042,350,247	$0	$54,077,990,885	$3,019,613,143	$0	$0
Preferred Stocks	11,524,072	10,731,507	0	11,524,072	0	0	0
Common Stocks (2)	249,090,879	249,090,879	244,351,379	0	4,739,500	0	0
Mortgage Loans	14,625,781,749	13,684,963,866	0	0	14,625,781,749	0	0
Cash, Cash Equivalents and Short-Term Investments	3,710,486,729	3,710,559,929	1,219,269,023	2,491,217,706	0	0	0
Contract Loans	7,940,193,877	7,940,193,877	0	0	7,940,193,877	0	0
Derivatives, net	993,603,388	993,603,388	72,021,600	95,907,715	825,674,073	0	0
Securities Lending Reinvested Collateral Assets (3)	2,130,824,920	2,130,824,920	0	2,130,824,920	0	0	0
Other Invested Assets (2)	469,623,419	449,053,342	0	460,323,419	9,300,000	0	0
Separate Account Assets	57,266,846,432	57,266,846,432	56,864,801,370	0	0	402,045,062	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	4,444,034,343	3,993,894,363	0	0	4,444,034,343	0	0
Borrowings	54,095,525	49,826,132	0	0	54,095,525	0	0
Separate Account Liability for Deposit-Type Contracts	4,247,830	4,247,830	0	0	4,247,830	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

(3) Excludes payable for securities lending as it equals the securities lending reinvested collateral

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

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 this asset class includes multi-strategy primarily invested in the U.S. and international equity, fixed income, loans, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to four years as of September 30, 2020. There are no unfunded commitments as of September 30, 2020.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

1. Ceded Affiliated Reinsurance

PLRB, a direct, wholly-owned subsidiary of Pacific LifeCorp, was a Barbados-based life reinsurance company. Effective March 31, 2020, PLRB changed its name to PLRG and was redomiciled to and licensed as a life reinsurance company in Bermuda. PLRG assumes U.S. life retrocession business through the Company, as well as other non-U.S. life retrocession business. PLRG also became a direct, wholly-owned subsidiary of Pacific Life Re Holding LLC, which is a direct, wholly-owned subsidiary of Pacific Life Re Holding LLC, which is a direct, wholly-owned subsidiary of Pacific LifeCorp, on March 31, 2020.

The Company has reinsurance agreements with PLRG. The underlying reinsurance is comprised of coinsurance and Yearly Renewable Term (YRT) treaties. The Company retroceded statutory reserves for the majority of the underlying YRT treaties on a 100% coinsurance with funds withheld basis to PLRG. The statutory accounting reserve credit is supported by a $345 million Letter of credit (LOC) issued to PLRG by a highly rated third-party bank for the benefit of Pacific Life, which expires August 2021. In connection with the LOC, Pacific LifeCorp has provided a guarantee to the bank for certain obligations under the LOC agreement. In addition, Pacific LifeCorp entered into a capital maintenance agreement with PLRG.

2. No significant change

3. Other disclosures:

The Company is working with borrowers who are experiencing financial difficulty as a direct result of the COVID-19 pandemic. When necessary, the Company is providing temporary (six months or less) loan modifications to assist borrowers with their present circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the CARES Act. The Company's loan modifications fall within the guidance of the April 7, 2020 Interagency Statement, as adopted by the NAIC under INT 20-03, and do not qualify as TDRs. As of September 30, 2020, mortgage loans with a total book value of $876 million are in a forbearance period where the Company has provided loan modifications with principal and/or interest payment relief and these mortgage loans do not qualify as TDRs.

Beginning in the first quarter of 2020, Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain and cannot be reasonably estimated as of the date this report was filed. Interest rates and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have not been material for the nine months ended September 30, 2020. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

The Company has ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order, in which the regulator shall conduct and continue business of the reinsurer. As of September 30, 2020, the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements.

In June 2020, the Company launched a $15 billion funding agreement-backed notes (FABN) program through a special-purpose, unaffiliated statutory trust. The trust issues senior secured medium-term notes and uses the net proceeds from each sale to purchase one or more funding agreements from the Company. As of September 30, 2020, the Company had $1.2 billion of FABN funding agreements outstanding, which are recorded within Liability for Deposit-type Contracts (page 3, line 3).

In June 2020, the Company also launched a $5 billion funding agreement-backed commercial paper (FABCP) program through a special-purpose, unaffiliated limited liability company. The limited liability company issues commercial paper and uses the net proceeds from each sale to make a deposit under the associated funding agreement from the Company. As of September 30, 2020, the Company FABCP funding agreement had net deposits of $287 million, which are recorded within Liability for Deposit-type Contracts (page 3, line 3).

As of September 30, 2020, the Company had $1.1 billion of outstanding contractual obligations to acquire private placement securities and outstanding mortgage loan commitments to fund $1.2 billion primarily in construction loan advances.

D-I. No significant change

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to September 30, 2020 and through November 13, 2020, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustments to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

Pacific Annuity Reinsurance Company's (PARC) is a wholly-owned subsidiary of Pacific LifeCorp and was formed to reinsure benefits provided by variable annuity contracts and contract rider guarantees issued by the Company. In October 2020, the Company recaptured the variable annuity business currently reinsured by PARC.

As part of the contractual requirements outlined in the Treaty, PARC will be required to calculate and provide an Agreement Termination Value (as defined in the Treaty) within 60 days of the agreed upon recapture date. In addition, the recapture will settle the funds withheld balance and all other insurance related balances. Once the settlement amount is agreed upon by the Company and PARC, the net settlement amount is due within 30 days immediately following the date of agreement. As of September 30, 2020, Pacific Life funds withheld payable to PARC was $129 million and statutory reserve credit from the PARC Treaty was $15 million.

In October 2020, the Company approved capital contributions to PAR Vermont and Pacific Baleine Reinsurance Company, wholly-owned subsidiaries of the Company and accredited authorized reinsurers in Nebraska, in the amount of $150 million and $75 million, respectively, that will be made during the fourth quarter of 2020.

23. REINSURANCE

No significant change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

E. The Company does not write any accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of September 30, 2020 and December 31, 2019, there were $16 million and $18 million, respectively, in aggregate reserves for accident and health contracts.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1-5. No significant change

6. The Components for Other Reserve Changes:

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves and Change in CRVM Expense Allowances	$ 386,798,080	$0	$ 371,608,121	$ 14,834,040	$0	$0	$ 355,919	$0
Total	$ 386,798,080	$0	$ 371,608,121	$ 14,834,040	$0	$0	$ 355,919	$0

7. 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	$14,834,674,676	$0	$0	$14,834,674,676	19%
b.	At Book Value Less Current Surrender Charge of 5% or More *	2,602,185,812	0	0	2,602,185,812	4%
c.	At Fair Value	0	0	47,118,538,396	47,118,538,396	61%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,436,860,488	0	47,118,538,396	64,555,398,884	84%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	6,156,045,893	0	0	6,156,045,893	8%
(2).	Not Subject to Discretionary Withdrawal	6,416,827,876	0	2,077,100	6,418,904,976	8%
(3).	Total (Gross: Direct + Assumed)	30,009,734,257	0	47,120,615,496	77,130,349,753	100%
(4).	Reinsurance Ceded	70,981,921	0	0	70,981,921	
(5).	Total (Net) (3) - (4)	$29,938,752,336	$0	$47,120,615,496	$77,059,367,832	
(6).	Amount Included in A(1)b Above that will Move to A(1)e in the Year After the Statement Date: **	$0	$0	$0	$0	

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	$14,375,672	$0	$0	$14,375,672	1%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	—%
c.	At Fair Value	0	0	0	0	—%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	14,375,672	0	0	14,375,672	1%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	—%
(2).	Not Subject to Discretionary Withdrawal	5,804,325,201	888,509,018	0	6,692,834,219	99%
(3).	Total (Gross: Direct + Assumed)	5,818,700,873	888,509,018	0	6,707,209,891	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$5,818,700,873	$888,509,018	$0	$6,707,209,891	
(6).	Amount Included in B(1)b Above that will Move to B(1)e in 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	$134,493,895	$0	$0	$134,493,895	2%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	—%
c.	At Fair Value	0	0	3,533,015	3,533,015	—%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	134,493,895	0	3,533,015	138,026,910	2%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	124,284,074	0	0	124,284,074	2%
(2).	Not Subject to Discretionary Withdrawal	5,602,610,674	0	0	5,602,610,674	96%
(3).	Total (Gross: Direct + Assumed)	5,861,388,643	0	3,533,015	5,864,921,658	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$5,861,388,643	$0	$3,533,015	$5,864,921,658	
(6).	Amount Included in C(1)b Above that will Move to C(1)e in the Year After the Statement Date:	$0	$0	$0	$0	

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

** Amount is not material for the general account in the quarterly statements.

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Annuities Section, Total (net)	$35,754,885,846
2.	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,567,363
3.	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	5,861,388,643
4.	Subtotal	41,618,841,852
	Separate Accounts Annual Statement:	
5.	Exhibit 3, Line 0299999, Column 2	48,009,124,514
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	3,533,015
11.	Subtotal	48,012,657,529
12.	Combined Total	$89,631,499,381

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		General Account			Separate Account - Guaranteed and Nonguaranteed		
		Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A.	Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:						
1.	Term Policies with Cash Value	$0	$0	$0	$0	$0	$0
2.	Universal Life	2,875,566,852	3,351,182,413	3,417,307,130	0	0	0
3.	Universal Life with Secondary Guarantees	5,460,933,339	5,430,150,017	8,177,173,298	0	0	0
4.	Indexed Universal Life	0	0	0	0	0	0
5.	Indexed Universal Life with Secondary Guarantees	10,554,983,444	9,488,081,977	10,218,861,298	0	0	0
6.	Indexed Life	0	0	0	0	0	0
7.	Other Permanent Cash Value Life Insurance	10,324,962,555	10,897,633,948	11,244,368,139	0	0	0
8.	Variable Life	0	0	0	0	0	0
9.	Variable Universal Life	3,524,042,953	3,495,899,858	3,579,830,883	8,972,480,910	8,878,806,940	8,872,480,099
10.	Miscellaneous Reserves	0	0	0	0	0	0
B.	Not Subject to Discretionary Withdrawal or No Cash Values						
1.	Term Policies without Cash Value	XXX	XXX	764,417,896	XXX	XXX	0
2.	Accidental Death Benefits	XXX	XXX	30,782	XXX	XXX	0
3.	Disability - Active Lives *	XXX	XXX	4,345,560	XXX	XXX	0
4.	Disability - Disabled Lives	XXX	XXX	12,688,706	XXX	XXX	0
5.	Miscellaneous Reserves	XXX	XXX	801,857,405	XXX	XXX	0
C.	Total (Gross: Direct + Assumed)	32,740,489,143	32,662,948,213	38,220,881,097	8,972,480,910	8,878,806,940	8,872,480,099
D.	Reinsurance Ceded	0	0	3,510,246,470	0	0	0
E.	Total (net) (C) - (D)	$32,740,489,143	$32,662,948,213	$34,710,634,627	$8,972,480,910	$8,878,806,940	$8,872,480,099

* Certain disability - active lives were reported in section A instead of section B.(3) since they are subject to discretionary withdrawal.

F.	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$33,865,267,681
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	15,000
3.	Exhibit 5, Disability - Active Lives Section, Total (net)	597,436,738
4.	Exhibit 5, Disability - Disabled Lives Section, Total (net)	10,372,092
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	237,543,116
6.	Subtotal	34,710,634,627
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	8,872,480,099
8.	Exhibit 3, Line 0499999, Column 2	0
9.	Exhibit 3, Line 0599999, Column 2	0
10.	Subtotal (Lines (7) through (9))	8,872,480,099
11.	Combined Total ((6) and (10))	$43,583,114,726

NOTES TO FINANCIAL STATEMENTS

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

35. SEPARATE ACCOUNTS

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities related to variable annuities, variable universal life and group annuities. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the contract holders, except to the extent of the minimum guarantees made by the Company with respect to certain separate accounts.

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, 2020 and December 31, 2019, the Company's separate account statement included legally insulated assets of $57.8 billion and $57.3 billion, respectively. The assets legally insulated and not legally insulated from the general account as of September 30, 2020 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$47,851,148,265	$0
Variable Universal Life	8,981,858,144	0
Group Annuities	946,921,661	0
Total	$57,779,928,070	$0

3-4. No significant change

B. General Nature and Characteristics of Separate Accounts Business:

Information regarding the separate accounts of the company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee 4% or Less	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, Considerations or Deposits for the Period Ended September 30, 2020	$0	$862,204,411	$0	$2,786,186,680	$3,648,391,091
2. Reserves at September 30, 2020					
For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$55,996,628,610	$55,996,628,610
b. Amortized Cost	0	888,509,018	0	0	888,509,018
c. Total Reserves *	$0	$888,509,018	$0	$55,996,628,610	$56,885,137,628
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	55,994,551,510	55,994,551,510
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	55,994,551,510	55,994,551,510
b. Not Subject to Discretionary Withdrawal	0	888,509,018	0	2,077,100	890,586,118
c. Total	$0	$888,509,018	$0	$55,996,628,610	$56,885,137,628

* Line 2(c) should equal Line 3(c).

4. No significant change

NOTES TO FINANCIAL STATEMENTS

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

1 Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$3,648,317,495
b. Transfers from Separate Accounts (Page 4, Line 10)	3,954,494,764
c. Net transfers to (from) Separate Accounts (a) - (b)	(306,177,269)
2. Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(370,277)
3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($306,547,546)

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]
If yes, complete and file the merger history data file with the NAIC.

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. 12/31/2016

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. 12/31/2016

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). 04/05/2018

6.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 1,328,317

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:
Pledged as collateral - excluding collateral pledged to FHLB $64,691,211

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,670,554,427

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	$ 83,588,737	$ 79,900,622
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 934,555,840	$ 964,900,315
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 419,331,454	$ 545,659,020
14.26	All Other	$ 2,592,982,901	$ 2,642,726,514
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,030,458,932	$ 4,233,186,471
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 2,756,265,953
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,756,265,953
16.3 Total payable for securities lending reported on the liability page. $ 2,756,265,953

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A.	PITTSBURGH, PA
FHLB TOPEKA	TOPEKA, KS
THE NORTHERN TRUST COMPANY	CHICAGO, IL

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
PACIFIC LIFE FUND ADVISORS LLC	A
PACIFIC PRIVATE FUND ADVISORS LLC	A
NUVEEN ALTERNATIVES ADVISORS LLC	U
MADISON CAPITAL FUNDING LLC	U
ASHMORE INVESTMENT MANAGEMENT LTD.	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
AXA EQUITABLE AGRIFINANCE, LLC - AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
PACIFIC ASSET MANAGEMENT LLC	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM00W0YIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCK0W1F1YN98	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 284091	MADISON CAPITAL FUNDING LLC	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 112551	ASHMORE INVESTMENT MANAGEMENT LTD.	549300C43L0TF7UALB02	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	N/A	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 298050	PACIFIC ASSET MANAGEMENT LLC	54900UCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	DS

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

18.2 If no, list exceptions:

KST ELECTRIC POWER SR SEC, 12/31/2037, $29,472,355 BV

SOLOR BIOEN CAP SEC, 3/24/2027, $4,376,233 BV

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 696,289,285
	1.12 Residential Mortgages	$ 216,934,776
	1.13 Commercial Mortgages	$ 13,884,148,393
	1.14 Total Mortgages in Good Standing	$ 14,797,372,454
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 20,675,650
	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)	$ 14,818,048,104
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	1,104.739 %
	2.2 A&H cost containment percent	0.359 %
	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
86258	13-2572994	02/01/2020	General Re Life Corporation	CT	YRT/I	OL	Authorized		
66346	58-0828824	01/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	03/31/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	06/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
93572	43-1235868	01/01/2020	RGA Reinsurance Company	MO	YRT/I	OL	Authorized		
97071	13-3126819	02/01/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		
97071	13-3126819	03/31/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		
97071	13-3126819	06/01/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
82627	06-0839705	03/31/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
82627	06-0839705	06/01/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
80659	82-4533188	01/01/2020	The Canada Life Life Assurance Company, operating through its U.S. Branch	MI	YRT/I	OL	Authorized		
80659	82-4533188	06/01/2020	The Canada Life Life Assurance Company, operating through its U.S. Branch	MI	YRT/I	OL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.		1	Direct Business Only: Life Contracts 2	3	4	5	6	7
			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	15,849,179	38,993,479			54,842,657	7,978,999
2.	Alaska	AK	L	2,437,761	2,400,096			4,837,857	
3.	Arizona	AZ	L	66,050,704	297,564,022			363,614,726	562,819
4.	Arkansas	AR	L	11,410,557	24,208,118			35,618,674	4,849,500
5.	California	CA	L	474,433,674	550,079,386			1,024,513,060	35,775,556
6.	Colorado	CO	L	58,791,262	338,580,119			397,371,382	377,668,152
7.	Connecticut	CT	L	32,871,949	88,087,711			120,959,660	1,282,024
8.	Delaware	DE	L	64,869,049	13,373,750			78,242,799	111,655
9.	District of Columbia	DC	L	6,849,172	7,582,699			14,431,871	981,959
10.	Florida	FL	L	226,263,398	389,381,432			615,644,830	374,673
11.	Georgia	GA	L	74,764,259	107,812,004			182,576,263	1,985,995
12.	Hawaii	HI	L	36,383,788	52,583,514			88,967,301	4,347,991
13.	Idaho	ID	L	10,336,359	22,575,720			32,912,079	
14.	Illinois	IL	L	114,285,244	300,352,364			414,637,608	3,185,779
15.	Indiana	IN	L	28,285,893	418,824,166			447,110,059	
16.	Iowa	IA	L	19,743,338	52,781,990			72,525,328	210,250
17.	Kansas	KS	L	42,060,858	30,858,175			72,919,034	247,972
18.	Kentucky	KY	L	17,515,099	69,922,649			87,437,748	6,054,661
19.	Louisiana	LA	L	23,090,150	92,781,105			115,871,255	4,104,658
20.	Maine	ME	L	4,279,973	23,616,041			27,896,014	556,845
21.	Maryland	MD	L	33,674,545	103,577,462			137,252,007	3,350,510
22.	Massachusetts	MA	L	34,537,907	93,350,504			127,888,412	486,487
23.	Michigan	MI	L	81,903,814	201,065,565			282,969,378	2,331,950
24.	Minnesota	MN	L	174,958,490	119,975,020			294,933,510	11,039,600
25.	Mississippi	MS	L	7,800,657	29,383,383			37,184,040	240,000
26.	Missouri	MO	L	55,880,347	165,103,799			220,984,146	308,644
27.	Montana	MT	L	4,824,953	9,571,261			14,396,213	12,289
28.	Nebraska	NE	L	44,248,159	44,375,234			88,623,393	118,648
29.	Nevada	NV	L	32,674,824	40,937,946			73,612,770	
30.	New Hampshire	NH	L	3,430,518	29,085,933			32,516,451	
31.	New Jersey	NJ	L	75,108,300	243,770,259			318,878,559	596,775
32.	New Mexico	NM	L	10,741,631	14,625,234			25,366,865	500,000
33.	New York	NY	N	72,013,306	8,383,004			80,396,310	
34.	North Carolina	NC	L	64,920,762	164,460,089			229,380,851	905,756
35.	North Dakota	ND	L	8,035,136	16,775,529			24,810,665	
36.	Ohio	OH	L	69,531,694	228,151,874			297,683,568	895,414
37.	Oklahoma	OK	L	20,091,584	36,731,401			56,822,986	
38.	Oregon	OR	L	30,023,952	41,327,493			71,351,445	207,576
39.	Pennsylvania	PA	L	71,733,931	192,686,790			264,420,722	242,725
40.	Rhode Island	RI	L	11,380,042	16,831,521			28,211,564	238,000
41.	South Carolina	SC	L	24,839,006	93,735,083			118,574,089	360,712
42.	South Dakota	SD	L	31,681,338	11,471,951			43,153,289	
43.	Tennessee	TN	L	45,068,347	168,598,459			213,666,806	125,000
44.	Texas	TX	L	316,071,483	340,868,716			656,940,199	2,254,059
45.	Utah	UT	L	40,912,164	23,824,787			64,736,952	431,873
46.	Vermont	VT	L	1,234,316	7,125,317			8,359,633	
47.	Virginia	VA	L	38,850,058	117,392,439			156,242,497	6,300,127
48.	Washington	WA	L	69,009,824	65,930,045			134,939,869	222,917
49.	West Virginia	WV	L	2,891,197	26,807,729			29,698,926	
50.	Wisconsin	WI	L	36,501,360	379,670,348			416,171,707	2,217,795
51.	Wyoming	WY	L	6,735,206	3,793,080			10,528,286	
52.	American Samoa	AS	N						
53.	Guam	GU	N	3,409				3,409	
54.	Puerto Rico	PR	N	49,070	116,110			165,180	
55.	U.S. Virgin Islands	VI	N	259,223	182,485			441,708	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	8,208	14,147			22,354	
58.	Aggregate Other Aliens	OT	XXX	9,722,925	343,580			10,066,505	
59.	Subtotal		XXX	2,861,923,351	5,962,402,117			8,824,325,468	483,666,347
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	5,864,287	86			5,864,373	
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	783,943				783,943	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	2,868,571,580	5,962,402,203			8,830,973,783	483,666,347
96.	Plus Reinsurance Assumed		XXX	618,114,681	62,143,168	58,854	867	680,317,571	
97	Totals (All Business)		XXX	3,486,686,261	6,024,545,371	58,854	867	9,511,291,354	483,666,347
98.	Less Reinsurance Ceded		XXX	857,114,305	143,664,167			1,000,778,472	
99.	Totals (All Business) less Reinsurance Ceded		XXX	2,629,571,956	5,880,881,204	58,854	867	8,510,512,882	483,666,347
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	9,722,925	147,790			9,870,715	
58002.	GRC Greece		XXX		195,790			195,790	
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	9,722,925	343,580			10,066,505	
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:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

R - Registered - Non-domiciled RRGs ....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....

Q - Qualified - Qualified or accredited reinsurer ....

N - None of the above - Not allowed to write business in the state 7

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	| Pacific LifeCorp
33-0769203		DE	| | Bella Sera Holdings, LLC
46-1143140	14682	AZ	| | Pacific Annuity Reinsurance Company
91-2025652		CO	| | 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 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 Alara Member, LLC
82-2456999		DE	| | | | | Greenwood Village Apartment Investors, LLC
82-2442057		DE	| | | | | | Greenwood Village 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 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 Brier Creek Member, LLC
81-3033328		DE	| | | | | Brier Creek Investors JV LLC
95-1079000		DE	| | | | PL Broadstone Avena Member, LLC
45-4496538		DE	| | | | | Broadstone Avena Investors, LLC
95-1079000		DE	| | | | PL Cedarwest Member, LLC
84-1816250		DE	| | | | | Cedarwest JV LLC
84-1780378		DE	| | | | | | Cedarwest Bend 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 Denver Member, LLC
47-5579220		DE	| | | | | 1776 Curtis, 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 Fairfax Gateway Member, LLC
83-2205761		DE	| | | | | Fairfield Fairfax Gateway LLC
95-1079000		DE	| | | | PL Gramax Member, LLC
85-0814463		DE	| | | | | ASI Gramax LLC
95-1079000		DE	| | | | PL Hana Place Member, LLC
83-2845622		DE	| | | | | Hana Place JV LLC
83-2862606		DE	| | | | | | Hana Place Seattle LLC
95-1079000		DE	| | | | PL/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

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 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 Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Regatta Member, LLC
45-3817924		DE	Regatta Apartments Investors, 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 Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL Sierra Member, LLC
61-1735899		DE	Sierra at Fall Creek Apartments GP, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
38-3930009		DE	Sierra at Fall Creek Apartments Investors, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
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
95-1079000		DE	PL Teravista Member, LLC
81-2435437		DE	401 Teravista Apartment Investors, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL 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 Vintage Park Member, LLC
90-0811821		DE	Vintage Park Apartments GP, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
80-0799738		DE	Vintage Park Apartments Investors, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
95-1079000		DE	PL Wardman Member, LLC
82-3909543		DE	Wardman Hotel Owner, L.L.C.
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

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
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
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 Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
32-0419202		DE	Pacific Absolute Return Strategies GP LLC
35-2485765		DE	Pacific Absolute Return Strategies Fund L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
46-0831471		DE	Pacific Multi-Strategy GP LLC
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.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I 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.
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III 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.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
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
98-1079475		BRB	Pacific Life Reinsurance Company II Limited
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
98-1018533		CAN	Pacific Services Canada Limited
95-2594489		DE	Pacific Select Distributors, LLC
95-1079000		DE	Swell Investing Holding LLC
95-1079000		DE	Swell Investing LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		AUS	Pacific Life Re (Australia) Pty Limited
		BMU	Pacific Life Re Bermuda Holding Limited
		BMU	Pacific Life Re Bermuda Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
		GBR	Pacific Life Re Services Limited
98-0391994		GBR	Pacific Life Re Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited

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
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		IRL	*Candoris QIAIF ICAV*
Various		DE	*Pacific Funds Series Trust*
Various		DE	*Pacific Global ETF Trust*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*
		CYM	*Trestles CLO 2017-1, Ltd.*
		CYM	*Trestles CLO II, Ltd.*
		CYM	*Trestles CLO III, 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? (Y/N)	*
			33-0769202				Pacific Mutual Holding Company	NE	UIP					N	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Bella Sera Holdings, LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	14682	46-1143140				Pacific Annuity Reinsurance Company	AZ	IA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
			91-2025652				Pacific Life & Annuity Services, Inc.	CO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	N	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				GW Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-3942695				GW Apartments LLC	DE	DS	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Alara Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2456999				Greenwood Village Apartment Investors, LLC	DE	DS	PL Alara Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2442057				Greenwood Village Owner, LLC	DE	DS	Greenwood Village Apartment Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Brier Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3033328				Brier Creek Investors JV LLC	DE	DS	PL Brier Creek Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Broadstone Avena Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-4496538				Broadstone Avena Investors, LLC	DE	DS	PL Broadstone Avena Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	N	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

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? (Y/N)	*
			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	N	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	N	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	50.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Regatta Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-3817924				Regatta Apartments Investors, LLC	DE	DS	PL Regatta Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	N	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-3961638				Savannah at Park Place Apartments LLC	DE	DS	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Sierra Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1735899				Sierra at Fall Creek Apartments GP, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			38-3930009				Sierra at Fall Creek Apartments Investors, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	

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? (Y/N)	16 *
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	N	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vintage Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			90-0811821				Vintage Park Apartments GP, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			80-0799738				Vintage Park Apartments Investors, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3909543				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5070548				PAM Bank Loan GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5076716				Pacific Asset Management Bank Loan Fund L.P.	DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	N	
			82-5064321				PAM CLO Opportunities GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-5046546				Pacific Asset Management CLO Opportunities Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			32-0419202				Pacific Absolute Return Strategies GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			35-2485765				Pacific Absolute Return Strategies Fund L.P.	DE	NIA	Pacific Absolute Return Strategies GP LLC	Management		Pacific Mutual Holding Company	N	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Management		Pacific Mutual Holding Company	N	

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? (Y/N)	*
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Management		Pacific Mutual Holding Company	N	
			46-0831471				Pacific Multi-Strategy GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Management		Pacific Mutual Holding Company	N	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Management		Pacific Mutual Holding Company	N	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Management		Pacific Mutual Holding Company	N	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Management		Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Management		Pacific Mutual Holding Company	N	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Management		Pacific Mutual Holding Company	N	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Management		Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-1004202				CAA – PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	N	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Investment Enterprises, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Aviation Holdings LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	DS	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1079475				Pacific Life Reinsurance Company II Limited	BRB	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	Y	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1018533				Pacific Services Canada Limited	CAN	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	Y	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Swell Investing Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Swell Investing LLC	DE	DS	Swell Investing Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Bermuda Holdings Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Bermuda Limited	BMU	NIA	Pacific Life Re Bermuda Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

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? (Y/N)	16 *
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Services Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Re Services Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Candoris QIAIF ICAV	IRL	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Pacific Funds Series Trust	DE	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Pacific Global ETF Trust	DE	OTH	Pacific Life Insurance Company	Influence			N	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			N	0001
			95-1079000				Pacific Life Insurance Company RISP		OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Trestles CLO 2017-1, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO II, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO III, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	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.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 67466202049000003
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 67466202036500003
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 67466202044500003
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 67466202044700003
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 67466202044800003

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Other assets	19,387,988		19,387,988	15,075,912
2505. Prepaid expenses	22,249,425	22,249,425		
2506. Leasehold improvements	2,717,342	2,717,342		
2597. Summary of remaining write-ins for Line 25 from overflow page	44,354,755	24,966,767	19,387,988	15,075,912

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	30,185,499	19,216,007
2597. Summary of remaining write-ins for Line 25 from overflow page	30,185,499	19,216,007

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	139,634,151	152,021,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,959,349	881,366
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	6,403,528	13,268,280
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	135,189,972	139,634,151
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	135,189,972	139,634,151

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	13,684,963,866	12,178,851,807
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,002,404,962	2,102,628,140
	2.2 Additional investment made after acquisition	432,151,221	713,091,795
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(17,586,000)
7.	Deduct amounts received on disposals	282,554,451	1,340,267,605
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(5,009,786)	(7,203,896)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(9,950,634)	41,041,833
10.	Deduct current year's other than temporary impairment recognized	13,976,646	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,818,048,104	13,684,963,866
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	14,818,048,104	13,684,963,866
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	14,818,048,104	13,684,963,866

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	3,773,198,888	4,574,161,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	28,257,939	97,896,613
	2.2 Additional investment made after acquisition	1,564,338,230	2,067,521,082
3.	Capitalized deferred interest and other	60,731,983	103,354,197
4.	Accrual of discount	4,512,869	8,464,560
5.	Unrealized valuation increase (decrease)	(191,808,663)	(664,785,926)
6.	Total gain (loss) on disposals	(47,111)	(36,525,353)
7.	Deduct amounts received on disposals	1,454,087,047	2,367,619,790
8.	Deduct amortization of premium and depreciation	108,917	137,495
9.	Total foreign exchange change in book/adjusted carrying value	2,041,389	(2,860,187)
10.	Deduct current year's other than temporary impairment recognized	10,353,945	6,269,877
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,776,675,612	3,773,198,888
12.	Deduct total nonadmitted amounts	17,530,258	77,225,458
13.	Statement value at end of current period (Line 11 minus Line 12)	3,759,145,354	3,695,973,430

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	53,992,499,258	48,255,473,579
2.	Cost of bonds and stocks acquired	10,368,444,730	12,665,008,325
3.	Accrual of discount	55,690,750	65,209,800
4.	Unrealized valuation increase (decrease)	(101,938,372)	747,298
5.	Total gain (loss) on disposals	44,680,380	65,039,775
6.	Deduct consideration for bonds and stocks disposed of	5,433,322,115	7,072,326,841
7.	Deduct amortization of premium	48,401,488	39,498,168
8.	Total foreign exchange change in book/adjusted carrying value	13,140,581	31,396,249
9.	Deduct current year's other than temporary impairment recognized	53,851,170	27,338,697
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	43,403,305	48,787,938
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	58,880,345,858	53,992,499,258
12.	Deduct total nonadmitted amounts	223,420,832	138,571,008
13.	Statement value at end of current period (Line 11 minus Line 12)	58,656,925,026	53,853,928,250

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

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)	22,162,971,236	2,777,688,770	1,330,646,593	(418,072,499)	23,641,838,473	22,162,971,236	23,191,940,914	24,626,943,009
2. NAIC 2 (a)	30,063,521,416	1,654,337,655	903,591,952	327,179,476	29,507,545,927	30,063,521,416	31,141,446,595	28,497,013,789
3. NAIC 3 (a)	2,484,972,701	154,009,796	97,324,075	91,740,455	2,301,818,701	2,484,972,701	2,633,398,877	1,686,470,709
4. NAIC 4 (a)	748,370,642	12,281,414	61,591,722	36,306,534	588,104,962	748,370,642	735,366,868	495,008,986
5. NAIC 5 (a)	159,624,029		2,201,189	22,336,650	139,090,768	159,624,029	179,759,490	194,098,191
6. NAIC 6 (a)	39,292,728		37,171,421	2,260,905	31,223,492	39,292,728	4,382,212	34,175,575
7. Total Bonds	55,658,752,751	4,598,317,635	2,432,526,952	61,751,522	56,209,622,323	55,658,752,751	57,886,294,956	55,533,710,259
PREFERRED STOCK								
8. NAIC 1	50,459				50,459	50,459	50,459	50,459
9. NAIC 2	7,470,790				7,470,790	7,470,790	7,470,790	10,670,478
10. NAIC 3	10,570				10,570	10,570	10,570	10,570
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	7,531,819				7,531,819	7,531,819	7,531,819	10,731,507
15. Total Bonds and Preferred Stock	55,666,284,570	4,598,317,635	2,432,526,952	61,751,522	56,217,154,142	55,666,284,570	57,893,826,775	55,544,441,766

(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 $ 2,679,827 ; NAIC 2 $ 812,465 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	3,492,292	XXX	3,542,358	42,377	15,123

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	251,696,916	30,000,000
2. Cost of short-term investments acquired	7,706,208	251,821,075
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(32,061)	
6. Deduct consideration received on disposals	255,404,008	30,000,000
7. Deduct amortization of premium	474,765	124,158
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)	3,492,292	251,696,916
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,492,292	251,696,916

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)	921,581,788
2.	Cost Paid/(Consideration Received) on additions	155,127,614
3.	Unrealized Valuation increase/(decrease)	212,840,432
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	521,238,813
6.	Considerations received/(paid) on terminations	521,238,813
7.	Amortization	(158,595,767)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(8,393,422)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,122,560,645
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,122,560,645

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				72,021,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				169,675,653
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	(16,542,804)			
	3.14 Section 1, Column 18, prior year	(3,096,396)	(13,446,408)	(13,446,408)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(16,542,804)			
	3.24 Section 1, Column 19, prior year	(3,096,396)			
	3.25 SSAP No. 108 adjustments		(13,446,408)	(13,446,408)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(673,576,887)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(673,576,887)			
	4.23 SSAP No. 108 adjustments		(673,576,887)		
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)				241,697,253
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				241,697,253

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,122,560,645	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	241,697,253	
3.	Total (Line 1 plus Line 2)		1,364,257,898
4.	Part D, Section 1, Column 5	1,454,705,632	
5.	Part D, Section 1, Column 6	(90,447,734)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,122,560,645	
8.	Part B, Section 1, Column 13	(10,665,108)	
9.	Total (Line 7 plus Line 8)		1,111,895,537
10.	Part D, Section 1, Column 8	1,218,527,197	
11.	Part D, Section 1, Column 9	(106,631,660)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	57,610,427	
14.	Part B, Section 1, Column 20	241,697,253	
15.	Part D, Section 1, Column 11	299,307,680	
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	3,280,992,020	309,218,247
2.	Cost of cash equivalents acquired	11,805,941,717	11,726,113,223
3.	Accrual of discount	5,800,741	1,535,954
4.	Unrealized valuation increase (decrease)	(34,842)	19,360
5.	Total gain (loss) on disposals	(266,966)	(31,418)
6.	Deduct consideration received on disposals	12,963,136,957	8,755,011,341
7.	Deduct amortization of premium	1,547,626	852,006
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)	2,127,748,086	3,280,992,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,127,748,086	3,280,992,020

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	09/30/2020	PERMANENT IMPROVEMENT				1,232,859
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	09/30/2020	PERMANENT IMPROVEMENT				70,011
#3612 COUNTY FAIR MALL-RETAIL	WOODLAND	CA	09/30/2020	PERMANENT IMPROVEMENT				3,891
#5116 EAGLE MOUNTAIN GOLF	FOUNTAIN HILLS	AZ	09/30/2020	PERMANENT IMPROVEMENT				24,749
0199999. Acquired by Purchase								1,331,510
0399999 - Totals								1,331,510

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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
356620219	Various	IN		07/14/2020	4.150	1,909,500		3,780,000
356620222	Cornelius	OR		07/08/2020	4.450	3,517,500		6,960,000
356620233	South English	IA		08/24/2020	3.950	1,105,500		2,068,000
356620252	Pasco	WA		07/09/2020	3.650	3,969,750		7,550,840
356620255	Faith	SD		07/15/2020	4.250	2,512,500		4,972,000
356620260	Lindsay	MT		08/18/2020	3.950	8,542,500		16,000,000
356620261	Frederick	SD		08/06/2020	4.200	1,206,000		2,146,000
356620262	Pompeys Pillar	MT		07/06/2020	4.050	316,575		830,000
356620264	Pukwana	SD		07/21/2020	4.200	1,306,500		4,100,000
356620268	Various	AR		07/22/2020	3.950	1,507,500		2,365,000
356620270	Casselton	ND		08/26/2020	4.150	296,475		557,000
356620272	Currie	MN		07/09/2020	4.000	402,000		1,290,000
356620273	Palestine	AR		08/17/2020	3.850	477,375		924,573
356620274	Palestine	AR		08/17/2020	3.850	1,381,875		2,676,394
356620275	Boardman	OR		07/17/2020	3.950	2,160,750		5,580,000
356620279	Aberdeen	ID		08/06/2020	3.850	804,000		2,244,000
356620294	Tulare	SD		09/29/2020	4.200	1,507,550		2,711,000
356620297	Columbia	LA		08/18/2020	3.700	1,645,340		3,300,000
356620299	Dillon	MT		09/16/2020	4.000	603,000		1,605,000
356620301	Britton	SD		09/14/2020	4.030	7,035,000		11,856,404
356620302	Britton	SD		09/14/2020	4.030	6,633,000		11,178,896
356620305	Eagan	MN		09/09/2020	3.650	341,700		1,155,000
356620311	Frankfort	IN		09/01/2020	4.200	4,723,500		11,250,000
356620312	Blackfoot	ID		09/15/2020	4.600	366,054		2,225,000
356620315	Wheatland	ND		09/23/2020	4.500	1,354,026		2,175,000
356620335	Darlington	WI		09/25/2020	3.850	5,718,450		9,400,000
0199999. Mortgages in good standing - Farm Mortgages						61,343,920		120,900,107
215900701	SAN DIEGO	CA		07/21/2016	5.100		1,960,988	319,198,569
216800201	BETHESDA	MD		08/31/2016	4.700		888,654	113,000,000
216800302	ARLINGTON	VA		10/20/2016	4.850		1,255,124	227,322,086
216800401	MIAMI	FL		03/10/2017	5.687		4,017,256	334,293,981
217620101	NIAGARA FALLS	CAN		07/21/2017	5.350		2,175,786	358,902,077
217900401	NORTHBROOK	IL		09/29/2017	5.143		3,234,497	99,779,442
217900502	BOSTON	MA		12/14/2017	6.209		26,291,492	115,748,068
217970101	WASHINGTON	DC	S	01/19/2018	4.768		1,558,885	115,000,000
218620401	LOS ANGELES	CA		05/30/2019	5.252		43,921,058	512,622,361
218800101	CHICAGO	IL	S	03/30/2018	4.954		824,789	134,634,677
218800301	CHEVY CHASE	MD		10/11/2018	5.138		14,019,039	75,260,314
218900201	LOS ANGELES	CA		12/11/2018	5.306		7,183,153	39,336,229
218900301	REDLANDS	CA		07/10/2018	5.515		95,395	84,465,512
218900401	HOUSTON	TX		09/07/2018	5.246		11,998,045	142,706,377
218900601	HOUSTON	TX	S	11/30/2018	5.500		19,001,645	59,922,053
219900101	FORT WORTH	TX		04/25/2019	5.025		8,136,992	56,366,703
219900401	DRAPER	UT		06/19/2019	5.250		8,746,405	28,022,147
220900401	NORTH BETHESDA	MD		09/18/2020	5.024	(727,500)		
0599999. Mortgages in good standing - Commercial mortgages-all other						(727,500)	155,309,206	2,816,580,595
0899999. Total Mortgages in good standing						60,616,420	155,309,206	2,937,480,702
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						60,616,420	155,309,206	2,937,480,702

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
01293	VARIOUS CITIES	GA		02/05/2016	08/25/2020	144,808								144,690			
01769	TAFT	CA		10/30/2015	08/25/2020	347,948		(128)			(128)			269,980			
01864	TAFT	CA		10/30/2015	08/25/2020	482,315		(177)			(177)			365,407			
04161	TAMPA	FL		04/20/2017	09/25/2020	326,729		(2,302)			(2,302)			321,706			
04747	VARIOUS	NV		02/23/2018	07/25/2020	424,890								82,212			
356617136	BLACKFOOT	ID		02/27/2017	09/15/2020	313,507		(1,393)			(1,393)			308,213			
356618269	COLUMBIA	LA		07/03/2018	08/18/2020	1,611,149		(6,700)			(6,700)			1,576,992			
356619144	WHEATLAND	ND		03/28/2019	09/23/2020	1,385,202		(6,268)			(6,268)			1,368,126			
0199999. Mortgages closed by repayment						5,036,548		(16,968)			(16,968)			4,437,327			
02320	PHOENIX	AZ		03/31/2016		167,463		(126)			(126)			627			
02459	HOUSTON	TX		04/28/2016		95,968		(102)			(102)			348			
02770	ODESSA	TX		04/28/2016		575,499		(795)			(795)			9,129			
02925	VARIOUS	TX		05/31/2016		1,044,921		(540)			(540)			3,962			
02945	LAS VEGAS	NV		05/31/2016		182,862		(192)			(192)			597			
03112	VARIOUS	TX		07/29/2016		375,277		(396)			(396)			1,367			
03238	VARIOUS	TX		07/29/2016		458,355		(236)			(236)			1,715			
03287	ATLANTA	GA		07/29/2016		99,908		(74)			(74)			360			
03288	VARIOUS	GA		10/18/2016		238,213		(174)			(174)			794			
03475	BOLINGBROOK	IL		07/29/2016		191,587		(485)			(485)			8,470			
03647	PHOENIX	AZ		09/30/2016		123,807		(128)			(128)			460			
03666	VARIOUS	FL		10/28/2016		178,826		(92)			(92)			656			
03677	VARIOUS	FL		10/28/2016		364,998		(395)			(395)			4,257			
03680	KATY	TX		10/28/2016		183,407		(189)			(189)			650			
03737	LANCASTER	CA		12/15/2016		132,635		(98)			(98)			465			
04127	VARIOUS	CA		12/30/2016		631,850		(475)			(475)			2,703			
04197	VARIOUS	NV		03/01/2017		563,685		(967)			(967)			6,326			
04230	VARIOUS	FL		01/13/2017		141,681		(262)			(262)			2,675			
04256	VARIOUS	TX		12/30/2016		169,069		(218)			(218)			2,090			
04275	VARIOUS	FL		01/13/2017		341,937		(430)			(430)			2,614			
04277	VARIOUS	FL		01/13/2017		136,054		(142)			(142)			1,473			
04346	VARIOUS	FL		01/30/2017		164,188		(84)			(84)			567			
04461	VARIOUS	NC		05/18/2017		641,391		(332)			(332)			1,522			
04465	VARIOUS	MO		01/30/2017		3,996,380		(2,728)			(2,728)			20,892			
04504	VARIOUS	FL		02/14/2017		406,289		(270)			(270)			3,907			
04552	SOUTH BEND	IN		05/18/2017		143,848		(74)			(74)			490			
04578	VARIOUS	MO		02/14/2017		1,717,743		(1,121)			(1,121)			7,186			
04593	FORT LAUDERDALE	FL		03/01/2017		129,200		(66)			(66)			443			
04595	BAKERSFIELD	CA		06/28/2017		609,087		(894)			(894)			84,737			
04649	VARIOUS	FL		03/01/2017		365,149		(186)			(186)			1,305			
04671	SPRING	TX		05/18/2017		108,928		(115)			(115)			373			
04710	VARIOUS	IN		02/23/2018		91,862		(47)			(47)			297			
04810	VARIOUS	FL		06/28/2017		585,945		(693)			(693)			4,309			
04812	VARIOUS	FL		06/28/2017		27,003		(149)			(149)			2,353			
04847	VARIOUS	FL		06/28/2017		135,499		(220)			(220)			2,756			
04871	VARIOUS	FL		06/28/2017		346,511		(181)			(181)			1,230			
04982	VARIOUS	GA		02/23/2018		95,655		(108)			(108)			344			
05071	FORT WORTH	TX		09/26/2017		244,152		(262)			(262)			848			
05207	SOUTH BEND	IN		09/26/2017		102,669		(53)			(53)			340			
05835	VARIOUS	GA		12/21/2017		797,554		(867)			(867)			2,872			
05839	VARIOUS	GA		12/21/2017		593,350		(645)			(645)			2,137			
004091112	MILTON	CAN		06/26/2002		2,692,440						11,828		210,448			
004091211	KING CITY	CAN		06/26/2002		2,153,949						9,462		168,359			
004091229	KING CITY	CAN		07/24/2003		559,085						7,003		48,402			
004094514	OCEAN VIEW	DE		06/13/2003		2,003,905		485			485			129,470			
004095414	HUNTSVILLE	CAN		08/28/2003		2,450,889						41,504		145,811			
004095513	MACTIER	CAN		08/28/2003		3,641,977						61,674		216,673			
004095612	PORT CARLING	CAN		08/28/2003		2,611,230						44,219		155,350			
004103316	ALBERTON	CAN		06/08/2004		4,159,978						74,871		200,224			

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
008948090	LAKE WORTH	FL		09/25/1989		3,908,874								232,653			
008948091	LAKE WORTH	FL		12/20/1994		516,332								30,269			
205630201	VARIOUS CITIES	CAN		02/06/2006		23,047,286		6,038			6,038	507,018		876,770			
206630401	MARKHAM	CAN		01/08/2007		6,761,580						142,497		213,213			
207630501	VARIOUS CITIES	CAN		11/15/2007		21,631,408		6,842			6,842	577,264		725,516			
207970201	HOUSTON	TX		05/17/2007		51,839,417		2,094			2,094			523,065			
207970202	HOUSTON	TX		05/17/2007		31,464,874								310,833			
208630101	NORTH BETHESDA	MD		04/05/2013		57,535,341								363,973			
209800701	OAKVILLE	CAN		10/01/2009		11,034,276		2,411			2,411			195,344			
210620401	SAN JOSE	CA		07/28/2010		17,395,837		2,504			2,504			100,333			
210800201	WASHINGTON	DC		08/30/2010		54,580,295								269,732			
210800501	ATLANTA	GA		12/16/2010		121,485,150		10,951			10,951			983,867			
210970201	PEBBLE BEACH	CA		10/01/2010		216,108,643								1,403,983			
210970301	ARLINGTON	VA		02/10/2011		124,821,937		15,921			15,921			686,840			
211620101	MILPITAS	CA		04/07/2011		20,587,803		6,481			6,481			89,643			
211620102	MILPITAS	CA		08/30/2019		29,727,966		1,982			1,982			183,388			
211620301	BELLEVUE	WA		08/22/2011		265,236,456		7,968			7,968			1,480,105			
211620302	BELLEVUE	WA		03/13/2015		73,405,626		17,830			17,830			350,976			
211620303	BELLEVUE	WA		05/01/2015		37,126,705								207,052			
211620304	BELLEVUE	WA		05/01/2015		9,174,860								43,579			
211620701	SAN JOSE	CA		11/04/2011		64,311,056		17,568			17,568			299,614			
211620702	SAN JOSE	CA		08/30/2019		39,668,397		2,344			2,344			220,203			
211620801	SACRAMENTO	CA		12/01/2011		2,333,407		489			489			34,721			
211620901	LINCOLN	CA		12/01/2011		2,839,342		595			595			42,250			
211800401	BOSTON	MA		11/03/2011		79,018,005		6,982			6,982			351,132			
211800601	BOSTON	MA		07/06/2012		76,232,820		31,667			31,667			390,819			
211900101	HOUSTON	TX		06/30/2011		68,707,746		8,972			8,972			444,987			
211900301	HOUSTON	TX		09/13/2011		75,969,236		8,399			8,399			335,048			
211900302	HOUSTON	TX		09/13/2011		9,526,922								41,881			
211900401	HOUSTON	TX		03/28/2012		54,160,878		10,267			10,267			231,122			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,924,908								198,184			
211970201	SAN FRANCISCO	CA		09/01/2011		251,050,592		27,598			27,598			1,309,431			
212800101	BERLIN	MD		06/01/2012		3,595,587		904			904			70,096			
212800201	FT. MEADE	MD		12/14/2012		66,411,419		5,158			5,158			200,269			
212800401	WASHINGTON	DC		01/18/2013		94,019,197		28,403			28,403			419,947			
212800501	PITTSBURGH	PA		12/20/2012		74,341,864								488,030			
212800601	VARIOUS CITIES	US		09/01/2013		198,380,945		7,275			7,275			297,824			
212900101	HOUSTON	TX		09/28/2012		66,254,750		14,737			14,737			287,736			
212970201	NEW YORK	NY		09/10/2012		297,242,171		7,162			7,162			1,678,425			
213210101	LONDON	GBR		07/25/2013		169,023,032		29,034			29,034	6,736,198		527,231			
213620301	WALNUT CREEK	CA		07/23/2014		45,833,508		15,711			15,711			185,371			
213800101	ATLANTA	GA		05/01/2013		107,539,531		9,798			9,798			547,502			
213800301	BOSTON	MA		06/19/2013		110,184,006		9,142			9,142			321,398			
213900101	HOUSTON	TX		06/27/2013		98,232,593		6,366			6,366			472,868			
213900201	SCOTTSDALE	AZ		06/26/2013		48,949,335		10,786			10,786			218,334			
213900301	DALLAS	TX		07/22/2013		56,414,792		11,492			11,492			229,123			
213900501	HOUSTON	TX		12/13/2013		59,716,763		12,757			12,757			222,622			
213900701	FORT WORTH	TX		04/01/2014		44,168,097		6,427			6,427			157,342			
213900702	FORT WORTH	TX		05/16/2019		10,904,161								38,652			
214210101	NEW YORK	NY		11/17/2014		39,364,375		5,643			5,643			156,669			
214210102	NEW YORK	NY		11/17/2014		3,798,184		215			215			14,988			
214620201	SEATTLE	WA		06/17/2014		82,674,940								365,211			
214620601	SEATTLE	WA		05/15/2015		93,985,189		18,681			18,681			379,057			
214900101	MCLEAN	VA		06/27/2014		107,053,713		22,859			22,859			413,930			
214900201	HOUSTON	TX		08/22/2014		138,239,967		14,247			14,247			488,628			
214900301	IRVING	TX		03/12/2015		38,844,731		9,103			9,103			245,872			
215210301	DENVER	CO		11/04/2015		98,208,178								312,497			
215620201	SANTA CLARA	CA		05/26/2015		21,143,665		787			787			111,663			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
215900101	COSTA MESA	CA		07/13/2015		44,677,420		646			646			268,954			
215900601	ATLANTA	GA		04/29/2016		42,612,006		8,517			8,517			168,093			
215900701	SAN DIEGO	CA		07/21/2016		160,438,469		43,894			43,894			192,217			
216620101	OTTAWA	CAN		03/30/2016		39,123,273						700,151		191,449			
216620301	SAN MATEO	CA		12/27/2016		139,118,783		16,682			16,682			591,056			
216620302	SAN MATEO	CA		12/27/2016		99,285,969		(99,730)			(99,730)			422,183			
216620401	BELLEVUE	WA		11/15/2016		57,741,427								232,106			
218900701	SAN DIEGO	CA		12/14/2018		4,500,000								4,295			
219800101	TROY	MI		05/15/2019		21,260,650								195,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,996,250		298			298			128,820			
219900501	CHANDLER	AZ		12/19/2019		184,768,750		3,776			3,776			856,124			
219901001	HOUSTON	TX		02/13/2020										576,722			
356616344	OXNARD	CA		12/12/2016		1,036,859		(140)			(140)			8,996			
356617126	PORTLAND	ND		03/01/2017		239,488		(18)			(18)			2,307			
356617128	QUINCY	WA		02/27/2017		2,625,650		(350)			(350)			32,939			
356617148	WHEATLAND	ND		03/23/2017		527,049		(29)			(29)			6,854			
356617152	IOWA CITY	IA		05/25/2017		6,096,819		(856)			(856)			70,287			
356617175	GOOD THUNDER	MN		06/02/2017		1,797,900		(250)			(250)			17,050			
356617187	VARIOUS	IN		06/09/2017		135,210		(26)			(26)			4,617			
356617188	VARIOUS	IN		06/09/2017		172,724		(11)			(11)			830			
356617211	CHAFFEE	ND		06/01/2017		300,706		(25)			(25)			2,870			
356617226	GABBS	NV		06/27/2017		2,084,987		(189)			(189)			13,899			
356617238	REINBECK	IA		08/15/2017		954,405		(136)			(136)			25,000			
356617244	GREENWOOD	MS		08/09/2017		1,561,907		(44)			(44)			14,682			
356617247	BRICELYN	MN		07/12/2017		1,163,152		(158)			(158)			10,895			
356617254	MORGAN CITY	MS		08/02/2017		1,747,435		(107)			(107)			16,096			
356617278	MANKATO	MN		08/22/2017		792,495		(92)			(92)			7,499			
356617281	OAKESDALE	WA		09/11/2017		218,430		(39)			(39)			6,210			
356617282	WASHINGTON	IL		09/12/2017		1,064,704		(116)			(116)			40,728			
356617291	FLORENCE	SD		10/06/2017		1,126,849		(137)			(137)			10,101			
356617294	HANFORD	CA		10/19/2017		7,467,536		(1,066)			(1,066)			94,453			
356617322	PRATT	KS		11/21/2017		1,311,271		(81)			(81)			17,247			
356617323	MASONVILLE	IA		01/04/2018		1,763,508		1,258			1,258			20,240			
356617332	OURAY	UT		12/26/2017		2,302,818		(169)			(169)			14,506			
356618127	HEALDSBURG	CA		03/15/2018		9,523,968		5,428			5,428			1,123,155			
356618138	HUNTER	ND		03/21/2018		256,876		(56)			(56)			8,410			
356618156	WAHPETON	ND		04/02/2018		1,780,747		(69)			(69)			14,849			
356618159	BOELUS	NE		04/09/2018		776,566		(1)			(1)			9,365			
356618160	CHAFFEE	ND		04/03/2018		148,244		(7)			(7)			1,310			
356618165	FAULKTON	SD		04/17/2018		8,034,612		(63)			(63)			102,500			
356618177	VARIOUS	ND		04/26/2018		3,810,394		(139)			(139)			30,996			
356618183	HERMISTON	OR		05/07/2018		374,194		(77)			(77)			9,277			
356618185	CUSHING	IA		05/23/2018		8,711,652		(258)			(258)			391,943			
356618188	CASSELTON	ND		04/11/2018		832,267		2			2			7,320			
356618201	LAWRENCEVILLE	IL		04/26/2018		371,726		(82)			(82)			24,343			
356618206	FAIRFIELD	IA		05/25/2018		2,039,065		(97)			(97)			15,110			
356618215	WHEATLAND	ND		05/09/2018		984,249		(128)			(128)			8,128			
356618216	GALATA	MT		04/23/2018		1,633,710		(137)			(137)			12,861			
356618222	GOOD THUNDER	MN		04/27/2018		725,742		(105)			(105)			6,154			
356618231	HATCH	NM		04/20/2018		1,415,994		(166)			(166)			30,000			
356618232	HATCH	NM		04/27/2018		354,000		200			200			82,500			
356618234	HERON LAKE	MN		05/23/2018		491,888		(67)			(67)			5,523			
356618255	MANCHESTER	IA		07/17/2018		188,463		(24)			(24)			1,544			
356618259	CLARK	SD		10/16/2018		8,774,972		(1,123)			(1,123)			70,315			
356618267	CLEMENTS	CA		07/16/2018		904,934		(147)			(147)			15,243			
356618288	HERON LAKE	MN		07/10/2018		592,653		359			359			45,005			
356618296	HERMISTON	OR		08/23/2018		1,990,014		(188)			(188)			20,985			
356618297	FORSYTH	MT		08/15/2018		6,850,824		(912)			(912)			57,316			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356618323	HITCHCOCK	SD		10/18/2018		3,241,487		(93)			(93)			24,687			
356618329	STERLING	IL		10/05/2018		309,793		(410)			(410)			89,041			
356618332	CUSHING	IA		08/15/2018		1,187,780		468			468			258,797			
356618334	SHERIDAN	OR		09/06/2018		1,946,946		(175)			(175)			16,134			
356618336	HERMAN	MN		09/26/2018		1,097,454		(148)			(148)			8,356			
356618337	COLLEGE CORNER	OH		09/21/2018		1,097,769		(82)			(82)			8,215			
356618339	QUINCY	WA		09/07/2018		2,992,323		(361)			(361)			23,616			
356618350	GALT	CA		09/14/2018		2,162,568		(181)			(181)			11,780			
356618354	CLAREMONT	SD		10/04/2018		5,146,089		(88)			(88)			81,877			
356618381	GOOD THUNDER	MN		11/14/2018		965,106		(57)			(57)			2,562			
356618387	GOSHEN	IN		12/19/2018		2,055,315		(132)			(132)			14,304			
356618391	FAIRFIELD	IA		01/15/2019		498,645		(26)			(26)			3,389			
356618398	OUTLOOK	WA		04/15/2019		3,942,359		116			116			61,929			
356618411	LAKE ARTHUR	NM		01/07/2019		9,255,289		(797)			(797)			74,385			
356619119	CUSHING	IA		12/05/2018		1,417,161		(227)			(227)			9,977			
356619132	TIPTON	CA		06/21/2019		20,880,588		(1,333)			(1,333)			207,885			
356619135	ST JAMES	MN		02/11/2019		1,105,457		452			452			110,000			
356619136	DRAYTON	MN		03/01/2019		1,788,660		(144)			(144)			12,894			
356619138	MANKATO	MN		02/07/2019		1,107,188		(163)			(163)			8,513			
356619143	DARLINGTON	WI		02/11/2019		1,537,347		(211)			(211)			12,015			
356619152	VARIOUS	MT		05/09/2019		13,617,564		(386)			(386)			97,767			
356619161	VARIOUS	KS		04/01/2019		1,608,049		(119)			(119)			11,146			
356619169	OGDEN	IL		04/09/2019		1,435,884		(8)			(8)			11,041			
356619172	VARIOUS	SD		04/29/2019		3,040,556		59			59			22,018			
356619182	FAIRFIELD	IA		03/27/2019		528,759		(27)			(27)			3,526			
356619184	CANUTILLO	TX		05/22/2019		984,517		(70)			(70)			20,000			
356619186	BINGHAM LAKE	MN		04/25/2019		518,833		(70)			(70)			3,818			
356619191	COCHRAN	GA		07/11/2019		2,039,922		79			79			14,392			
356619192	WINSLOW	IL		06/05/2019		16,079,090		(478)			(478)			67,538			
356619198	WINDOM	MN		05/02/2019		3,014,224		(435)			(435)			23,270			
356619199	GILMAN	IL		05/01/2019		393,996		(32)			(32)			3,512			
356619208	VARIOUS	WA		07/24/2019		3,516,406		(547)			(547)			36,081			
356619214	VARIOUS	MT		07/11/2019		2,863,918		2,333			2,333			610,050			
356619216	WHEATLAND	ND		05/29/2019		458,778		(38)			(38)			3,468			
356619218	HENRY	SD		06/27/2019		6,211,244		(803)			(803)			46,588			
356619221	TULELAKE	CA		07/02/2019		2,009,586		(170)			(170)			21,515			
356619249	WOLF CREEK	MT		11/21/2019		1,030,102		(49)			(49)			3,789			
356619255	MANCHESTER	IA		09/03/2019		381,944		(47)			(47)			2,965			
356619256	VARIOUS	IN		08/28/2019		4,003,660		(243)			(243)			16,610			
356619263	HECLA	SD		08/27/2019		2,512,581		(91)			(91)			19,220			
356619269	FAIRFIELD	IA		10/15/2019		1,005,008		(130)			(130)			10,710			
356619289	VALLEY FORD	CA		11/07/2019		4,212,549		(366)			(366)			25,345			
356619330	BELMONT	WI		01/14/2020				(274)			(274)			9,355			
356619341	PETALUMA	CA		12/02/2019		577,841		(81)			(81)			6,427			
356620110	VAN BUREN	IN		02/27/2020				(204)			(204)			17,846			
356620113	FERNDALE	CA		12/20/2019		4,421,802		(365)			(365)			16,595			
356620156	BARNESVILLE	MN		04/22/2020				(26)			(26)			8,196			
356620168	MILES CITY	MT		04/08/2020				(47)			(47)			3,172			
356620208	LYLE	MN		04/28/2020				(48)			(48)			3,602			
356620224	MCMINNVILLE	OR		06/05/2020				(86)			(86)			7,209			
356620249	VARIOUS	WI		06/26/2020				(168)			(168)			16,255			
356620305	EAGAN	MN		09/09/2020				(9)			(9)			1,240			
0299999. Mortgages with partial repayments						5,180,417,316		394,373			394,373	8,913,689		32,051,296			
0599999 - Totals						5,185,453,864		377,405			377,405	8,913,689		36,488,624			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3		15,724		875,367	1.710
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	ATLAS HOLDINGS, LLC		04/06/2018	3		3,619,819		11,060,004	1.238
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3		900,000		14,389,144	4.000
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3		88,168		2,150,404	2.180
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3		361,274		5,114,628	5.302
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC	GEORGE TOWN	CYM	WALKERS FIDUCIARY LIMITED		08/27/2020		565,307				2.662
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		12/09/2011	3		412,146		14,449,487	0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3		171,397		10,612,740	1.188
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3		392,519		11,815,237	11.150
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	FIVE POINT CAPITAL		12/19/2014	3		(2,558)		371,456	1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2		(3,354,791)		11,045,475	0.630
000000-00-0	GLEACHER MEZZANINE FUND II	NEW YORK	NY	GLEACHER MEZZANINE FUND LP		07/24/2006	2				812,814	2.088
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	GLENDOWER CAPITAL LLP		04/16/2018	3		1,505,909		27,608,932	1.882
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3		90,965		674,242	2.660
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	INDUSTRY VENTURES		02/12/2016	1		2,440,000		4,500,000	3.900
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	KINDERHOOK CAPITAL		06/13/2014	3		165,000		706,248	2.347
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	LANDMARK PARTNERS		03/10/2008	3		45,071		2,135,847	3.755
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		88,036		6,748,083	2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010	2		35,337		1,244,398	2.594
000000-00-0	OC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1		1,000,000		6,700,000	10.000
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		109,446		3,115,115	4.234
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC		02/13/2015	3		243,740		530,227	2.250
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3	2,192,904			34,997,320	3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		42,437		11,689,841	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		663,941		26,480,189	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		63,747		12,528,165	0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3		545,498		14,809,985	0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		06/26/2020	3		793,816		47,776,184	0.000
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3		(562,149)		20,966,722	3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		(271,250)		49,427,907	0.660
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		34,881		1,309,930	1.159
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		10,737		53,731	8.310
000000-00-0	WESTVIEW CAPITAL PARTNERS II	BOSTON	MA	WESTVIEW CAPITAL MANAGEMENT II		08/31/2009	3		32,220		552,232	4.603
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		03/31/2017	2		16,841		2,504,513	2.097
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		118,430		1,924,812	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,758,211	9,816,351		361,681,379	XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		7,393,955		66,151,923	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3		22,286,760		43,624,745	100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2		(4,451,768)		89,981,333	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		2,844,649		142,738,696	90.924
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		2,986,798		222,979,906	100.000
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND II, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3		5,112,443		112,703,737	78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3		20,396,077		282,566,936	90.960
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3		10,550,296		367,542,352	100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		(234,525)		16,926,755	35.714
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		78,499		10,092,921	30.606
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020	2		1,320,808		8,783,353	9.983
2099999. Joint Venture Interests - Common Stock - Affiliated									68,283,992		1,364,092,657	XXX
575767-AQ-1	MASS MUTUAL LIFE INS CO SUB 144A	SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1	04/13/2020			1,692,996			
2799999. Surplus Debentures, etc - Unaffiliated									1,692,996			XXX
191216-F@-4	COCA-COLA CO	ATLANTA	GA	COCA-COLA CO	1	04/08/2019			72,968,645			
438516-C*-5	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL	1	05/06/2020			23,712,592			
742718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	1	08/31/2016			68,056,663			
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORP SVCS	1	07/20/2020			64,906,780			
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	3M CO SVCS	1	07/20/2020			10,117,635			
911312-A*-7	UPS SVCS	ATLANTA	GA	UPS SVCS	1	07/20/2020			99,778,922			
931142-J@-3	WALMART STORES, INC.	BENTONVILLE	AR	WALMART	1	12/22/2010			156,777,610			
4599999. Working Capital Finance Investment - Unaffiliated									496,318,847			XXX

E03.1

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXII LLC	CLEARWATER	FL	CHURCHILL STATESIDE		08/06/2020		1,024,079			100,688,838	0.000
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXIII, LLC	CLEARWATER	FL	CHURCHILL STATESIDE		08/10/2020		261,762	4,973,475		3,149,269	
000000-00-0	USB RETC FUNDING 2020-1, LLC	MINNEAPOLIS	MN	U.S. BANCORP		03/17/2020			46,330,877			0.000
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	U.S. BANCORP		04/08/2020			50,290,440			0.000
4699999. Any Other Class of Assets - Unaffiliated								1,285,841	101,594,792		103,838,107	XXX
4899999. Total - Unaffiliated								4,044,052	609,422,986		465,519,486	XXX
4999999. Total - Affiliated									68,283,992		1,364,092,657	XXX
5099999 - Totals								4,044,052	677,706,978		1,829,612,143	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	09/30/2020	214,868							214,868	214,868				
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	NORMAL DISTRIBUTION	04/06/2018	09/30/2020	86,087							86,087	86,087				
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	09/30/2020	265,773							265,773	265,773				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	09/30/2020	127							127	127				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	09/30/2020	1,066,280							1,066,280	1,066,280				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	09/30/2020	798,905							798,905	798,905				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	09/30/2020	734,536							734,536	734,536				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	09/30/2020	2,176,814							2,176,814	2,176,814				
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	09/30/2020	370,229							370,229	370,229				
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	NORMAL DISTRIBUTION	07/06/2018	09/30/2020	1,670,605							1,670,605	1,670,605				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	09/30/2020	104,106							104,106	104,106				
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	NORMAL DISTRIBUTION	03/01/2019	09/30/2020	854,871							854,871	854,871				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	09/30/2020	714,783							714,783	714,783				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	09/30/2020	584,457							584,457	584,457				
000000-00-0	IMPACT GCM GROSVENOR CALIFORNIA SBIC FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	04/23/2014	09/30/2020	1,965,187							1,965,187	1,965,187				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	09/30/2020	1,525,331							1,525,331	1,525,331				
000000-00-0	LANDMARK EQUITY PARTNERS XIII	SIMSBURY	CT	NORMAL DISTRIBUTION	01/09/2006	09/30/2020	108,952							108,952	108,952				7,790
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	09/30/2020	187,988							187,988	187,988				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	09/30/2020	299,422							299,422	299,422				
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A	NEW YORK	NY	NORMAL DISTRIBUTION	01/09/2006	09/30/2020	56,436							56,436	56,436				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	09/30/2020	861,234							861,234	861,234				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	09/30/2020	353,848							353,848	353,848				
000000-00-0	LS POWER EQUITY PARTNERS II	NEW YORK	NY	NORMAL DISTRIBUTION	04/23/2007	09/30/2020	27,767							27,767	27,767				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	09/30/2020	213,768							213,768	213,768				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	09/30/2020	1,055,438							1,055,438	1,055,438				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	09/30/2020	545,171							545,171	545,171				
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	11/20/2006	09/30/2020	40,000							40,000	40,000				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PINE RIVER FUND L.P.	MINNETONKA	MN	NORMAL DISTRIBUTION	12/01/2019	09/30/2020	20,681							20,681	20,681				
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	09/30/2020	126,178							126,178	126,178				
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	09/30/2020	29,631							29,631	29,631				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	09/30/2020	236,607							236,607	236,607				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	09/30/2020	1,506,091							1,506,091	1,506,091				
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	09/30/2020	869,765							869,765	869,765				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	09/30/2020	1,252,526							1,252,526	1,252,526				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	09/30/2020	42,923							42,923	42,923				
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/31/2017	09/30/2020	75,290							75,290	75,290				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	09/30/2020	39,835							39,835	39,835				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							21,082,510							21,082,510	21,082,510				7,790
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	09/30/2020	682,419							682,419	682,419				
000000-00-0	PACIFIC LIFE FUND ADVISORS-PL	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/31/2007	09/30/2020													25,604,163
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	09/30/2020	2,637,045							2,637,045	2,637,045				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	09/30/2020	2,545,016							2,545,016	2,545,016				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	09/30/2020	785,083							785,083	785,083				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	09/30/2020	226,032							226,032	226,032				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	09/30/2020	76,350							76,350	76,350				
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/31/2020	09/30/2020	104,323							104,323	104,323				
000000-00-0	SWELL INVESTMENT HOLDING, LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/31/2018	09/30/2020											(7,158)	(7,158)	
2099999. Joint Venture Interests - Common Stock - Affiliated							7,056,268							7,056,268	7,056,268		(7,158)	(7,158)	25,604,163
000000-00-0	IHP FUND III/V (MERGED)/ REO #3967	SAN FRANCISCO	CA	NORMAL DISTRIBUTIONS	03/19/2003	09/30/2020	5,380,810							734,468	734,468				
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/30/2008	09/30/2020	1,065,056							67,941	67,941				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,445,866							802,409	802,409				
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	09/30/2020	18,985,827							18,985,827	18,985,827				
2299999. Joint Venture Interests - Real Estate - Affiliated							18,985,827							18,985,827	18,985,827				
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	09/30/2020	15,029,954							15,029,954	15,029,954				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	12/06/2010	09/30/2020	6,321,987							6,321,987	6,321,987				
191216-F@-4	COCA-COLA CO	ATLANTA	GA	NORMAL DISTRIBUTIONS	04/08/2019	09/30/2020	53,306,277							53,306,277	53,306,277				
438516-C*-5	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	05/06/2020	09/30/2020	63,331,025							63,331,025	63,331,025				
742718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/31/2016	09/30/2020	142,529,909							142,529,909	142,529,909				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	07/20/2020	09/28/2020	34,999,578							34,999,578	34,999,578				
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	NORMAL DISTRIBUTIONS	07/20/2020	09/29/2020	1,615,731							1,615,731	1,615,731				
931142-J@-3	WALMART STORES, INC.	BENTONVILLE	AR	WALMART	12/22/2010	09/30/2020	278,085,498							278,085,498	278,085,498				
4599999. Working Capital Finance Investment - Unaffiliated							595,219,960							595,219,960	595,219,960				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND X	CLEARWATER	FL	NORMAL DISTRIBUTION	10/05/2017	09/30/2020	76,000							76,000	76,000				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2020	223,377							223,377	223,377				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXIII	CLEARWATER	FL	NORMAL DISTRIBUTION	08/10/2020	09/30/2020	5,235,237							5,235,237	5,235,237				
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	09/30/2020	38,491,661							38,491,661	38,491,661				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	09/30/2020	41,641,572							41,641,572	41,641,572				
4699999. Any Other Class of Assets - Unaffiliated							85,667,847							85,667,847	85,667,847				
4899999. Total - Unaffiliated							708,416,183							702,772,726	702,772,726				7,790
4999999. Total - Affiliated							26,042,095							26,042,095	26,042,095		(7,158)	(7,158)	25,604,163
5099999 - Totals							734,458,278							728,814,821	728,814,821		(7,158)	(7,158)	25,611,953

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		09/01/2020	INTEREST CAPITALIZATION		151,528	151,528		1
912803-EH-2	STRIP PRINC ZERO		07/21/2020	PENSION RISK TRANSFER		72,270	100,000		1
912833-QB-9	STRIPS ZERO		07/21/2020	PENSION RISK TRANSFER		13,392,414	14,000,000		1
912810-RL-4	TSY INFL IX N/B		07/21/2020	PENSION RISK TRANSFER		1,813,544	1,450,000	4,879	1
912828-5W-6	TSY INFL IX N/B		07/21/2020	PENSION RISK TRANSFER		115,088	100,000	442	1
912803-BM-4	US TREAS BD STRIPPED PRIN PMT SER SO		07/21/2020	PENSION RISK TRANSFER		4,547,410	4,700,000		1
912810-PU-6	US TREAS BOND		07/21/2020	PENSION RISK TRANSFER		1,656,247	1,004,000	8,185	1
912810-PW-2	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		1,049,826	671,000	12,097	1
912810-PX-0	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		176,325	111,000	814	1
912810-RS-9	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		1,633,587	1,297,000	5,287	1
912810-RU-4	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		2,154,952	1,597,000	7,486	1
912810-RV-2	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		31,778	23,000	284	1
912810-SA-7	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		1,974,964	1,420,000	17,555	1
912810-SC-3	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		700,226	492,000	2,507	1
912810-SD-1	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		2,205,982	1,580,000	19,533	1
912810-SH-2	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		6,829,563	4,969,000	23,292	1
912810-SJ-8	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		5,566,489	4,553,000	42,215	1
912810-SK-5	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		3,144,280	2,504,000	9,696	1
912810-SN-9	US TREASURY NT		07/24/2020	VARIOUS		7,254,365	7,400,000	15,302	1
912828-2R-0	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		1,657,588	1,476,000	13,685	1
912828-4L-1	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		3,322,329	3,100,000	17,374	1
912828-4V-9	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		2,876,847	2,429,000	28,778	1
912828-M8-0	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		208,723	200,000	481	1
912828-V9-8	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		1,954,463	1,750,000	16,226	1
912828-YS-3	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		3,475,223	3,146,000	8,976	1
912828-Z9-4	US TREASURY NT		07/21/2020	PENSION RISK TRANSFER		1,752,670	1,620,000	10,014	1
912828-ZV-5	US TREASURY NT		07/07/2020	BANK OF AMERICA NA		1,000,195	1,000,000	109	1
912828-ZW-3	US TREASURY NT		07/08/2020	J P MORGAN SECURITIES INC		997,617	1,000,000	61	1
91282C-AK-7	US TREASURY NT		09/09/2020	CITIGROUP GLOBAL MKT INC		59,913	60,000		1
0599999. Subtotal - Bonds - U.S. Governments						71,776,404	63,903,528	265,280	XXX
698299-BN-3	REPUBLIC OF PANAMA SR NT	D	09/23/2020	VARIOUS		14,992,500	15,000,000		2FE
46513J-B5-9	STATE OF ISRAEL SR NT	D	07/21/2020	PENSION RISK TRANSFER		411,000	300,000	3,788	1FE
46513J-XN-6	STATE OF ISRAEL SR NT	D	07/21/2020	PENSION RISK TRANSFER		224,545	200,000	3,356	1FE
91086Q-BF-4	UNITED MEXICAN STATES SR NT	D	09/29/2020	PENSION RISK TRANSFER		214,759	200,000	1,508	2FE
29135L-AN-0	ABU DHABI GOVT INT'L SR NT 144A	D	08/25/2020	STANDARD CHARTERED BANK		30,000,000	30,000,000		1FE
085209-AG-9	GOVT OF BERMUDA SR NT 144A	D	08/17/2020	HSBC SECURITIES INC		6,991,950	7,000,000		1FE
1099999. Subtotal - Bonds - All Other Governments						52,834,754	52,700,000	8,652	XXX
13063D-WA-2	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		21,000,600	20,000,000		1FE
13063D-VZ-8	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		2,235,040	2,000,000		1FE
13063D-WB-0	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,574,500	5,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						28,810,140	27,000,000		XXX
64971X-UL-0	NEW YORK CITY NY TRANSITIONALF		09/16/2020	JEFFERIES LLC		8,563,748	8,250,000		1FE
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		09/09/2020	DIRECT PLACEMENT		5,145,682	5,145,682		1Z
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,709,430	13,395,682		XXX
13063A-5E-0	CALIFORNIA STATE BONDS - TXBL		09/29/2020	PENSION RISK TRANSFER		150,120	90,000	3,206	1FE
3137FR-DX-6	FHLMC 4954- CL KE		07/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		24,904,282	24,454,360	22,417	1
3137FW-DY-3	FHLMC 5009- CL MB		08/06/2020	WELLS FARGO BANK, N.A.		96,438,074	95,012,881	98,972	1
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		08/11/2020	MORGAN STANLEY CAPITAL SERVICES LLC		107,819,531	105,000,000	70,000	1
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO		09/03/2020	BANK OF AMERICA		30,000,000	30,000,000		1FE
3136B7-S3-6	FNMA 2019-78 CL DE		07/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		43,007,005	42,036,551	51,378	1
3136BA-F4-1	FNMA 2020-49 CL JA		07/02/2020	MORGAN STANLEY CAPITAL SERVICES LLC		47,177,181	46,028,272	17,900	1
3136BA-E8-3	FNMA 2020-49 CL PC		07/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,179,434	14,855,628	8,047	1
3136BB-GJ-5	FNMA 2020-54 CL DA		07/06/2020	MORGAN STANLEY CAPITAL SERVICES LLC		85,877,269	83,885,000	139,808	1
3136BB-GY-2	FNMA 2020-54 CL PC		07/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		109,112,011	106,849,800	133,562	1
59447T-XX-6	MICHIGAN ST FIN AUTH REV		09/15/2020	BANK OF AMERICA		28,379,550	25,000,000	247,220	1FE
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH		09/29/2020	PENSION RISK TRANSFER		208,996	125,000	1,997	1FE
79765R-5Q-8	SAN FRANCISCO CITY & CNTY CA P		09/11/2020	BANK OF AMERICA		25,878,528	24,250,000		1FE
882854-4W-9	TEXAS ST WTR DEV BRD		09/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,000,000	15,000,000		1FE

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 and Administrative Symbol
913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED		09/29/2020	PENSION RISK TRANSFER		645,378	400,000	9,289	1FE
914455-UF-5	UNIV OF MICHIGAN MI		09/17/2020	VARIOUS		21,339,176	20,280,000	94,754	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						651,116,533	633,267,492	898,550	XXX
88579Y-BJ-9	3M CO SR NT		09/29/2020	PENSION RISK TRANSFER		1,142,534	1,050,000	1,801	1FE
88579Y-BK-6	3M CO SR NT		07/21/2020	PENSION RISK TRANSFER		578,330	500,000	6,229	1FE
88579Y-BD-2	3M CO SR NT MTN DTD 09/14/18		09/29/2020	PENSION RISK TRANSFER		1,281,568	1,000,000	889	1FE
002824-BG-4	ABBOTT LABORATORIES SR NT		09/29/2020	PENSION RISK TRANSFER		310,100	225,000	3,325	1FE
002824-BH-2	ABBOTT LABORATORIES SR NT		09/29/2020	PENSION RISK TRANSFER		1,988,575	1,375,000	20,961	1FE
00287Y-AM-1	ABBVIE INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,081,808	900,000	14,960	2FE
00287Y-BF-5	ABBVIE INC SR NT		07/21/2020	PENSION RISK TRANSFER		597,486	500,000	3,542	2FE
00507V-AP-4	ACTIVISION BLIZZARD SR NT		08/05/2020	BANK OF AMERICA NA		298,842	300,000		2FE
00507V-AQ-2	ACTIVISION BLIZZARD SR NT		08/05/2020	BANK OF AMERICA NA		3,390,650	3,400,000		2FE
00751Y-AE-6	ADVANCE AUTO PARTS CO GUARNT		07/27/2020	EXCHANGE		9,965,615	10,000,000	109,417	2FE
00751Y-AF-3	ADVANCE AUTO PARTS CO GUARNT		09/22/2020	J P MORGAN SECURITIES INC		14,950,800	15,000,000		2FE
00774M-AQ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	09/23/2020	GOLDMAN, SACHS & CO		9,932,900	10,000,000		2FE
00774M-AR-6	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	09/23/2020	ROYAL BANK OF CANADA		12,778,610	13,000,000		2FE
008513-AA-1	AGREE LP CO GUARNT		08/12/2020	WELLS FARGO BANK, N.A.		4,996,350	5,000,000		2FE
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20		08/10/2020	WELLS FARGO BANK, N.A.		14,845,800	15,000,000		2FE
012653-AC-5	ALBEMARLE CORP SR NT FRN		07/28/2020	EXCHANGE		7,000,000	7,000,000	20,754	2FE
01273P-AB-8	ALBEMARLE WOD PTY LTD CO GUARNT		07/28/2020	EXCHANGE		21,229,116	21,224,000	148,480	2FE
01609W-AU-6	ALIBABA GRP HOLDING SR NT	D	09/29/2020	PENSION RISK TRANSFER		240,797	200,000	2,356	1FE
023135-BJ-4	AMAZON.COM INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,244,315	1,700,000	5,738	1FE
02361D-AT-7	AMEREN ILLINOIS CO 1ST MTG		09/29/2020	PENSION RISK TRANSFER		1,369,624	1,000,000	875	1FE
03040W-AR-6	AMERICAN WATERR CAPITAL C SR NT		09/29/2020	PENSION RISK TRANSFER		2,088,674	1,750,000	3,828	2FE
031162-CF-5	AMGEN INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,385,327	1,783,000	22,402	2FE
03512T-AE-1	ANGLOGOLD HLDGS PLC CO GUARNT	D	09/28/2020	J P MORGAN SECURITIES INC		249,195	250,000		2FE
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	09/29/2020	PENSION RISK TRANSFER		638,932	525,000	3,496	2FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	09/29/2020	PENSION RISK TRANSFER		750,614	600,000	4,451	2FE
035242-AM-8	ANHEUSER-BUSCH INBEV FIN CO GUARNT	C	09/29/2020	PENSION RISK TRANSFER		174,576	145,000	965	2FE
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	09/29/2020	PENSION RISK TRANSFER		304,494	185,000	2,823	2FE
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	09/29/2020	PENSION RISK TRANSFER		872,101	700,000	6,449	2FE
035240-AM-2	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	07/21/2020	PENSION RISK TRANSFER		1,526,394	1,300,000	14,061	2FE
037833-BX-7	APPLE INC SR NT		07/21/2020	PENSION RISK TRANSFER		707,228	500,000	9,106	1FE
037833-CD-0	APPLE INC SR NT		09/29/2020	PENSION RISK TRANSFER		423,478	335,000	1,720	1FE
037833-DG-2	APPLE INC SR NT		09/29/2020	PENSION RISK TRANSFER		3,084,932	2,500,000	33,594	1FE
037833-DP-2	APPLE INC SR NT		09/29/2020	PENSION RISK TRANSFER		810,612	750,000	504	1FE
039483-BQ-4	ARCHER-DANIELS-MIDLAND C SR NT		09/29/2020	PENSION RISK TRANSFER		1,414,158	1,000,000	875	1FE
046353-AU-2	ASTRAZENECA PLC SR NT	D	09/29/2020	PENSION RISK TRANSFER		1,356,556	1,000,000	4,253	2FE
046353-AW-8	ASTRAZENECA PLC SR NT	D	08/03/2020	BANK OF AMERICA NA		697,984	700,000		2FE
046353-AX-6	ASTRAZENECA PLC SR NT	D	08/03/2020	BANK OF AMERICA NA		2,937,180	3,000,000		2FE
00206R-CG-5	AT&T INC SR NT		09/29/2020	PENSION RISK TRANSFER		565,158	460,000	5,949	2FE
00206R-DJ-8	AT&T INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,484,826	1,259,000	2,046	2FE
00206R-DR-0	AT&T INC SR NT		09/29/2020	PENSION RISK TRANSFER		845,573	675,000	2,067	2FE
00206R-KB-7	AT&T INC SR NT		07/21/2020	ROYAL BANK OF CANADA		2,819,625	2,500,000	14,705	2FE
00206R-KE-1	AT&T INC SR NT		07/27/2020	DEUTSCHE BANK SECURITIES INC		2,998,260	3,000,000		2FE
058498-AW-6	BALL CORP CO GUARNT		08/10/2020	GOLDMAN, SACHS & CO		10,000,000	10,000,000		3FE
06051G-FB-0	BANK OF AMERICA CORP SR NT		07/21/2020	PENSION RISK TRANSFER		555,125	500,000	9,854	1FE
06051G-JG-5	BANK OF AMERICA CORP SR NT09/25/20		09/22/2020	BANK OF AMERICA NA		4,900,000	4,900,000		1FE
06051G-JE-0	BANK OF AMERICA SR NT MTN DTD 06/19/20		09/14/2020	VARIOUS		25,904,800	25,000,000	99,235	1FE
06051G-JF-7	BANK OF AMERICA SR NT MTN DTD 07/23/20		07/20/2020	BANK OF AMERICA NA		5,000,000	5,000,000		1FE
05526D-BS-3	BAT CAPITAL CORP CO GUARNT	C	09/22/2020	DEUTSCHE BANK SECURITIES INC		5,000,000	5,000,000		2FE
07133M-AA-4	BATTALION CLO LTD 2019-16A CL A 144A	D	09/30/2020	MIZUHO SECURITIES USA INC		2,613,188	2,625,000	8,859	1FE
0778FP-AA-7	BELL CANADA CO GUARNT	A	09/29/2020	PENSION RISK TRANSFER		2,186,197	1,700,000	36,047	2FE
081437-AT-2	BEMIS CO INC CO GUARNT		07/16/2020	CANTOR FITZGERALD & COMPANY		1,799,189	1,715,000	3,884	2FE
084659-AP-6	BERKSHIRE HATHAWAY ENERG SR NT		09/29/2020	PENSION RISK TRANSFER		1,323,400	1,110,000	7,850	1FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERG SR NT		09/29/2020	PENSION RISK TRANSFER		764,692	525,000	15,274	1FE
055451-AV-0	BHP BILLITON FIN USA LTD CO GUARNT	D	09/29/2020	PENSION RISK TRANSFER		993,969	700,000	16,722	1FE
096630-AH-1	BOARDWALK PIPELINES LP CO GUARNT		08/04/2020	BARCLAYS CAPITAL INC		4,994,300	5,000,000		2FE
097023-CF-0	BOEING CO SR NT		09/29/2020	PENSION RISK TRANSFER		1,794,444	2,000,000	5,206	2FE

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 and Administrative Symbol
097023-CY-9	BOEING CO SR NT		08/19/2020	GOLDMAN, SACHS & CO		280,068	250,000	3,827	2FE
10373Q-AJ-9	BP CAP MARKETS AMERICA CO GUARNT SER	C	07/21/2020	PENSION RISK TRANSFER		1,466,126	1,400,000	8,581	1FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		1,596,300	1,600,000	4,551	1FE
110122-CP-1	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		24,037,403	23,500,000	323,000	1FE
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	EXCHANGE/VARIOUS		12,655,511	12,150,000	58,701	1FE
110122-CR-7	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		10,034,084	10,100,000	96,581	1FE
110122-CU-0	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		999,907	1,000,000	11,819	1FE
110122-CY-2	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		199,943	200,000		1FE
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		14,971,158	15,000,000	253,333	1FE
110122-DB-1	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		2,496,368	2,500,000	15,608	1FE
110122-DC-9	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		19,793,563	20,000,000	327,222	1FE
110122-DD-7	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		2,417,486	2,500,000	14,854	1FE
110122-DE-5	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		19,945,407	20,000,000	318,500	1FE
110122-DH-8	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		17,100,288	17,055,000	135,848	1FE
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		4,985,799	5,000,000	105,556	1FE
110122-DK-1	BRISTOL-MYERS SQUIBB CO SR NT		07/17/2020	EXCHANGE		12,353,380	12,325,000	92,335	1FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	PENSION RISK TRANSFER		259,767	190,000	852	1FE
110122-CJ-5	BRISTOL-MYERS SQUIBB CO SR NT FRN		07/17/2020	EXCHANGE		250,000	250,000	314	1FE
11135F-AS-0	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		4,993,799	5,000,000	55,542	2FE
11135F-AX-9	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		254,978	250,000	2,517	2FE
11135F-AZ-4	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		4,440,162	4,250,000	58,201	2FE
11135F-BA-8	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		9,957,659	10,000,000	153,056	2FE
11135F-BD-2	BROADCOM INC CO GUARNT		08/11/2020	EXCHANGE		5,675,304	5,700,000	96,583	2FE
11133T-AC-7	BROADRIDGE FINANCIAL SOL SR NT		07/16/2020	WELLS FARGO BANK, N.A.		3,340,950	3,000,000	6,517	2FE
115236-AC-5	BROWN & BROWN INC SR NT		09/17/2020	J P MORGAN SECURITIES INC		1,498,350	1,500,000		2FE
12189L-AZ-4	BURLINGTN NORTH SANTA FE SR NT		09/29/2020	PENSION RISK TRANSFER		142,631	115,000	635	1FE
12189L-BC-4	BURLINGTN NORTH SANTA FE SR NT		09/29/2020	PENSION RISK TRANSFER		2,177,956	1,713,000	18,693	1FE
134429-BG-3	CAMPBELL SOUP CO SR NT		07/21/2020	PENSION RISK TRANSFER		582,361	500,000	6,859	2FE
136375-CV-2	CANADIAN NATL RAILWAY SR NT	A	09/29/2020	PENSION RISK TRANSFER		2,207,788	1,600,000	12,262	1FE
136385-AL-5	CANADIAN NATL RES SR NT	A	09/29/2020	PENSION RISK TRANSFER		740,153	600,000	729	2FE
149123-CE-9	CATERPILLAR INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,314,830	1,600,000	26,811	1FE
14918A-AD-1	CATHOLIC HEALTH SVCS SEC SER 2020		08/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,225,000	15,225,000		1FE
15135B-AW-1	CENTENE CORP SR NT		09/23/2020	BANK OF AMERICA NA		20,000,000	20,000,000		3FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS CO GUARNT		07/08/2020	EXCHANGE		15,000,000	15,000,000	181,875	3FE
169905-AG-1	CHOICE HOTELS INTL INC SR NT		07/09/2020	WELLS FARGO BANK, N.A.		149,241	150,000		2FE
125523-AV-2	CIGNA CORP SER WI		07/14/2020	EXCHANGE		9,996,823	10,000,000		2FE
125523-AZ-3	CIGNA CORP CO GUARNT SER		07/14/2020	EXCHANGE		5,557,712	5,500,000	41,472	2FE
125523-CF-5	CIGNA CORP CO GUARNT SER		09/29/2020	PENSION RISK TRANSFER		323,270	250,000	2,233	2FE
125523-BD-1	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		5,065,549	5,000,000	50,396	2FE
125523-BH-2	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		9,994,369	10,000,000	222,465	2FE
125523-BK-5	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		5,841,773	6,000,000	57,479	2FE
125523-BX-7	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		9,968,428	10,000,000	28,194	2FE
125523-BZ-2	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		29,901,478	30,000,000	521,250	2FE
125523-CB-4	CIGNA CORP CO GUARNT SER WI		07/14/2020	EXCHANGE		9,997,278	10,000,000	125,611	2FE
125523-CD-0	CIGNA CORP CO GUARNT SER WI		09/29/2020	EXCHANGE/VARIOUS		5,172,006	5,124,000	52,870	2FE
17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT		09/29/2020	PENSION RISK TRANSFER		114,901	100,000	1,758	1FE
17275R-AF-9	CISCO SYSTEMS INC SR NT		09/29/2020	PENSION RISK TRANSFER		3,064,211	2,045,000	20,933	1FE
174610-AT-2	CITIZENS FINANCIAL GRP SR NT		07/10/2020	CITIGROUP SECURITIES INC		5,281,622	4,829,000	32,260	2FE
126117-AW-0	CNA FINANCIAL CORP SR NT		08/11/2020	WELLS FARGO BANK, N.A.		598,488	600,000		2FE
191241-AJ-7	COCA-COLA FEMSA SAB CV CO GUARNT	D	08/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		11,952,480	12,000,000		1FE
20030N-CC-3	COMCAST CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		1,492,492	1,220,000	18,965	1FE
20030N-CL-3	COMCAST CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		298,603	230,000	4,614	1FE
20030N-CM-1	COMCAST CORP CO GUARNT		07/21/2020	PENSION RISK TRANSFER		976,462	700,000	8,134	1FE
20030N-CN-9	COMCAST CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		334,121	230,000	4,965	1FE
20030N-DN-8	COMCAST CORP CO GUARNT		08/11/2020	BANK OF AMERICA NA		448,484	450,000		1FE
20030N-DQ-1	COMCAST CORP CO GUARNT		08/11/2020	WELLS FARGO BANK, N.A.		3,963,920	4,000,000		1FE
20030N-CH-2	COMCAST CORP SR NT		07/21/2020	PENSION RISK TRANSFER		1,390,407	1,200,000	8,638	1FE
209111-FD-0	CON EDISON CO OF NY INC SR NT		09/29/2020	PENSION RISK TRANSFER		137,055	110,000	95	1FE
209111-FT-5	CON EDISON CO OF NY INC SR NT SER E		09/29/2020	PENSION RISK TRANSFER		1,332,327	1,000,000	14,338	1FE
20605P-AM-3	CONCHO RES INC CO GUARNT		08/10/2020	BANK OF AMERICA NA		6,983,270	7,000,000		2FE

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 and Administrative Symbol
20825C-AQ-7	CONOCOPHILLIPS NT		09/29/2020	PENSION RISK TRANSFER		1,286,248	845,000	7,781	1FE
21684A-AF-3	COOPERATIEVE RABOBANK UA CO GUARNT	D	07/21/2020	PENSION RISK TRANSFER		775,205	700,000	12,615	2FE
219350-BF-1	CORNING INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,889,425	1,500,000	23,151	2FE
22003B-AL-0	CORP OFFICE PROP LP CO GUARNT		09/10/2020	WELLS FARGO BANK, N.A.		6,959,120	7,000,000		2FE
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		07/01/2020	INTEREST CAPITALIZATION		1,889	1,943		1FM
225433-AT-8	CRED SUIS GP FUN LTD CO GUARNT	D	07/21/2020	PENSION RISK TRANSFER		753,242	700,000	2,512	2FE
126408-GY-3	CSX CORP SR NT		09/29/2020	PENSION RISK TRANSFER		944,321	775,000	618	2FE
126408-HF-3	CSX CORP SR NT		09/29/2020	PENSION RISK TRANSFER		117,739	100,000	1,488	2FE
22966R-AG-1	CUBESMART LP CO GUARNT		09/29/2020	WELLS FARGO BANK, N.A.		6,935,180	7,000,000		2FE
126650-CN-8	CVS HEALTH CORP SR NT		09/29/2020	PENSION RISK TRANSFER		901,140	700,000	6,178	2FE
126650-CX-6	CVS HEALTH CORP SR NT		07/21/2020	PENSION RISK TRANSFER		589,426	500,000	6,510	2FE
126650-CZ-1	CVS HEALTH CORP SR NT		09/29/2020	PENSION RISK TRANSFER		136,029	105,000	2,607	2FE
126650-DM-9	CVS HEALTH CORP SR NT		08/12/2020	BARCLAYS CAPITAL INC		199,440	200,000		2FE
126650-DN-7	CVS HEALTH CORP SR NT		08/12/2020	BARCLAYS CAPITAL INC		5,990,160	6,000,000		2FE
126650-DP-2	CVS HEALTH CORP SR NT		08/12/2020	BARCLAYS CAPITAL INC		9,995,400	10,000,000		2FE
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN CO GUARNT		09/15/2020	J P MORGAN SECURITIES INC		4,939,750	5,000,000		2FE
23331A-BP-3	D.R. HORTON INC CO GUARNT		09/29/2020	MIZUHO SECURITIES USA INC		997,130	1,000,000		2FE
244199-BD-6	DEERE & CO NT		09/29/2020	PENSION RISK TRANSFER		198,165	150,000	3,494	1FE
23291K-AK-1	DH EUROPE FINANCE II CO GUARNT		09/29/2020	PENSION RISK TRANSFER		2,332,044	2,000,000	23,989	2FE
25243Y-BB-4	DIAGEO CAPITAL PLC CO GUARNT	D	09/29/2020	PENSION RISK TRANSFER		2,151,437	2,000,000	19,528	1FE
25470D-AJ-8	DISCOVERY COMMS SR NT		07/21/2020	PENSION RISK TRANSFER		1,180,613	1,000,000	13,948	2FE
260543-CJ-0	DOW CHEMICAL CO/THE SR NT		07/10/2020	CREDIT SUISSE SECURITIES LLC		6,416,906	5,919,000	59,272	2FE
26078J-AF-7	DOWDUPONT INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,355,120	1,000,000	19,117	2FE
23338V-AJ-5	DTE ELEC CO GENL REF MORT		09/29/2020	PENSION RISK TRANSFER		138,723	110,000	253	1FE
26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MTG		09/29/2020	PENSION RISK TRANSFER		322,151	225,000	1,226	1FE
26441C-AT-2	DUKE ENERGY CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,371,165	1,200,000	2,625	2FE
26443C-AQ-6	DUKE UNIVERSITY HEALTH SR NT SER 2020		07/16/2020	VARIOUS		9,992,985	9,140,000	38,636	1FE
278642-AT-0	EBAY INC SR NT FRN		07/20/2020	ROYAL BANK OF CANADA		502,850	500,000	1,879	2FE
532457-BT-4	ELI LILLY & CO SR NT		09/29/2020	PENSION RISK TRANSFER		1,281,166	1,000,000	768	1FE
29379V-AV-5	ENTERPRISE PRODUCTS OPER CO GUARNT		09/29/2020	PENSION RISK TRANSFER		886,807	700,000	4,101	2FE
29379V-AY-9	ENTERPRISE PRODUCTS OPER SR NT		09/29/2020	PENSION RISK TRANSFER		148,774	135,000	617	2FE
29444U-BG-0	EQUINIX INC SR NT		07/10/2020	JANE STREET EXECUTION SERVICES		5,937,937	5,900,000	6,490	2FE
29444U-BL-9	EQUINIX INC SR NT		09/23/2020	GOLDMAN, SACHS & CO		1,998,180	2,000,000		2FE
29717P-AW-7	ESSEX PORTFOLIO LP CO GUARNT		08/10/2020	WELLS FARGO BANK, N.A.		2,624,428	2,650,000		2FE
29736R-AP-5	ESTEE LAUDER CO INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,165,268	2,000,000	14,646	1FE
30040W-AJ-7	EVERSOURCE ENERGY SR NT SER Q		08/11/2020	GOLDMAN, SACHS & CO		249,535	250,000		2FE
30161N-AC-5	EXELON CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,078,111	800,000	12,125	2FE
30231G-BG-6	EXXON MOBIL CORPORATION SR NT		09/29/2020	PENSION RISK TRANSFER		255,548	200,000	72	1FE
31428X-BV-7	FEDEX CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		1,655,434	1,475,000	5,970	2FE
337738-AV-0	FISERV INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,440,964	1,900,000	18,810	2FE
33882G-AB-4	FLATIRON CLO LTD 2017-1A CL B 144A	D	09/30/2020	BANK OF AMERICA NA		1,967,500	2,000,000	4,805	1FE
33938X-AB-1	FLEX LTD SR NT		08/13/2020	SMBC NIKKO		22,972,600	20,000,000	257,292	2FE
33938X-AC-9	FLEX LTD SR NT		08/13/2020	MITSUBISHI TRUST & BANKING CORPORATION		16,394,100	15,000,000	25,000	2FE
302445-AE-1	FLIR SYSTEMS INC SR NT		07/20/2020	VARIOUS		13,138,590	13,000,000		2FE
341081-FL-6	FLORIDA PWR & LT CO 1ST MTG		09/29/2020	PENSION RISK TRANSFER		128,729	100,000	1,924	1FE
341081-GA-9	FLORIDA PWR & LT CO SR NT FRN		07/28/2020	WELLS FARGO BANK, N.A.		600,000	600,000		1FE
34354P-AF-2	FLOWSERVE CORPORATION SR NT		09/14/2020	BANK OF AMERICA NA		6,328,156	6,350,000		2FE
345397-A7-8	FORD MOTOR CREDIT CO LLC SR NT		08/12/2020	CITIGROUP SECURITIES INC		4,999,400	5,000,000		3FE
370334-CJ-1	GENERAL MILLS INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,646,898	1,900,000	38,449	2FE
373334-JW-2	GEORGIA PWR CO SR NT		09/29/2020	PENSION RISK TRANSFER		1,051,746	877,000	733	2FE
375558-BD-4	GILEAD SCIENCES INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,450,890	1,865,000	5,168	1FE
375558-BS-1	GILEAD SCIENCES INC SR NT		09/23/2020	WELLS FARGO BANK, N.A.		21,702,118	21,800,000		1FE
375558-BT-9	GILEAD SCIENCES INC SR NT		09/23/2020	WELLS FARGO BANK, N.A.		9,941,600	10,000,000		1FE
375558-BY-8	GILEAD SCIENCES INC SR NT		09/23/2020	BARCLAYS CAPITAL INC		99,761	100,000		1FE
377373-AL-9	GLAXOSMITHKLINE CAPITAL CO GUARNT	D	09/28/2020	BANK OF AMERICA NA		850,000	850,000		1FE
406216-BK-6	HALLIBURTON CO SR NT		09/29/2020	PENSION RISK TRANSFER		1,060,081	1,000,000	17,639	2FE
42225U-AH-7	HEALTHCARE TR OF AMER CO GUARNT		09/14/2020	WELLS FARGO BANK, N.A.		29,758,800	30,000,000		2FE
437076-AS-1	HOME DEPOT INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,015,177	670,000	10,497	1FE
437076-BX-9	HOME DEPOT INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,198,229	1,600,000	16,100	1FE
438516-BL-9	HONEYWELL INTL SR NT		09/29/2020	PENSION RISK TRANSFER		3,307,615	3,000,000	29,375	1FE

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 and Administrative Symbol
438516-CC-8	HONEYWELL INTL SR NT		08/17/2020	GOLDMAN, SACHS & CO		150,000	150,000		1FE
44107T-AZ-9	HOST HOTELS & RESORTS LP SR NT SER I		08/11/2020	J P MORGAN SECURITIES INC		987,020	1,000,000		2FE
42824C-BK-4	HP ENTERPRISE CO SR NT		07/14/2020	VARIOUS		17,218,950	17,250,000		2FE
404280-BZ-1	HSBC HLDGS PLC SR NT	D	07/21/2020	PENSION RISK TRANSFER		863,585	800,000	10,395	1FE
404280-CC-1	HSBC HLDGS PLC SR NT	D	07/21/2020	PENSION RISK TRANSFER		776,733	700,000	4,017	1FE
446150-AS-3	HUNTINGTON BANCSHARES SR NT		07/27/2020	CITIGROUP SECURITIES INC		7,327,180	7,000,000	86,771	2FE
459200-JH-5	IBM CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,373,144	1,000,000	4,308	1FE
459200-KB-6	IBM CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,740,360	1,400,000	16,577	1FE
458140-BG-4	INTEL CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,189,990	1,798,000	19,395	1FE
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT		08/17/2020	WELLS FARGO BANK, N.A.		2,339,637	2,350,000		2FE
466313-AK-9	JABIL INC SR NT		07/06/2020	BNP PARIBAS SECURITIES CORP		5,112,817	5,150,000		2FE
832696-AK-4	JM SMUCKER CO GUARNT		09/29/2020	PENSION RISK TRANSFER		1,964,243	1,750,000	1,191	2FE
24422E-UY-3	JOHN DEERE CAP SR NT MTN DTD 07/18/19		09/29/2020	PENSION RISK TRANSFER		2,102,953	1,875,000	9,333	1FE
478160-CL-6	JOHNSON & JOHNSON SR NT		09/29/2020	PENSION RISK TRANSFER		3,614,716	3,025,000	19,142	1FE
478160-CP-7	JOHNSON & JOHNSON SR NT		08/20/2020	J P MORGAN SECURITIES INC		699,524	700,000		1FE
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT		09/08/2020	BANK OF AMERICA NA		3,838,027	3,850,000		2FE
46625H-QW-3	JPMORGAN CHASE & CO SR NT		07/21/2020	PENSION RISK TRANSFER		671,117	600,000	5,665	1FE
46625H-RS-1	JPMORGAN CHASE & CO SR NT		07/21/2020	PENSION RISK TRANSFER		1,452,235	1,300,000	3,351	1FE
46625H-RV-4	JPMORGAN CHASE & CO SR NT		07/21/2020	PENSION RISK TRANSFER		770,966	700,000	5,908	1FE
48305Q-AC-7	KAISER FOUNDATION HOSPIT CO GUARNT		07/21/2020	PENSION RISK TRANSFER		671,856	600,000	3,833	1FE
487836-AT-5	KELLOGG CO SR NT SER B		09/29/2020	PENSION RISK TRANSFER		881,376	600,000	21,233	2FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES SR NT		07/15/2020	BARCLAYS CAPITAL INC		14,585,643	12,900,000	125,542	2FE
49456B-AR-2	KINDER MORGAN INC CO GUARNT		07/27/2020	J P MORGAN SECURITIES INC		29,718,000	30,000,000		2FE
526107-AE-7	LENNOX INTL INC CO GUARNT		07/22/2020	J P MORGAN SECURITIES INC		6,993,560	7,000,000		2FE
526107-AF-4	LENNOX INTL INC CO GUARNT		07/22/2020	J P MORGAN SECURITIES INC		7,577,580	7,600,000		2FE
529043-AE-1	LEXINGTON REALTY TR SR NT		08/14/2020	WELLS FARGO BANK, N.A.		14,884,950	15,000,000		2FE
53227J-AC-8	LIFE STORAGE LP CO GUARNT		09/09/2020	WELLS FARGO BANK, N.A.		298,572	300,000		2FE
539830-BB-4	LOCKHEED MARTIN CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,148,438	900,000	9,870	1FE
539830-BN-8	LOCKHEED MARTIN CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,316,382	1,000,000	795	1FE
548661-DN-4	LOWE'S COS INC SR NT		07/21/2020	PENSION RISK TRANSFER		816,414	700,000	6,403	2FE
548661-DS-3	LOWE'S COS INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,096,882	1,600,000	33,771	2FE
50247V-AC-3	LYB INTL FINANCE BV SR NT		09/29/2020	PENSION RISK TRANSFER		980,366	800,000	758	2FE
571748-AV-4	MARSH & MCLENNAN COS INC SR NT		07/21/2020	PENSION RISK TRANSFER		547,474	500,000	1,993	2FE
574599-BP-0	MASCORP SR NT		09/09/2020	J P MORGAN SECURITIES INC		11,991,240	12,000,000		2FE
58013M-FA-7	MCDONALD'S CORP SR NT		09/29/2020	PENSION RISK TRANSFER		631,552	475,000	6,625	2FE
58013M-FH-2	MCDONALD'S CORP SR NT MTN DTD 08/15/18		09/29/2020	PENSION RISK TRANSFER		638,883	500,000	1,298	2FE
58933Y-AT-2	MERCK & CO INC SR NT		09/29/2020	PENSION RISK TRANSFER		301,931	245,000	1,058	1FE
58933Y-AV-7	MERCK & CO INC SR NT		09/29/2020	PENSION RISK TRANSFER		819,541	650,000	1,056	1FE
58933Y-AW-5	MERCK & CO INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,300,038	1,000,000	1,667	1FE
59156R-AJ-7	METLIFE INC SR NT		07/21/2020	PENSION RISK TRANSFER		1,233,948	800,000	4,108	1FE
594918-BT-0	MICROSOFT CORP SR NT		09/29/2020	PENSION RISK TRANSFER		570,358	450,000	2,035	1FE
594918-CD-4	MICROSOFT CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,836,781	2,657,000	21,915	1FE
606822-BS-2	MITSUBISHI UFJ FIN GRP	D	07/13/2020	MORGAN STANLEY CAPITAL SERVICES LLC		15,000,000	15,000,000		1FE
606822-BU-7	MITSUBISHI UFJ FIN GRP SR NT	D	07/13/2020	MITSUBISHI TRUST & BANKING CORPORATION		10,000,000	10,000,000		1FE
60687Y-BH-1	MIZUHO FINANCIAL GRP SR NT	D	07/06/2020	MIZUHO SECURITIES USA INC		20,000,000	20,000,000		1FE
609207-AW-5	MONDELEZ INTL SR NT		09/30/2020	BANK OF AMERICA NA		14,452,950	15,000,000	44,844	2FE
609207-AX-3	MONDELEZ INTL SR NT		09/02/2020	U.S. BANCORP		1,489,530	1,500,000		2FE
609207-AY-1	MONDELEZ INTL SR NT		09/30/2020	BARCLAYS CAPITAL INC		19,953,000	20,000,000		2FE
615369-AU-9	MOODY'S CORPORATION SR NT		08/04/2020	BANK OF AMERICA NA		2,974,650	3,000,000		2FE
61692B-BP-4	MORGAN STANLEY CPTL I TR 2020-HR8 CL A4		07/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,089,806	3,000,000	5,103	1FE
61761J-VL-0	MORGAN STANLEY SR NT		07/21/2020	PENSION RISK TRANSFER		665,666	600,000	4,995	2FE
61744Y-AK-4	MORGAN STANLEY SR NT FRN		07/21/2020	PENSION RISK TRANSFER		682,494	600,000	10,294	2FE
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT		08/10/2020	GOLDMAN, SACHS & CO		14,970,300	15,000,000		2FE
55336V-BQ-2	MPLX LP SR NT		08/11/2020	ROYAL BANK OF CANADA		4,995,650	5,000,000		2FE
623115-AF-9	MT SINAI HOSPITAL NT SER 2020		09/16/2020	CITIGROUP GLOBAL MKTS INC		21,000,000	21,000,000		1FE
65473Q-BB-8	NISOURCE FINANCE CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		1,063,326	800,000	4,317	2FE
65473Q-BC-6	NISOURCE FINANCE CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		193,199	150,000	740	2FE
65473P-AK-1	NISOURCE INC SR NT		08/12/2020	CREDIT SUISSE SECURITIES LLC		149,628	150,000		2FE
655844-BX-5	NORFOLK SOUTHERN CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,081,872	1,700,000	26,247	2FE
649322-AH-7	NY & PRESBYTERIAN HOSPIT NT		09/10/2020	VARIOUS		8,870,838	8,985,000	9,335	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Admini-strative Symbol
68389X-AM-7	ORACLE CORP SR NT		09/29/2020	PENSION RISK TRANSFER		816,472	575,000	5,752	1FE
68389X-BF-1	ORACLE CORP SR NT		09/29/2020	PENSION RISK TRANSFER		359,728	295,000	4,293	1FE
68389X-BH-7	ORACLE CORP SR NT		07/21/2020	PENSION RISK TRANSFER		961,392	800,000	15,314	1FE
68389X-BQ-7	ORACLE CORP SR NT		09/29/2020	PENSION RISK TRANSFER		1,210,277	1,000,000	14,111	1FE
685218-AB-5	ORANGE SA SR NT	D	09/29/2020	PENSION RISK TRANSFER		738,125	500,000	3,514	2FE
686514-AH-3	ORLANDO HEALTH OBL GRP SR NT		09/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000		1FE
68902V-AK-3	OTIS WORLDWIDE CORP SR NT		09/08/2020	EXCHANGE		2,099,840	2,100,000	3,441	2FE
68902V-AL-1	OTIS WORLDWIDE CORP SR NT		09/08/2020	EXCHANGE		562,187	600,000		2FE
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		09/08/2020	EXCHANGE		200,000	200,000	272	2FE
694308-JM-0	PACIFIC GAS & ELEC 1ST MTG		07/02/2020	EXCHANGE/VARIOUS		9,791,547	9,450,000		2FE
694308-JN-8	PACIFIC GAS & ELEC 1ST MTG		07/02/2020	EXCHANGE/VARIOUS		9,791,547	9,450,000		2FE
701094-AP-9	PARKER-HANNIFIN CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,222,582	1,800,000	19,600	2FE
713448-BZ-0	PEPSICO INC SR NT		09/29/2020	PENSION RISK TRANSFER		829,550	650,000	1,228	1FE
713448-DV-7	PEPSICO INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,786,714	1,400,000	21,778	1FE
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT		08/06/2020	CREDIT SUISSE SECURITIES LLC		5,368,600	5,000,000	22,313	2FE
717081-EK-5	PFIZER INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,658,073	2,000,000	1,633	1FE
717081-EZ-2	PFIZER INC SR NT		07/10/2020	GOLDMAN, SACHS & CO		5,370,600	5,000,000	16,292	1FE
717081-CY-7	PFIZER INC. SR NT		09/29/2020	PENSION RISK TRANSFER		422,082	250,000	350	1FE
718546-AL-8	PHILLIPS 66 CO GUARNT		09/29/2020	PENSION RISK TRANSFER		158,339	130,000	2,236	2FE
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT		08/27/2020	VARIOUS		21,404,644	21,650,000	8,313	2FE
723787-AQ-0	PIONEER NATURAL RESOURCE SR NT		08/06/2020	BANK OF AMERICA NA		19,841,000	20,000,000		2FE
74432Q-CD-5	PRUDENTIAL FINL SR NT MTN DTD 03/27/18		07/21/2020	PENSION RISK TRANSFER		1,121,632	900,000	11,818	1FE
74456Q-BQ-8	PUBLIC SERVICE ELEC 1ST MTG MTN		09/29/2020	PENSION RISK TRANSFER		299,549	240,000	532	1FE
744573-AP-1	PUBLIC SERVICE ENTERPRIS SR NT		08/12/2020	GOLDMAN, SACHS & CO		448,988	450,000		2FE
74762E-AF-9	QUANTA SVCS INC SR NT		09/17/2020	BANK OF AMERICA NA		747,473	750,000		2FE
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		08/07/2020	GOLDMAN, SACHS & CO		14,984,700	15,000,000		2FE
759509-AF-9	RELIANCE STEEL & ALUM SR NT		07/28/2020	J P MORGAN SECURITIES INC		16,947,980	17,000,000		2FE
759509-AG-7	RELIANCE STEEL & ALUM SR NT		08/05/2020	J P MORGAN SECURITIES INC		17,531,075	17,500,000	1,792	2FE
760759-AT-7	REPUBLIC SVCS INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,079,104	1,750,000	24,386	2FE
773903-AJ-8	ROCKWELL AUTOMATION SR NT		09/29/2020	PENSION RISK TRANSFER		2,271,972	1,700,000	4,165	1FE
775109-BG-5	ROGERS COMMS IN CO GUARNT	A	09/29/2020	PENSION RISK TRANSFER		2,212,447	1,755,000	7,756	2FE
776743-AF-3	ROPER TECHNOLOGIES INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,097,322	1,750,000	1,429	2FE
776743-AK-2	ROPER TECHNOLOGIES INC SR NT		08/18/2020	BANK OF AMERICA NA		399,652	400,000		2FE
776743-AM-8	ROPER TECHNOLOGIES INC SR NT		08/18/2020	WELLS FARGO BANK, N.A.		249,670	250,000		2FE
776743-AN-6	ROPER TECHNOLOGIES INC SR NT		08/18/2020	J P MORGAN SECURITIES INC		1,797,480	1,800,000		2FE
80685X-AC-5	SCHLUMBERGER FIN CA CO GUARNT		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		14,982,000	15,000,000		1FE
819892-AL-4	SHARP HEALTHCARE NT SER 20B		09/17/2020	CITIGROUP GLOBAL MKTS INC		22,500,000	22,500,000		1FE
822582-BQ-4	SHELL INTL FIN CO GUARNT	D	09/29/2020	PENSION RISK TRANSFER		1,176,335	1,000,000	14,667	1FE
822582-CH-3	SHELL INTL FIN CO GUARNT	D	09/22/2020	BARCLAYS CAPITAL INC		10,838,100	10,000,000	151,667	1FE
822582-AD-4	SHELL INTL FIN NT	D	09/29/2020	PENSION RISK TRANSFER		905,087	600,000	10,306	1FE
835495-AL-6	SONOCO PRODUCTS CO SR NT		07/17/2020	J P MORGAN SECURITIES INC		5,955,080	5,587,000	42,552	2FE
842587-CX-3	SOUTHERN CO SR NT		09/29/2020	PENSION RISK TRANSFER		828,077	680,000	2,576	2FE
84756N-AG-4	SPECTRA ENERGY PARTNERS CO GUARNT		09/29/2020	PENSION RISK TRANSFER		611,180	525,000	459	2FE
855244-AS-8	STARBUCKS CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,137,257	1,700,000	26,988	2FE
863667-AJ-0	STRYKER CORP SR NT		09/29/2020	PENSION RISK TRANSFER		530,944	400,000	360	2FE
863667-AQ-4	STRYKER CORP SR NT		09/29/2020	PENSION RISK TRANSFER		963,566	825,000	1,255	2FE
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT	D	07/21/2020	PENSION RISK TRANSFER		642,050	600,000	8,204	1FE
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB	D	09/14/2020	SMBC NIKKO		25,000,000	25,000,000		2FE
871829-AY-3	SYSCORPORATION CO GUARNT		09/29/2020	PENSION RISK TRANSFER		722,363	635,000	14,629	2FE
87612E-BG-0	TARGET CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,223,172	1,700,000	23,389	1FE
87971M-BH-5	TELUS CORP SR NT	A	09/29/2020	PENSION RISK TRANSFER		2,423,240	1,900,000	30,590	2FE
882508-BD-5	TEXAS INSTRUMENTS INC SR NT		09/29/2020	PENSION RISK TRANSFER		2,251,166	1,700,000	24,888	1FE
88731E-AF-7	TIME WARNER ENT SR SEC		07/21/2020	PENSION RISK TRANSFER		1,189,016	1,000,000	27,684	2FE
89352H-AZ-2	TRANSCANADA PIPELINES SR NT	A	09/29/2020	PENSION RISK TRANSFER		929,148	700,000	694	2FE
89352H-AD-1	TRANS-CANADA PIPELINES SR NT	A	09/29/2020	PENSION RISK TRANSFER		791,408	578,000	15,628	2FE
25468P-BW-5	TWDC ENTERPRISES 18 MTN DTD 02/28/02 B		09/29/2020	PENSION RISK TRANSFER		151,613	100,000	408	1FE
902494-BK-8	TYSON FOODS INC SR NT		09/29/2020	PENSION RISK TRANSFER		1,435,406	1,175,000	2,982	2FE
90265E-AT-7	UDR INC CO GUARMTN DTD 07/21/20		07/14/2020	J P MORGAN SECURITIES INC		9,989,400	10,000,000		2FE
911312-BN-5	UNITED PARCEL SERVICE SR NT		09/29/2020	PENSION RISK TRANSFER		2,106,743	1,700,000	22,490	1FE
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	PENSION RISK TRANSFER		256,340	200,000	2,775	2FE

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 and Administrative Symbol
913017-CX-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	PENSION RISK TRANSFER		2,127,310	1,600,000	25,900	2FE
91324P-DL-3	UNITEDHEALTH GRP INC SR NT		07/21/2020	PENSION RISK TRANSFER		802,778	600,000	2,054	1FE
91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 20B		09/15/2020	VARIOUS		31,005,856	29,272,000	319,865	1FE
91911T-AQ-6	VALE OVERSEAS LTD CO GUARNT	D	07/06/2020	MIZUHO SECURITIES USA INC		198,352	200,000		2FE
91913Y-AL-4	VALERO ENERGY CORP CO GUARNT		09/29/2020	PENSION RISK TRANSFER		890,828	685,000	12,228	2FE
92345Y-AD-8	VERISK ANALYTICS INC NT		09/29/2020	PENSION RISK TRANSFER		2,283,946	2,000,000	21,556	2FE
92343V-DR-2	VERIZON COMMS SR NT		09/29/2020	PENSION RISK TRANSFER		631,632	475,000	444	2FE
92343V-DS-0	VERIZON COMMS SR NT		09/29/2020	PENSION RISK TRANSFER		3,139,067	2,191,000	47,891	2FE
92857W-AQ-3	VODAFONE GRP PLC SR NT	D	09/29/2020	PENSION RISK TRANSFER		141,300	100,000	427	2FE
92857W-BD-1	VODAFONE GRP PLC SR NT	D	09/29/2020	PENSION RISK TRANSFER		954,396	800,000	3,208	2FE
92857W-BM-1	VODAFONE GRP PLC SR NT	D	07/21/2020	PENSION RISK TRANSFER		818,083	600,000	3,850	2FE
92976G-AG-6	WACHOVIA BANK NA SUB NT		07/21/2020	PENSION RISK TRANSFER		2,516,306	1,800,000	47,678	2FE
931142-DW-0	WALMART INC SR NT		09/29/2020	PENSION RISK TRANSFER		199,550	160,000	1,563	1FE
931142-EC-3	WALMART INC SR NT		09/29/2020	PENSION RISK TRANSFER		3,902,571	2,950,000	27,546	1FE
254687-EV-4	WALT DISNEY CO/THE CO GUARNT		09/29/2020	PENSION RISK TRANSFER		968,385	750,000	693	1FE
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT		09/29/2020	PENSION RISK TRANSFER		902,436	700,000	5,407	2FE
95000U-2Q-5	WELLS FARGO & CO SR NT		07/09/2020	WELLS FARGO BANK, N.A.		10,637,300	10,000,000	62,212	2FE
94980V-AG-3	WELLS FARGO BANK NA SUB		07/21/2020	PENSION RISK TRANSFER		1,114,187	800,000	18,247	2FE
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT		09/18/2020	VARIOUS		1,091,682	1,000,000	10,276	2FE
96145D-AD-7	WRKCO INC CO GUARNT SER WI		09/29/2020	PENSION RISK TRANSFER		298,753	270,000	177	2FE
98978V-AT-0	ZOETIS INC SR NT		08/20/2020	U.S. BANCORP		2,206,000	2,000,000	17,000	2FE
53948K-AA-7	2020-2GF CL A 144A	C	07/16/2020	BARCLAYS CAPITAL INC		3,748,420	3,750,000		1FE
33835A-AA-7	522 FUNDING CLO LTD 2020-6A CL A 144A	D	09/25/2020	MORGAN STANLEY CAPITAL SERVICES LLC		8,000,000	8,000,000		1Z
00287Y-CN-7	ABBVIE INC SR NT 144A		09/29/2020	PENSION RISK TRANSFER		340,220	276,000	255	2FE
00100V-AC-4	ACIS CLO LTD 2014-4A CL A 144A	D	09/23/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,555,599	1,557,156	3,831	1FE
00900C-AA-2	AIMCO 2017-AA CL A 144A	D	09/29/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,716,753	9,750,000	30,284	1FE
00140N-AJ-9	AIMCO 2020-11A CL A2 144A	D	09/29/2020	J P MORGAN SECURITIES INC		12,000,000	12,000,000		1Z
00140N-AL-4	AIMCO 2020-11A CL B2 144A	D	09/29/2020	J P MORGAN SECURITIES INC		3,550,000	3,550,000		1Z
009279-AC-4	AIRBUS SE SR NT 144A	D	09/29/2020	PENSION RISK TRANSFER		1,136,933	1,000,000	17,775	1FE
00973R-AG-8	AKER BP ASA SR NT 144A	D	09/23/2020	J P MORGAN SECURITIES INC		14,966,700	15,000,000		2FE
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	09/08/2020	GOLDMAN, SACHS & CO		445,928	450,000		2FE
034863-AY-6	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	09/08/2020	GOLDMAN, SACHS & CO		492,815	500,000		2FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		07/28/2020	BARCLAYS CAPITAL INC		13,035,859	13,000,000		2FE
00206R-MC-3	AT&T INC SR NT 144A		09/18/2020	EXCHANGE		2,847,732	3,026,000		2FE
00206R-MD-1	AT&T INC SR NT 144A		09/29/2020	EXCHANGE/VARIOUS		2,317,029	2,443,000	231	2FE
00206R-ME-9	AT&T INC SR NT 144A		09/29/2020	PENSION RISK TRANSFER		861,195	857,000	358	2FE
05401A-AK-7	AVOLON HLDGS FNDG LTD SR NT 144A	D	09/24/2020	J P MORGAN SECURITIES INC		9,992,300	10,000,000		2FE
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A	D	09/08/2020	BARCLAYS CAPITAL INC		14,780,550	15,000,000		2FE
05523R-AF-4	BAE SYSTEMS PLC SR NT 144A	D	09/08/2020	ROYAL BANK OF CANADA		14,884,800	15,000,000		2FE
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A	C	09/29/2020	PENSION RISK TRANSFER		317,831	250,000	2,945	2FE
07274N-BF-9	BAYER US FINANCE II LLC CO GUARNT 144A	C	09/29/2020	PENSION RISK TRANSFER		578,498	500,000	4,094	2FE
080807-AA-8	BELROSE FUNDING TR SR NT 144A		08/11/2020	CREDIT SUISSE SECURITIES LLC		10,000,000	10,000,000		2FE
09659T-2B-6	BNP PARIBAS SUB 144A	D	08/05/2020	BNP PARIBAS SECURITIES CORP		15,000,000	15,000,000		2FE
05583J-AH-5	BPCE SA SR NT 144A	D	09/29/2020	WELLS FARGO BANK, N.A.		20,000,000	20,000,000		1FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A	D	09/01/2020	WELLS FARGO BANK, N.A.		19,995,482	20,000,000		1FE
13876C-AL-1	CANYON CAP CLO LTD 2015-1A CL AS 144A	D	09/24/2020	J P MORGAN SECURITIES INC		1,744,575	1,750,000	5,560	1FE
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A	D	09/25/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,874,347	9,948,964	28,942	1FE
14918K-AJ-6	CATHEDRAL LAKE LTD 2016-4A CL AR 144A	D	09/29/2020	ROYAL BANK OF CANADA		7,455,000	7,500,000	23,143	1FE
124900-AD-3	CCL INDS INC SR NT 144A	A	09/17/2020	CANTOR FITZGERALD & COMPANY		9,651,510	9,000,000	83,875	2FE
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A		07/14/2020	GOLDMAN, SACHS & CO		21,991,990	22,000,000		1FE
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A		07/14/2020	GOLDMAN, SACHS & CO		4,999,132	5,000,000		1FE
12550Y-AC-8	CIFC FUNDING LTD 2017-2A CL A 144A	D	09/24/2020	J P MORGAN SECURITIES INC		7,455,000	7,500,000	22,046	1FE
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A	D	09/22/2020	MORGAN STANLEY CAPITAL SERVICES LLC		13,370,400	13,500,000	33,951	1FE
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		07/23/2020	BANK OF AMERICA NA		33,069,575	32,263,000	77,969	1FE
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		08/27/2020	BANK OF AMERICA NA		39,981,572	40,000,000		1FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		08/10/2020	GUGGENHEIM CAPITAL MARKETS		1,832,505	1,935,000	4,766	2FE
21873C-AG-8	COLONY AMER FIN LTD 2020-3 CL B 144A		09/17/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,499,614	6,500,000	9,149	1FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		09/01/2020	INTEREST CAPITALIZATION		166,571	166,571		1FM
225401-AQ-1	CREDIT SUISSE GRP AG SR NT 144A	D	07/10/2020	CREDIT SUISSE SECURITIES LLC		10,151,200	10,000,000	23,758	2FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		09/01/2020	INTEREST CAPITALIZATION		88,613	88,613		1FM

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
23636A-AZ-4	DANSKE BANK A/S SR NT 144A	D	09/08/2020	BANK OF AMERICA NA		16,000,000	16,000,000		2FE
830867-AA-5	DELTA AIR LINES/SKYMILES SR SEC 144A		09/16/2020	GOLDMAN, SACHS & CO		15,000,000	15,000,000		2FE
830867-AB-3	DELTA AIR LINES/SKYMILES SR SEC 144A		09/16/2020	GOLDMAN, SACHS & CO		20,000,000	20,000,000		2FE
26252E-AE-9	DRYDEN SR LOAN FUND 2018-70A CL B 144A	D	09/30/2020	SOCIETE GENERALE		2,982,000	3,000,000	12,811	1FE
266233-AH-8	DUQUESNE LT HLDGS SR NT 144A		09/17/2020	J P MORGAN SECURITIES INC		6,500,000	6,500,000		2FE
268317-AK-0	ELEC DE FRANCE SR NT 144A	D	09/29/2020	PENSION RISK TRANSFER		655,505	525,000	4,266	1FE
289338-AB-1	ELM TR 2020-3A CL A2 144A		08/26/2020	KEYBANC CAPITAL MARKETS		13,999,670	14,000,000		1FE
29248H-AA-1	EMPWR FINANCE 2020 LP CO GUARNT 144A	C	09/14/2020	GOLDMAN, SACHS & CO		5,000,000	5,000,000		1FE
29248H-AB-9	EMPWR FINANCE 2020 LP CO GUARNT 144A	C	09/14/2020	GOLDMAN, SACHS & CO		5,000,000	5,000,000		1FE
29248H-AC-7	EMPWR FINANCE 2020 LP CO GUARNT 144A	C	09/14/2020	GOLDMAN, SACHS & CO		7,000,000	7,000,000		1FE
29268B-AF-8	ENEL FINANCE INTL SA CO GUARNT 144A	D	09/29/2020	PENSION RISK TRANSFER		1,700,891	1,250,000	34,375	2FE
30212P-BB-0	EXPEDIA GRP INC SR NT 144A		07/07/2020	J P MORGAN SECURITIES INC		349,990	350,000		2FE
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		08/13/2020	GOLDMAN, SACHS & CO		30,843,750	30,000,000	50,000	1FE
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		08/13/2020	GOLDMAN, SACHS & CO		20,425,000	20,000,000	33,333	1FE
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A		08/19/2020	ROYAL BANK OF CANADA		15,545,151	14,835,000	59,896	2FE
35805B-AB-4	FRESENIUS MED CARE III CO GUARNT 144A	C	09/09/2020	J P MORGAN SECURITIES INC		24,924,750	25,000,000		2FE
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	09/02/2020	ROYAL BANK OF CANADA		49,997,635	50,000,000		1FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	09/23/2020	DEUTSCHE BANK SECURITIES INC		24,990,530	25,000,000		1FE
378272-AY-4	GLENCORE FUNDING LLC CO GUARNT 144A	C	08/25/2020	VARIOUS		9,935,010	10,000,000		2FE
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		07/23/2020	DEUTSCHE BANK SECURITIES INC		24,987,495	25,000,000		1FE
38937L-AA-9	GRAY OAK PIPELINE LLC 144A		09/11/2020	MIZUHO SECURITIES USA INC		14,988,300	15,000,000		2FE
38937L-AC-5	GRAY OAK PIPELINE LLC SR NT 144A		09/11/2020	TORONTO DOMINION		14,978,400	15,000,000		2FE
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		09/18/2020	GOLDMAN, SACHS & CO		18,055,171	17,639,000	42,628	1FE
42711A-AA-7	HERCULES CAP FNDG TR 2019-1A CL A 144A		09/14/2020	BAIRD, ROBERT W. & CO INCORP		5,046,875	5,000,000	16,983	1FE
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		09/01/2020	INTEREST CAPITALIZATION		76,260	76,260		1FM
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		07/21/2020	J P MORGAN SECURITIES INC		15,468,750	15,000,000	36,250	1FE
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		07/21/2020	J P MORGAN SECURITIES INC		15,393,750	15,000,000	36,250	1FE
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		07/21/2020	J P MORGAN SECURITIES INC		20,625,000	20,000,000	48,333	1FE
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		09/18/2020	J P MORGAN SECURITIES INC		19,445,313	19,000,000	45,917	1FE
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		07/24/2020	J P MORGAN SECURITIES INC		20,665,625	20,000,000	48,333	1FE
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		07/24/2020	J P MORGAN SECURITIES INC		5,639,429	5,491,000	13,270	1FE
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		07/30/2020	J P MORGAN SECURITIES INC		34,514,286	33,438,000	83,595	1FE
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		07/30/2020	J P MORGAN SECURITIES INC		5,740,738	5,582,000	13,955	1FE
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		07/30/2020	J P MORGAN SECURITIES INC		6,773,214	6,562,000	16,405	1FE
50188W-AE-8	LCM LTD PARTNERSHIP 20A- CL AR 144A	D	09/28/2020	BNP PARIBAS SECURITIES CORP		6,320,813	6,375,000	16,725	1FE
56845N-AA-8	MARINER CLO LLC 2020-8A CL A 144A	D	09/23/2020	J P MORGAN SECURITIES INC		9,975,000	10,000,000	123,957	1FE
571676-AF-2	MARS INC CO GUARNT 144A		09/29/2020	PENSION RISK TRANSFER		623,234	500,000	9,381	1FE
571676-AH-8	MARS INC CO GUARNT 144A		09/29/2020	PENSION RISK TRANSFER		2,325,206	1,800,000	35,910	1FE
571676-AJ-4	MARS INC SR NT 144A		07/13/2020	J P MORGAN SECURITIES INC		449,370	450,000		1FE
571676-AN-5	MARS INC SR NT 144A		08/18/2020	VARIOUS		33,333,581	33,350,000	785	1FE
59801M-AA-6	MIDOCEAN CREDIT CLO 2018-8A CL A1 144A	D	09/29/2020	ROYAL BANK OF CANADA		2,156,020	2,180,000	3,568	1FE
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		07/13/2020	CREDIT SUISSE SECURITIES LLC		11,998,579	12,000,000		1FE
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		07/23/2020	J P MORGAN SECURITIES INC		226,882	225,964	136	1FE
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A		09/29/2020	PENSION RISK TRANSFER		3,317,190	2,500,000	49,444	1FE
62942Q-CS-0	NEW RES ADV REC 2020-T1 CL BT1 144A		08/18/2020	BARCLAYS CAPITAL INC		3,685,994	3,686,000		1FE
62942Q-CT-8	NEW RES ADV REC 2020-T1 CL CT1 144A		08/18/2020	BARCLAYS CAPITAL INC		1,699,998	1,700,000		1FE
62942Q-CU-5	NEW RES ADV REC 2020-T1 CL DT1 144A		08/18/2020	BARCLAYS CAPITAL INC		7,500,995	7,501,000		2FE
62942Q-CX-9	NEW RES ADV REC 2020-T2 CL BT2 144A		09/10/2020	BARCLAYS CAPITAL INC		2,135,994	2,136,000		1FE
62942Q-CY-7	NEW RES ADV REC 2020-T2 CL CT2 144A		09/10/2020	BARCLAYS CAPITAL INC		3,726,993	3,727,000		1FE
62942Q-CZ-4	NEW RES ADV REC 2020-T2 CL DT2 144A		09/10/2020	BARCLAYS CAPITAL INC		4,499,991	4,500,000		2FE
667469-AA-8	NORTHWEST FLORIDA TIMBER SR NT 144A		08/13/2020	J P MORGAN SECURITIES INC		9,796,855	8,970,000	184,633	1FE
67079B-AA-8	NUTRITION & BIOSCIENCES SR NT 144A		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		200,000	200,000		2FE
67079B-AC-4	NUTRITION & BIOSCIENCES SR NT 144A		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,999,930	7,000,000		2FE
67079B-AD-2	NUTRITION & BIOSCIENCES SR NT 144A		09/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		9,999,800	10,000,000		2FE
62954H-AE-8	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	07/14/2020	SEAPORT GLOBAL HOLDINGS LLC		5,284,850	5,000,000	28,125	2FE
649840-CS-2	NY STATE ELEC & GAS SR NT 144A		09/23/2020	MIZUHO SECURITIES USA INC		11,968,560	12,000,000		1FE
67575N-BX-0	OCWEN MSTR ADV REC 2020-T1 CL BT1 144A		08/12/2020	BARCLAYS CAPITAL INC		2,736,999	2,737,000		1FE
67575N-BY-8	OCWEN MSTR ADV REC 2020-T1 CL CT1 144A		08/12/2020	BARCLAYS CAPITAL INC		1,399,998	1,400,000		1FE
67575N-BZ-5	OCWEN MSTR ADV REC 2020-T1 CL DT1 144A		08/12/2020	BARCLAYS CAPITAL INC		4,999,991	5,000,000		2FE
68233J-BY-9	ONCOR ELEC DELIVERY SR SEC 144A		09/23/2020	MITSUBISHI TRUST & BANKING CORPORATION		1,938,398	1,950,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A		09/18/2020	VARIOUS		15,308,850	15,000,000	1,181	2FE
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A		09/30/2020	VARIOUS		8,027,141	7,900,000	11,500	1FE
67109U-AS-1	OZLM LTD 2015-11A CL A1R 144A	D	09/30/2020	BNP PARIBAS SECURITIES CORP		8,077,329	8,160,792	21,756	1FE
67113D-AC-8	OZLM LTD 2019-24A CL A1A 144A	D	09/28/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,472,570	6,500,000	21,603	1FE
69688M-AE-5	PALMER SQUARE CLO LTD 2018-2A CL A2 144A	D	09/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,486,500	1,500,000	6,243	1FE
71427Q-AB-4	PERNOD RIC INTL FIN LLC CO GUARNT 144A		09/28/2020	BANK OF AMERICA NA		29,747,400	30,000,000		2FE
71427Q-AC-2	PERNOD RIC INTL FIN LLC CO GUARNT 144A		09/28/2020	BANK OF AMERICA NA		9,740,000	10,000,000		2FE
693656-AB-6	PVH CORP SR NT 144A		07/06/2020	BARCLAYS CAPITAL INC		14,943,750	15,000,000		2FE
75513E-BE-0	RAYTHEON TECH CORP SR NT 144A		09/29/2020	PENSION RISK TRANSFER		791,565	700,000	476	2FE
75513E-BG-5	RAYTHEON TECH CORP SR NT 144A		09/29/2020	PENSION RISK TRANSFER		882,799	700,000	13,280	2FE
78081B-AB-9	ROYALTY PHARMA PLC SR NT 144A		08/24/2020	BANK OF AMERICA NA		12,606,563	12,750,000		2FE
78081B-AC-7	ROYALTY PHARMA PLC SR NT 144A		08/24/2020	BANK OF AMERICA NA		19,656,800	20,000,000		2FE
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A		08/24/2020	BANK OF AMERICA NA		19,552,000	20,000,000		2FE
78403D-AP-5	SBA TOWER TR ASSET BACKED 144A		07/08/2020	BARCLAYS CAPITAL INC		17,000,000	17,000,000		1FE
78403D-AR-1	SBA TOWER TR ASSET BACKED 144A		07/08/2020	BARCLAYS CAPITAL INC		9,500,000	9,500,000		1FE
806851-AK-7	SCHLUMBERGER HLDGS CORP SR NT 144A		09/29/2020	PENSION RISK TRANSFER		2,185,446	2,000,000	27,083	2FE
82620K-AT-0	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	09/29/2020	PENSION RISK TRANSFER		2,275,240	1,700,000	1,190	1FE
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		08/03/2020	CREDIT SUISSE SECURITIES LLC		13,496,434	13,500,000		1FE
83611K-AA-0	SOUND POINT CLO LTD 2019-1A CL A 144A	D	09/25/2020	DEUTSCHE BANK SECURITIES INC		4,990,000	5,000,000	16,189	1FE
85236K-AD-4	STACK INFRA ISSUER 2020-1A CL A2 144A		08/24/2020	GUGGENHEIM CAPITAL MARKETS		32,000,000	32,000,000		1FE
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		09/09/2020	WELLS FARGO BANK, N.A.		24,990,025	25,000,000		1FE
87271L-AJ-1	TEACHERS INS AND ANN 2016-1A CL AR 144A	D	09/21/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,981,600	4,000,000	10,629	1FE
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		08/04/2020	ROYAL BANK OF CANADA		14,997,459	15,000,000		1FE
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		08/04/2020	ROYAL BANK OF CANADA		3,498,888	3,500,000		2FE
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		09/08/2020	WELLS FARGO BANK, N.A.		19,994,046	20,000,000		1FE
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		08/17/2020	WELLS FARGO BANK, N.A.		24,989,123	25,000,000		1FE
87264A-BH-7	T-MOBILE USA INC SR SEC 144A		09/22/2020	BARCLAYS CAPITAL INC		461,966	450,000	2,614	2FE
87264A-BK-0	T-MOBILE USA INC SR SEC 144A		09/22/2020	BARCLAYS CAPITAL INC		4,972,950	5,000,000		2FE
87264A-BM-6	T-MOBILE USA INC SR SEC 144A		09/22/2020	BARCLAYS CAPITAL INC		9,979,300	10,000,000		2FE
210314-AB-6	TRANSMANTARO SR NT 144A	D	09/09/2020	BANK OF AMERICA NA		8,153,110	7,000,000	135,256	2FE
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	D	09/09/2020	VARIOUS		45,570,816	45,600,000		2FE
89613G-AB-2	TRICON AMER HOMES 2020-SFR1 CL B 144A		07/08/2020	DEUTSCHE BANK SECURITIES INC		5,910,920	5,911,000		1FE
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		08/25/2020	ROYAL BANK OF CANADA		49,990,675	50,000,000		1FE
87305Q-CG-4	TTX CO SR NT 144A		09/29/2020	PENSION RISK TRANSFER		611,153	475,000	5,951	1FE
902613-AC-2	UBS GRP AG SR NT 144A	D	07/27/2020	UBS SECURITIES LLC		10,000,000	10,000,000		1FE
907818-FM-5	UNION PACIFIC CORP SR NT 144A		09/29/2020	PENSION RISK TRANSFER		1,020,940	1,000,000	496	2FE
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A		09/10/2020	J P MORGAN SECURITIES INC		22,137,396	22,200,000		2FE
91533B-AF-7	UPJOHN INC CO GUARNT 144A		07/21/2020	HSBC SECURITIES INC		5,210,010	4,500,000	15,500	2FE
92212K-AC-0	VANTAGE DATA CTR LLC 2020-2A CL A2 144A		09/22/2020	GUGGENHEIM CAPITAL MARKETS		47,500,000	47,500,000		1FE
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		09/25/2020	CREDIT SUISSE SECURITIES LLC		24,995,649	25,000,000		1FE
928668-BA-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	09/29/2020	PENSION RISK TRANSFER		2,239,216	2,100,000	29,260	2FE
92916X-AJ-6	VOYA CLO LTD 2013-3A CL A1RR 144A	D	09/22/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,947,905	4,982,784	12,988	1FE
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		07/15/2020	WELLS FARGO BANK, N.A.		28,918,750	28,000,000	73,102	1FE
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		07/15/2020	WELLS FARGO BANK, N.A.		13,858,594	13,500,000	31,500	1FE
C0104@-AA-8	AIRBUS CANADA LTD PARTNERSHIP SR NT	D	07/21/2020	JP MORGAN SECURITIES LLC		50,000,000	50,000,000		1FE
C0104@-AB-6	AIRBUS CANADA LTD PARTNERSHIP SR NT	D	07/21/2020	JP MORGAN SECURITIES LLC		50,000,000	50,000,000		1FE
C0104@-AC-4	AIRBUS CANADA LTD PARTNERSHIP SR NT	D	07/21/2020	JP MORGAN SECURITIES LLC		17,000,000	17,000,000		1FE
G1981*-AA-2	CAYMAN UNIVERSE SR NT	D	09/25/2020	DIRECT PLACEMENT		74,426,520	74,991,826		1Z
16412X-A#-2	CHENIERE CORPUS CHRISTI HLDGS SEC		08/19/2020	GOLDMAN SACHS ASSET MANAGEMENT		18,000,000	18,000,000		2Z
18055#-BK-7	CLARION LION PROPERTY FUND LP SR NT		09/03/2020	BANK OF AMERICA NA		10,000,000	10,000,000		1Z
26442L-E*-1	DUKE ENERGY KY SR NT		09/15/2020	KEYBANC CAPITAL MARKETS		12,000,000	12,000,000		2Z
P3753#-AA-0	ERGON PERU SAC SR SEC	D	07/29/2020	SMBC NIKKO		845,184	845,184		2PL
30225V-B*-7	EXTRA SPACE STORAGE LP SR NT SER A		08/25/2020	WELLS FARGO BANK, N.A.		20,000,000	20,000,000		2Z
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		07/15/2020	DIRECT PLACEMENT		5,883,869	5,883,869		2
338135-E#-9	FITCHBURG GAS & ELECTRIC SR NT		09/15/2020	BANK OF AMERICA NA		4,000,000	4,000,000		2Z
34490@-AC-8	FOOTBALL 2020-XI TRUST SER C SEC		08/20/2020	BANK OF AMERICA NA		12,000,000	12,000,000		1Z
35905W-AA-9	FRONTERA HOLDING LLC SR SEC		07/01/2020	INTEREST CAPITALIZATION		259,466	259,466		3PL
43761A-D#-0	HOMESERVE PLC SR NT	D	08/20/2020	HSBC SECURITIES INC		15,000,000	15,000,000		2Z
43761A-E*-3	HOMESERVE PLC SR NT	D	08/20/2020	HSBC SECURITIES INC		5,000,000	5,000,000		2Z
47015P-AD-0	JAMAICA DIVERSIFIED PYMT RIGHTS CO	D	09/30/2020	DIRECT PLACEMENT		60,000,000	60,000,000		3Z

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 and Administrative Symbol
12370*-AA-0	KUM & GO DES MOINES IA CTL SR NT		09/30/2020	JP MORGAN SECURITIES LLC		25,000,000	25,000,000		3Z
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		09/01/2020	TRADE ADJUSTMENT		(62,436)	(62,455)	433	1PL
55396#-AA-0	MEC HOLDINGS LLC SEC		07/20/2020	SMBC NIKKO		10,000,000	10,000,000		2Z
58843*-AE-9	MERCHANTS AUTOMOTIVE GRP INC SER C		07/31/2020	DIRECT PLACEMENT		5,000,000	5,000,000		2PL
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		09/15/2020	VARIOUS		4,100,275	4,163,352		1Z
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		09/15/2020	VARIOUS		1,276,112	1,336,852		2Z
62883*-AC-6	NATF AMERICA LLC #3		09/30/2020	DIRECT PLACEMENT		12,500,000	12,500,000		1Z
645869-H@-0	NEW JERSEY NATURAL GAS CO SEC		09/01/2020	PNC BANK NA		15,000,000	15,000,000		2Z
646025-E*-3	NEW JERSEY RESOURCES CORP SR NT		09/01/2020	PNC BANK NA		24,000,000	24,000,000		2Z
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		09/15/2020	INTEREST CAPITALIZATION		7,038	7,038		1Z
69356J-A@-2	PG RECEIVABLES FINANCE LP SER 2020-2 A-2	C	09/02/2020	DIRECT PLACEMENT		12,500,000	12,500,000		1Z
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		07/10/2020	MESIROW FINANCIAL INC		4,845,868	4,845,868		1
86206@-AA-7	STONEHENGE CPTL SEC		07/15/2020	WILLIAM BLAIR & COMPANY LLC		6,502,467	6,502,467		1PL
88105#-AA-3	TERRAFORM PHX SR NT		09/22/2020	NATIXIS		50,000,000	50,000,000		2Z
92203#-AU-2	THE VANGUARD GROUP, INC SR NT		08/19/2020	JP MORGAN SECURITIES LLC		28,000,000	28,000,000		1Z
92203#-AT-5	THE VANGUARD GROUP, INC SR NT		08/19/2020	JP MORGAN SECURITIES LLC		35,000,000	35,000,000		1Z
91752*-AA-7	UTAH SOLAR HLDG SEC		09/01/2020	CITIGROUP GLOBAL MKT INC		65,000,000	65,000,000		2PL
98665#-AA-4	WELLSPAN HEALTH OBLIGATED SEC		09/02/2020	JEFFERIES LLC		25,000,000	25,000,000		1Z
575767-AQ-1	MASS MUTUAL LIFE INS CO SUB 144A		09/01/2020	TRADE ADJUSTMENT		(1,692,996)	(1,700,000)		1
34490@-AD-6	FOOTBALL 2020-XI TRUST SER D SEC		08/20/2020	BANK OF AMERICA NA		12,000,000	12,000,000		1Z
34490@-AF-1	FOOTBALL 2020-XI TRUST SER F SEC		08/20/2020	BANK OF AMERICA NA		6,000,000	6,000,000		1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,730,955,213	3,664,883,513	8,644,031	XXX
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		08/18/2020	BARCLAYS CAPITAL INC		3,213,216	3,261,938		3FE
04538F-AC-3	ASPLUNDH TREE EXPERT INITIAL TL		09/23/2020	WELLS FARGO BANK, N.A.		995,000	1,000,000		3FE
12685L-AC-4	CABLE ONE INC CO ASSETS TL B1		09/03/2020	J P MORGAN SECURITIES INC		4,005,000	4,000,000		3FE
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		08/28/2020	J P MORGAN SECURITIES INC		2,390,996	2,427,407		3FE
23918V-AY-0	DAVITA INC TL B		08/20/2020	WELLS FARGO BANK, N.A.		2,951,250	3,000,000		3FE
31774B-AE-4	FINCO I LLC 2020 TL A		09/25/2020	EXCHANGE		2,399,427	2,396,590		3FE
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B		08/05/2020	VARIOUS		2,298,671	2,309,892		3FE
78466Y-AM-0	SRS DISTRIBUTION INC TL B		08/27/2020	BANK OF AMERICA NA		1,492,500	1,500,000		4FE
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		08/13/2020	BANK OF AMERICA NA		1,473,750	1,500,000		4FE
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	07/01/2020	TRADE ADJUSTMENT		(6,914)	(6,940)		2FE
86614D-AH-1	SUMMIT MATERIALS TL B		09/14/2020	BANK OF AMERICA NA		493,750	500,000		3FE
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		08/07/2020	EXCHANGE		3,460,000	3,503,178		4FE
88516D-AB-9	THOR INDUSTRIES TL B 1L		07/20/2020	J P MORGAN SECURITIES INC		488,623	494,808		4FE
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		08/04/2020	BANK OF AMERICA NA		875,212	934,805		4FE
88233F-AK-6	VISTRA OPERATIONS TL B3		09/02/2020	CREDIT SUISSE SECURITIES LLC		2,962,500	3,000,000		2FE
00173@-AA-7	AMC BUYERS LLC DDTL		09/22/2020	DIRECT PLACEMENT		180,254	181,159		2PL
BLA051-B1-0	CORNERSTONE ADVISORS, LLC MML		09/24/2020	DIRECT PLACEMENT		1,391,693	1,405,751		4Z
34965#-AC-2	FORTUNE INTL LLC DDTL		07/15/2020	DIRECT PLACEMENT		33,333	33,333		2PL
BLA04Z-S3-4	ONS MSO LLC 2020 INCREMENTAL MML		09/11/2020	DIRECT PLACEMENT		833,634	842,055		2Z
83174#-AB-8	SMILE DOCTORS LLC DDTL		09/14/2020	DIRECT PLACEMENT		3,621	3,621		3PL
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		08/06/2020	DIRECT PLACEMENT		780,000	780,000		2PL
BLA04U-S3-5	SPECTRIO LLC MML		08/10/2020	DIRECT PLACEMENT		1,934,659	1,954,201		4Z
BLA050-CP-8	WARRIOR ACQUISITIONS MML		09/16/2020	DIRECT PLACEMENT		1,164,977	1,179,724		4Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						35,815,151	36,201,521		XXX
8399997. Total - Bonds - Part 3						4,585,017,624	4,491,351,737	9,816,513	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,585,017,624	4,491,351,737	9,816,513	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A		09/30/2020	EXCHANGE	185,537.000	18,553,700			
313786-2#-1	FHLB TOPEKA CLASS B		09/30/2020	EXCHANGE/VARIOUS	186,759.630	18,675,963			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						37,229,663	XXX		XXX
69448A-23-5	PACIFIC FUNDS DIVERSIFIED INCOME ADVISOR		09/24/2020	DIVIDEND REINVESTMENT	18,335.610	184,945			
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME CLASS D		09/30/2020	DIVIDEND REINVESTMENT	3,428.450	34,511			

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 and Administrative Symbol
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		09/30/2020	DIVIDEND REINVESTMENT	3,431.610	34,553			
69447T-87-0	PF MID-CAP EQUITY		07/29/2020	DIVIDEND REINVESTMENT	16,108.240	173,003			
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						427,012	XXX		XXX
9799997. Total - Common Stocks - Part 3						37,656,675	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						37,656,675	XXX		XXX
9899999. Total - Preferred and Common Stocks						37,656,675	XXX		XXX
9999999 - Totals						4,622,674,299	XXX	9,816,513	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 and Admini-strative Symbol
38374E-HT-7	GNMA SER 2003-105 CL Z		09/01/2020	SCHEDULED REDEMPTION		701,550	701,550	583,043	640,554		60,996		60,996		701,550				22,580	11/01/2033	1
38374E-G9-2	GNMA SER 2003-113 CL ZA		09/01/2020	SCHEDULED REDEMPTION		1,662,724	1,662,724	1,408,403	1,522,570		140,154		140,154		1,662,724				52,996	12/01/2033	1
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		09/20/2020	SCHEDULED REDEMPTION		2,322,481	2,322,481	2,315,223	2,315,339		7,141		7,141		2,322,481				20,664	09/20/2049	1
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		09/20/2020	SCHEDULED REDEMPTION		576,897	576,897	574,554	574,572		2,326		2,326		576,897				5,348	09/20/2049	1
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		09/20/2020	SCHEDULED REDEMPTION		485,503	485,503	483,530	483,545		1,957		1,957		485,503				4,501	09/20/2049	1
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		09/20/2020	SCHEDULED REDEMPTION		2,562,088	2,562,088	2,558,885	2,558,938		3,150		3,150		2,562,088				23,721	11/20/2049	1
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		09/20/2020	SCHEDULED REDEMPTION		4,257,410	4,257,410	4,252,753	4,252,849		4,560		4,560		4,257,410				39,413	11/20/2049	1
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		09/20/2020	SCHEDULED REDEMPTION		2,693,992	2,693,992	2,690,624	2,690,688		3,304		3,304		2,693,992				24,930	11/20/2049	1
83162C-RR-6	SBAP 2008-20C CL 1		09/01/2020	SCHEDULED REDEMPTION		258,361	258,361	258,361	258,361						258,361				14,184	03/01/2028	1
912803-EH-2	STRIP PRINC ZERO		07/27/2020	J P MORGAN SEC INC		74,074	100,000	72,270			20		20		72,289		1,785	1,785		05/15/2044	1
912833-QB-9	STRIPS ZERO		07/27/2020	J P MORGAN SEC INC		13,415,640	14,000,000	13,392,414			1,608		1,608		13,394,022		21,618	21,618		11/15/2027	1
912810-RL-4	TSY INFL IX N/B		07/27/2020	BARCLAYS CAPITAL INC		2,022,786	1,450,000	1,813,544			(319)		(319)		1,813,225		209,561	209,561	5,335	02/15/2045	1
912828-5W-6	TSY INFL IX N/B		07/27/2020	BARCLAYS CAPITAL INC		117,407	100,000	115,088			(36)		(36)		115,052		2,355	2,355	31	01/15/2029	1
912803-BM-4	US TREAS BD STRIPPED PRIN PMT SER SO		07/27/2020	J P MORGAN SEC INC		4,551,621	4,700,000	4,547,410			406		406		4,547,816		3,805	3,805		11/15/2027	1
912810-PU-6	US TREAS BOND		07/27/2020	BANK OF AMERICA NA		1,663,032	1,004,000	1,656,247	1,487,207		(687)		(687)		1,655,560		7,472	7,472	10,095	05/15/2037	1
912810-PW-2	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		1,055,986	671,000	1,049,826			(764)		(764)		1,049,062		6,924	6,924	13,226	02/15/2038	1
912810-PX-0	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		177,392	111,000	176,325			(64)		(64)		176,261		1,131	1,131	1,004	05/15/2038	1
912810-RS-9	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		1,661,173	1,297,000	1,633,587			(209)		(209)		1,633,378		27,795	27,795	6,520	05/15/2046	1
912810-RU-4	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		2,189,387	1,597,000	2,154,952			(339)		(339)		2,154,613		34,774	34,774	9,233	11/15/2046	1
912810-RV-2	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		32,286	23,000	31,778			(5)		(5)		31,773		513	513	311	02/15/2047	1
912810-SA-7	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		2,007,969	1,420,000	1,974,964			(321)		(321)		1,974,643		33,325	33,325	19,193	02/15/2048	1
912810-SC-3	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		711,863	492,000	700,226			(118)		(118)		700,107		11,755	11,755	3,092	05/15/2048	1
912810-SD-1	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		2,243,353	1,580,000	2,205,982			(354)		(354)		2,205,627		37,726	37,726	21,356	08/15/2048	1
912810-SH-2	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		6,948,836	4,969,000	6,829,563			(1,012)		(1,012)		6,828,550		120,286	120,286	28,727	05/15/2049	1
912810-SJ-8	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		5,671,331	4,553,000	5,566,489			(549)		(549)		5,565,940		105,391	105,391	46,155	08/15/2049	1
912810-SK-5	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		3,201,599	2,504,000	3,144,280			(341)		(341)		3,143,940		57,659	57,659	11,959	11/15/2049	1
912810-SN-9	US TREASURY NT		07/27/2020	J P MORGAN SEC INC		6,892,453	6,900,000	6,754,990			75		75		6,755,065		137,388	137,388	17,344	05/15/2050	1
912828-2R-0	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		1,658,886	1,476,000	1,657,588			(485)		(485)		1,657,103		1,783	1,783	14,963	08/15/2027	1
912828-2V-1	US TREASURY NT		09/15/2020	MATURED		60,000	60,000	59,709	59,930		70		70		60,000				825	09/15/2020	1
912828-4L-1	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		3,318,938	3,100,000	3,322,329			(1,520)		(1,520)		3,320,809		(1,872)	(1,872)	20,618	04/30/2023	1
912828-4V-9	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		2,878,745	2,429,000	2,876,847			(1,043)		(1,043)		2,875,803		2,941	2,941	31,464	08/15/2028	1
912828-M8-0	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		208,516	200,000	208,723			(71)		(71)		208,652		(136)	(136)	634	11/30/2022	1
912828-NT-3	US TREASURY NT		08/15/2020	MATURED		1,000,000	1,000,000	1,062,695	1,009,132		(9,132)		(9,132)		1,000,000				26,250	08/15/2020	1
912828-V9-8	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		1,955,488	1,750,000	1,954,463			(589)		(589)		1,953,874		1,615	1,615	17,740	02/15/2027	1
912828-YH-7	US TREASURY NT		07/21/2020	VARIOUS		5,265,781	5,000,000	4,963,281	4,964,518		3,965		3,965		4,968,484		297,297	297,297	60,246	09/30/2024	1
912828-YS-3	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		3,481,246	3,146,000	3,475,223			(654)		(654)		3,474,569		6,677	6,677	11,071	11/15/2029	1
912828-Z9-4	US TREASURY NT		07/27/2020	BANK OF AMERICA NA		1,756,561	1,620,000	1,752,670			(259)		(259)		1,752,411		4,150	4,150	10,948	02/15/2030	1
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		09/01/2020	SCHEDULED REDEMPTION		56,593	56,593	53,812	55,945		648		648		56,593				2,658	06/01/2024	1
0599999. Subtotal - Bonds - U.S. Governments						91,799,945	82,829,598	90,332,650	22,874,149		211,509		211,509		90,666,227		1,133,718	1,133,718	599,334	XXX	XXX
29135L-AN-0	ABU DHABI GOVT INT'L SR NT 144A	D	09/08/2020	VARIOUS		13,025,300	13,000,000	13,000,000							13,000,000		25,300	25,300	3,300	09/02/2070	1FE
69375M-AA-1	HUTAMA KARYA PERSERO PT GOVT GTD 144A	D	07/01/2020	TRANSFER TO SA		7,469,439	7,500,000	7,469,025			414		414		7,469,439				39,063	05/11/2030	2FE
T6247R-CD-9	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 52	D	09/27/2020	MATURED		6,875,000	6,875,000	1,607,238	6,541,105		333,895		333,895		6,875,000					09/27/2020	2
74733W-AB-4	QATARI DIAR FINANCE QSC GOVT GTD 144A	D	07/21/2020	MATURED		13,250,000	13,250,000	13,245,030	13,249,655		345		345		13,250,000				662,500	07/21/2020	1FE
46513J-B5-9	STATE OF ISRAEL SR NT	D	07/29/2020	BANK OF AMERICA NA		429,750	300,000	411,000			(8)		(8)		410,992		18,758	18,758	4,388	04/03/2120	1FE
46513J-XN-6	STATE OF ISRAEL SR NT	D	07/29/2020	BANK OF AMERICA NA		226,750	200,000	224,545			(30)		(30)		224,515		2,235	2,235	281	01/15/2050	1FE
91086Q-BF-4	UNITED MEXICAN STATES SR NT	D	09/29/2020	TRANSFER TO SA		214,759	200,000	214,759							214,759				1,687	01/23/2046	2FE
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 144A	D	07/28/2020	MATURED		75,000	75,000	74,980	74,999		1		1		75,000				2,944	07/28/2020	1FE
1099999. Subtotal - Bonds - All Other Governments						41,565,998	41,400,000	36,246,577	19,865,759		334,617		334,617		41,519,705		46,294	46,294	714,162	XXX	XXX
89917*-AA-3	TULARE COUNTY II CTL PTC		09/25/2020	SCHEDULED REDEMPTION		267	267	270			(3)		(3)		267				4	08/25/2045	1Z
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						267	267	270			(3)		(3)		267				4	XXX	XXX
13063A-5E-0	CALIFORNIA STATE BONDS - TXBL		09/29/2020	TRANSFER TO SA		150,120	90,000	150,120							150,120				3,338	04/01/2034	1FE
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		09/01/2020	SCHEDULED REDEMPTION		797,408	797,408	679,044	746,909		50,499		50,499		797,408				25,352	05/01/2034	1
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		09/01/2020	SCHEDULED REDEMPTION		574,648	574,648	480,786	526,423		48,225		48,225		574,648				18,699	05/01/2034	1
31393G-V3-5	FHLMC 2533- CL Z		09/01/2020	SCHEDULED REDEMPTION		146,417	146,417	140,428	142,745		3,672		3,672		146,417				5,797	12/01/2032	1
31394R-TP-4	FHLMC 2766 CL ZD		09/01/2020	SCHEDULED REDEMPTION		259,515	259,515	233,988	247,526		11,989		11,989		259,515				9,484	03/01/2034	1

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 and Admini-strative Symbol
31395H-RC-6	FHLMC 2870 CL VZ		09/01/2020	SCHEDULED REDEMPTION		1,654,603	1,654,603	1,534,516	1,600,530		54,074		54,074		1,654,603				59,959	10/01/2034	1
3137BQ-UP-0	FHLMC 4601- CL NK		09/01/2020	SCHEDULED REDEMPTION		2,587,964	2,587,964	2,557,738			30,227		30,227		2,587,964				20,352	09/01/2045	1
3137FH-2D-4	FHLMC 4822- CL A		09/01/2020	SCHEDULED REDEMPTION		2,340,241	2,340,241	2,384,578	2,370,742		(30,501)		(30,501)		2,340,241				67,122	11/01/2042	1
3137FH-2F-9	FHLMC 4822- CL BA		09/01/2020	SCHEDULED REDEMPTION		1,103,567	1,103,567	1,124,603	1,117,414		(13,848)		(13,848)		1,103,567				25,354	07/01/2042	1
3137FH-VJ-9	FHLMC 4830- CL K		09/01/2020	SCHEDULED REDEMPTION		7,988,478	7,988,478	8,162,289	8,104,856		(116,378)		(116,378)		7,988,478				154,029	08/01/2042	1
3137FH-VK-6	FHLMC 4830- CL KA		09/01/2020	SCHEDULED REDEMPTION		4,791,295	4,791,295	4,881,693	4,851,860		(60,565)		(60,565)		4,791,295				92,360	08/01/2042	1
3137FP-WL-5	FHLMC 4931- CL FJ		09/25/2020	SCHEDULED REDEMPTION		3,779,120	3,779,120	3,766,720	3,766,840		12,280		12,280		3,779,120				34,827	11/25/2049	1
3137FQ-HH-9	FHLMC 4936- CL EF		09/25/2020	SCHEDULED REDEMPTION		3,973,212	3,973,212	3,962,037	3,962,112		11,100		11,100		3,973,212				37,906	12/25/2049	1
3137FQ-JW-4	FHLMC 4936- CL FL		09/25/2020	SCHEDULED REDEMPTION		5,513,323	5,513,323	5,497,817	5,497,955		15,368		15,368		5,513,323				53,021	12/25/2049	1
3137FR-DX-6	FHLMC 4954- CL KE		09/01/2020	SCHEDULED REDEMPTION		241,502	241,502	245,945			(4,443)		(4,443)		241,502				604	02/01/2050	1
3137FR-2N-0	FHLMC 4954- CL LB		09/01/2020	SCHEDULED REDEMPTION		1,052,767	1,052,767	1,061,156			(8,389)		(8,389)		1,052,767				13,553	02/01/2050	1
3137FW-DY-3	FHLMC 5009- CL MB		09/01/2020	SCHEDULED REDEMPTION		2,043,850	2,043,850	2,074,507			(30,658)		(30,658)		2,043,850				2,129	08/01/2047	1
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		09/01/2020	SCHEDULED REDEMPTION		2,705,622	2,705,622	2,850,626	2,827,050		(121,429)		(121,429)		2,705,622				65,816	04/01/2046	1
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		09/01/2020	SCHEDULED REDEMPTION		682,991	682,991	701,332			(18,340)		(18,340)		682,991				854	09/01/2035	1
312904-Z6-5	FHLMC SER 1036 CL H12-Z		09/01/2020	SCHEDULED REDEMPTION		860	860	856	860						860				56	01/01/2021	1
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		09/15/2020	SCHEDULED REDEMPTION		94	94	95	94						94				1	04/15/2022	1
31394P-PA-5	FHLMC SER 2755 CL ZM		09/01/2020	SCHEDULED REDEMPTION		204,354	204,354	190,082	197,473		6,881		6,881		204,354				7,486	02/01/2034	1
31397B-SF-9	FHLMC SER 3227 CL PT		09/01/2020	SCHEDULED REDEMPTION		357,119	357,119	343,839	352,417		4,702		4,702		357,119				14,091	10/01/2036	1
31396G-BS-9	FHLMC SERIES 3087 CL NZ		09/01/2020	SCHEDULED REDEMPTION		296,900	296,900	237,819	267,995		28,905		28,905		296,900				9,858	12/01/2035	1
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		09/01/2020	SCHEDULED REDEMPTION		2,884	2,884	2,410	2,604		280		280		2,884				135	06/01/2030	1
31393E-N8-8	FNMA 2003-86 CL ZJ		09/01/2020	SCHEDULED REDEMPTION		438,069	438,069	416,625	428,697		9,372		9,372		438,069				17,389	09/01/2033	1
31394C-JW-3	FNMA 2005-12 CL CZ		09/01/2020	SCHEDULED REDEMPTION		254,751	254,751	242,654	249,524		5,226		5,226		254,751				9,170	03/01/2035	1
31394C-6F-4	FNMA 2005-30 CL Z		09/01/2020	SCHEDULED REDEMPTION		152,227	152,227	139,644	146,138		6,089		6,089		152,227				5,494	04/01/2035	1
31394C-U5-9	FNMA 2005-34 CL PE		09/01/2020	SCHEDULED REDEMPTION		85,532	85,532	83,277	84,606		926		926		85,532				3,449	04/01/2035	1
31394D-QR-4	FNMA 2005-40 CL Z		09/01/2020	SCHEDULED REDEMPTION		688,086	688,086	590,638	646,398		41,688		41,688		688,086				22,424	05/01/2035	1
31394V-N5-5	FNMA 2006-13 CL ZA		09/01/2020	SCHEDULED REDEMPTION		102,994	102,994	97,435	100,219		2,774		2,774		102,994				4,030	03/01/2036	1
31396K-3E-0	FNMA 2006-84 CL YP		09/01/2020	SCHEDULED REDEMPTION		386,017	386,017	371,285	380,772		5,245		5,245		386,017				15,371	09/01/2036	1
3136B3-MS-6	FNMA 2018-84 CL DA		09/01/2020	SCHEDULED REDEMPTION		3,591,731	3,591,731	3,624,843	3,620,205		(28,473)		(28,473)		3,591,731				90,445	10/01/2043	1
3136B4-SB-5	FNMA 2019-24 CL FA		09/25/2020	SCHEDULED REDEMPTION		2,314,719	2,314,719	2,306,762	2,306,839		7,881		7,881		2,314,719				21,373	05/25/2049	1
3136B4-WA-2	FNMA 2019-26 CL FG		09/25/2020	SCHEDULED REDEMPTION		3,854,952	3,854,952	3,848,929	3,849,529		5,423		5,423		3,854,952				15,088	06/25/2049	1
3136B5-AM-7	FNMA 2019-30 CL FA		09/25/2020	SCHEDULED REDEMPTION		6,531,774	6,531,774	6,527,692	6,528,017		3,757		3,757		6,531,774				59,952	07/25/2049	1
3136B4-5C-8	FNMA 2019-33 CL FB		09/25/2020	SCHEDULED REDEMPTION		2,906,309	2,906,309	2,904,492	2,904,665		1,644		1,644		2,906,309				18,985	07/25/2049	1
3136B5-GH-2	FNMA 2019-35 CL FB		09/25/2020	SCHEDULED REDEMPTION		1,305,270	1,305,270	1,303,638	1,303,779		1,490		1,490		1,305,270				12,074	07/25/2049	1
3136B5-GL-3	FNMA 2019-35 CL FE		09/25/2020	SCHEDULED REDEMPTION		2,694,823	2,694,823	2,682,191	2,682,370		12,453		12,453		2,694,823				22,884	07/25/2049	1
3136B6-WD-1	FNMA 2019-60 CL F		09/25/2020	SCHEDULED REDEMPTION		2,340,565	2,340,565	2,331,056	2,331,158		9,407		9,407		2,340,565				21,578	10/25/2049	1
3136B7-PZ-8	FNMA 2019-73 CL FD		09/25/2020	SCHEDULED REDEMPTION		1,277,596	1,277,596	1,272,405	1,272,442		5,154		5,154		1,277,596				11,752	12/25/2049	1
3136B7-S3-6	FNMA 2019-78 CL DE		09/01/2020	SCHEDULED REDEMPTION		4,576,111	4,576,111	4,681,755			(105,644)		(105,644)		4,576,111				15,254	11/01/2049	1
3136BA-F4-1	FNMA 2020-49 CL JA		09/01/2020	SCHEDULED REDEMPTION		670,569	670,569	687,307			(16,738)		(16,738)		670,569				2,235	08/01/2044	1
3136BA-E8-3	FNMA 2020-49 CL PC		09/01/2020	SCHEDULED REDEMPTION		100,277	100,277	102,463			(2,186)		(2,186)		100,277				251	07/01/2050	1
3136BB-GJ-5	FNMA 2020-54 CL DA		09/01/2020	SCHEDULED REDEMPTION		1,242,040	1,242,040	1,271,538			(29,498)		(29,498)		1,242,040				4,140	06/01/2044	1
3136BB-GY-2	FNMA 2020-54 CL PC		09/01/2020	SCHEDULED REDEMPTION		827,146	827,146	844,658			(17,512)		(17,512)		827,146				2,068	08/01/2050	1
31358G-CB-1	FNMA 91-23 CL KK-Z		09/01/2020	SCHEDULED REDEMPTION		873	873	921	873						873				51	03/01/2021	1
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		09/01/2020	SCHEDULED REDEMPTION		3,945	3,945	3,910	3,917		28		28		3,945				171	12/01/2028	1
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		09/01/2020	SCHEDULED REDEMPTION		1,847	1,847	1,867	1,865		(18)		(18)		1,847				81	12/01/2028	1
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		09/01/2020	SCHEDULED REDEMPTION		931,382	931,382	964,999	960,007		(28,625)		(28,625)		931,382				26,776	11/01/2047	1
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		09/01/2020	SCHEDULED REDEMPTION		2,641,218	2,641,218	2,738,613	2,722,982		(81,763)		(81,763)		2,641,218				76,150	01/01/2048	1
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		09/01/2020	SCHEDULED REDEMPTION		2,016	2,016	1,785	1,995		22		22		2,016				116	10/01/2021	1
31393Y-WN-1	FNMA SER 2004-45 CL Z		09/01/2020	SCHEDULED REDEMPTION		788,678	788,678	625,086	709,216		79,462		79,462		788,678				25,593	06/01/2034	1
31394A-M3-7	FNMA SER 2004-67 CL ZA		09/01/2020	SCHEDULED REDEMPTION		778,513	778,513	651,786	721,562		56,952		56,952		778,513				25,228	09/01/2034	1
31394A-R6-5	FNMA SER 2004-74 CL ZB		09/01/2020	SCHEDULED REDEMPTION		308,135	308,135	260,470	284,971		23,163		23,163		308,135				9,896	10/01/2034	1
31394B-HW-7	FNMA SER 2004-83 CL ZB		09/01/2020	SCHEDULED REDEMPTION		272,728	272,728	229,286	252,953		19,775		19,775		272,728				8,885	11/01/2034	1
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		09/01/2020	SCHEDULED REDEMPTION		684,015	684,015	615,702	653,465		30,550		30,550		684,015				24,592	12/01/2033	1
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		09/01/2020	SCHEDULED REDEMPTION		411,511	411,511	355,425	388,416		23,095		23,095		411,511				13,738	11/01/2033	1
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		09/01/2020	SCHEDULED REDEMPTION		652,652	652,652	543,605	604,683		47,969		47,969		652,652				21,260	04/01/2034	1
544445-NW-5	LOS ANGELES CA DEPT OF ARPTS A		07/01/2020	TRANSFER TO SA		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				307,167	05/15/2049	1FE
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH		09/29/2020	TRANSFER TO SA		201,428	125,000	208,996			(7,568)		(7,568)		201,428				2,170	01/01/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		09/15/2020	SCHEDULED REDEMPTION		418,014	418,014	427,695	420,542		(2,528)		(2,528)		418,014				36,702	03/15/2026	1
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		08/15/2020	SCHEDULED REDEMPTION		301,689	301,689	301,689	301,689						301,689				11,603	08/15/2033	1FE
913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED		09/29/2020	TRANSFER TO SA		645,378	400,000	645,378							645,378				9,801	05/15/2049	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						107,634,432	107,252,506	107,173,525	92,448,897		(47,359)		(47,359)		107,634,432				1,697,565	XXX	XXX
53948K-AA-7	2020-2GF CL A 144A	C	09/20/2020	SCHEDULED REDEMPTION		114,409	114,409	114,361			48		48		114,409				516	07/20/2047	1FE
88579Y-BJ-9	3M CO SR NT		09/29/2020	TRANSFER TO SA		1,142,534	1,050,000	1,142,534							1,142,534				2,286	08/26/2029	1FE
88579Y-BD-2	3M CO SR NT MTN DTD 09/14/18		09/29/2020	TRANSFER TO SA		1,281,568	1,000,000	1,281,568							1,281,568				1,667	09/14/2048	1FE
002824-BG-4	ABBOTT LABORATORIES SR NT		09/29/2020	TRANSFER TO SA		299,301	225,000	300,039	86,257		(581)		(581)		299,301				5,195	11/30/2036	1FE
002824-BH-2	ABBOTT LABORATORIES SR NT		09/29/2020	TRANSFER TO SA		1,364,954	1,375,000	1,364,289	1,364,815		138		138		1,364,954				55,959	11/30/2046	1FE
00287Y-AM-1	ABBVIE INC SR NT		09/29/2020	TRANSFER TO SA		1,081,808	900,000	1,081,808							1,081,808				15,730	11/06/2042	2FE
00287Y-BF-5	ABBVIE INC SR NT		07/30/2020	BNP PARIBAS SEC CORP		601,985	500,000	597,486			(364)		(364)		597,122		4,863	4,863	4,663	11/14/2028	2FE
00287Y-BS-7	ABBVIE INC SR NT 144A		08/06/2020	U.S. BANCORP		1,948,875	1,500,000	1,493,445	1,493,457		67		67		1,493,524		455,351	455,351	45,865	11/21/2049	2FE
00287Y-CN-7	ABBVIE INC SR NT 144A		09/29/2020	TRANSFER TO SA		340,220	276,000	340,220							340,220				510	03/15/2045	2FE
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		09/01/2020	SCHDLD REDM/PRIN LOSS		100,151	100,263	79,973	100,172		(21)		(21)		100,151				2,998	05/01/2036	3FM
00751Y-AB-2	ADVANCE AUTO PARTS INC CO GUARNT		09/16/2020	CALLED @ 105.257		10,525,700	10,000,000	9,996,800	9,999,227		261		261		9,999,488		512	512	1,051,950	01/15/2022	2FE
00751Y-AD-8	ADVANCE AUTO PARTS SR NT 144A		07/27/2020	EXCHANGE		9,965,615	10,000,000	9,964,800			815		815		9,965,615				109,417	04/15/2030	2FE
00774M-AA-3	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	07/14/2020	MORGAN STANLEY CPTL		1,488,750	1,500,000	1,497,813	1,498,964		226		226		1,499,190		(10,440)	(10,440)	33,542	05/26/2022	2FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		09/22/2020	SCHEDULED REDEMPTION		328,552	328,552	328,552	328,552						328,552				18,892	03/22/2035	3FE
00111@-AA-2	AES HAWAII INC SR SEC NT		09/30/2020	SCHEDULED REDEMPTION		631,300	631,300	631,300	631,300						631,300				32,528	06/30/2022	5
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		09/01/2020	SCHEDULED REDEMPTION		1,443,106	1,443,106	1,464,527	1,459,986		(16,880)		(16,880)		1,443,106				36,769	03/01/2045	1FM
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		2,052,681	2,052,681	2,103,998	2,088,717		(36,036)		(36,036)		2,052,681				49,765	04/01/2045	1FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		2,812,058	2,812,058	2,814,854	2,813,715		(1,657)		(1,657)		2,812,058				70,686	06/01/2045	1FM
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,271,041	1,271,041	1,283,156	1,279,597		(8,556)		(8,556)		1,271,041				31,769	07/01/2045	1FM
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,980,422	1,980,422	2,018,139	2,011,864		(31,442)		(31,442)		1,980,422				49,841	03/01/2046	1FM
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		2,307,777	2,307,777	2,338,932	2,331,341		(23,564)		(23,564)		2,307,777				59,411	05/01/2037	1FM
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20		09/15/2020	VARIOUS		4,960,875	5,000,000	4,948,600			610		610		4,949,210		11,665	11,665	9,983	01/15/2026	2FE
009279-AC-4	AIRBUS SE SR NT 144A	D	09/29/2020	TRANSFER TO SA		1,136,933	1,000,000	1,136,933							1,136,933				18,543	04/10/2047	1FE
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		09/30/2020	SCHEDULED REDEMPTION		343,990	343,990	343,990	343,990						343,990				12,048	06/30/2033	2PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		09/30/2020	SCHEDULED REDEMPTION		51,330	51,330	51,330	51,330						51,330				1,199	06/30/2033	2PL
012653-AB-7	ALBEMARLE CORP SR NT FRN 144A		07/28/2020	EXCHANGE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				116,049	11/15/2022	2FE
01273P-AA-0	ALBERMALE WOD PTY LTD CO GUARNT 144A		07/28/2020	EXCHANGE		21,229,116	21,224,000	21,229,432	21,229,388		(272)		(272)		21,229,116				494,254	11/15/2029	2FE
72817#-AA-6	ALCATEL LUCENT		09/01/2020	MATURED		1,843,471	1,843,471	1,843,471	1,843,471						1,843,471				123,513	09/01/2020	3
015271-AD-1	ALEXANDRIA REAL ESTATE E CO GUARNT		09/04/2020	CALLED @ 109.516		36,222,472	33,075,000	33,004,168	33,047,348		5,115		5,115		33,052,463		22,537	22,537	4,075,502	06/15/2023	2FE
015271-AP-4	ALEXANDRIA REAL ESTATE E CO GUARNT		08/19/2020	SUNTRUST CPTL MKTS		2,291,400	2,000,000	2,140,360	2,137,013		(12,921)		(12,921)		2,124,093		167,307	167,307	64,600	04/15/2026	2FE
01609W-AU-6	ALIBABA GRP HOLDING SR NT	D	09/29/2020	TRANSFER TO SA		240,797	200,000	240,797							240,797				2,511	12/06/2037	1FE
01748T-AB-7	ALLEGION PLC CO GUARNT		07/01/2020	TRANSFER TO SA		5,106,035	5,000,000	5,112,050	5,110,919		(4,885)		(4,885)		5,106,035				133,194	10/01/2029	2FE
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		09/30/2020	SCHEDULED REDEMPTION		44,854	44,854	44,854	44,854						44,854				1,327	06/30/2039	1
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		09/30/2020	SCHEDULED REDEMPTION		48,169	48,169	48,169	48,169						48,169				1,480	08/31/2039	1
74351@-AA-6	AMAZON OAK CREEK PTC CTL		09/10/2020	SCHEDULED REDEMPTION		187,584	187,584	187,584	187,584						187,584				5,722	07/10/2040	1
023135-BJ-4	AMAZON.COM INC SR NT		09/29/2020	TRANSFER TO SA		2,228,830	1,700,000	2,229,445	156,622		(483)		(483)		2,228,830				12,341	08/22/2047	1FE
02361D-AT-7	AMEREN ILLINOIS CO 1ST MTG		09/29/2020	TRANSFER TO SA		1,369,624	1,000,000	1,369,624							1,369,624				1,750	03/15/2049	1FE
02507*-AB-0	AMERICAN CENTURY CO INC SER B SR NT		09/14/2020	CALLED @ 102.404		5,120,194	5,000,000	5,000,000	5,000,000						5,000,000				403,069	03/09/2021	2
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		09/01/2020	SCHEDULED REDEMPTION		214,915	214,915	206,346	212,633		2,282		2,282		214,915				4,007	09/01/2045	1FM
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		09/01/2020	SCHEDULED REDEMPTION		19,789	19,789	19,788	19,789		1		1		19,789				550	10/01/2036	1FE
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		09/01/2020	SCHEDULED REDEMPTION		30,699	30,699	30,697	30,698		1		1		30,699				811	12/01/2036	1FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		09/01/2020	SCHEDULED REDEMPTION		9,474	9,474	9,474	9,474		0		0		9,474				238	04/01/2052	1FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		09/01/2020	SCHEDULED REDEMPTION		16,904	16,904	16,904	16,904		0		0		16,904				454	10/01/2045	1FE
02665W-AZ-4	AMERICAN HONDA FIN NT MTN DTD 09/24/15		09/24/2020	MATURED		25,000,000	25,000,000	24,983,750	24,997,502		2,498		2,498		25,000,000				612,500	09/24/2020	1FE
026874-DR-5	AMERICAN INTL GRP SR NT		08/17/2020	WELLS FARGO BANK, N.A.		2,390,521	2,150,000	2,149,721			6		6		2,149,727		240,794	240,794	19,899	06/30/2030	2FE
03027X-AE-0	AMERICAN TOWER CORP SR NT		07/06/2020	CALLED @ 103.598		5,179,900	5,000,000	4,970,800	4,992,317		2,268		2,268		4,994,585		5,415	5,415	319,338	09/15/2021	2FE
03040W-AR-6	AMERICAN WATERR CAPITAL C SR NT		09/29/2020	TRANSFER TO SA		2,088,674	1,750,000	2,088,674							2,088,674				5,104	09/01/2047	2FE
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		09/18/2020	SCHEDULED REDEMPTION		29,638	29,638	29,638			0		0		29,638				171	03/20/2023	1FE
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		09/01/2020	SCHEDULED REDEMPTION		592,562	592,562	592,562	592,562						592,562				18,492	05/01/2034	1FM
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		09/01/2020	SCHEDULED REDEMPTION		17,286	17,286	17,286	17,286						17,286				538	05/01/2034	1FM
031162-CF-5	AMGEN INC SR NT		09/29/2020	TRANSFER TO SA		2,385,327	1,783,000	2,385,327							2,385,327				24,019	06/15/2051	2FE
034863-AG-5	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	09/17/2020	TENDER @ 106.606		5,330,300	5,000,000	4,962,400	4,988,102		2,957		2,957		4,991,059		339,241	339,241	200,521	09/27/2022	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
03512T-AE-1	ANGLOGOLD HLDGS PLC CO GUARNT	D	09/30/2020	JEFFERIES LLC		255,000	250,000	249,195			0		0		249,195		5,805	5,805	26	10/01/2030	2FE
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	09/29/2020	TRANSFER TO SA		521,310	525,000	521,092	521,190		120		120		521,310				28,650	02/01/2036	2FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	C	09/29/2020	TRANSFER TO SA		299,350	300,000	299,332	299,340		10		10		299,350				17,068	02/01/2046	2FE
035242-AM-8	ANHEUSER-BUSCH INBEV FIN CO GUARNT	C	09/29/2020	TRANSFER TO SA		174,576	145,000	174,576							174,576				1,098	02/01/2036	2FE
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	09/29/2020	TRANSFER TO SA		304,494	185,000	304,494							304,494				3,118	01/15/2039	2FE
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	09/29/2020	TRANSFER TO SA		696,081	700,000	695,722	696,005		76		76		696,081				41,773	01/15/2042	2FE
035240-AM-2	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	07/29/2020	CREDIT SUISSE SEC LLC		1,537,276	1,300,000	1,526,394			(277)		(277)		1,526,117		11,159	11,159	16,747	04/15/2038	2FE
037411-BC-8	APACHE CORP SR NT		08/18/2020	TENDER @ 92.500		240,500	260,000	223,080	223,235		528		528		223,764		16,736	16,736	12,063	01/15/2044	3FE
03765H-AF-8	APOLLO MANAGEMENT HOLDIN CO GUARNT 144A		08/06/2020	VARIOUS		8,125,210	8,000,000	7,976,320			303		303		7,976,623		148,587	148,587	30,880	06/05/2030	1FE
037833-BX-7	APPLE INC SR NT		07/30/2020	GOLDMAN, SACHS & CO		719,455	500,000	707,228			(199)		(199)		707,028		12,427	12,427	10,333	02/23/2046	1FE
037833-CD-0	APPLE INC SR NT		09/29/2020	TRANSFER TO SA		400,518	335,000	401,053	192,360		(420)		(420)		400,518				8,515	08/04/2046	1FE
037833-DG-2	APPLE INC SR NT		09/29/2020	TRANSFER TO SA		3,084,932	2,500,000	3,084,932							3,084,932				35,417	11/13/2047	1FE
037833-DP-2	APPLE INC SR NT		09/29/2020	TRANSFER TO SA		810,612	750,000	810,612							810,612				825	09/11/2029	1FE
038779-AA-2	ARBYS FUNDING LLC 2015-1A CL A2 144A		07/31/2020	VARIOUS		19,489,745	19,100,000	19,100,000	19,100,000						19,100,000				1,101,975	10/30/2045	2FE
C0445#-AL-0	ARC RESOURCES LTD. SER G SR NT	A	08/23/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,100	08/23/2021	2
C0445#-AM-8	ARC RESOURCES LTD. SER H SR NT	A	08/23/2020	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				114,300	08/23/2024	2
039483-BQ-4	ARCHER-DANIELS-MIDLAND C SR NT		09/29/2020	TRANSFER TO SA		1,414,158	1,000,000	1,414,158							1,414,158				1,750	03/15/2049	1FE
046353-AU-2	ASTRAZENECA PLC SR NT	D	09/29/2020	TRANSFER TO SA		1,356,556	1,000,000	1,356,556							1,356,556				5,104	08/17/2048	2FE
00206R-CG-5	AT&T INC SR NT		09/29/2020	TRANSFER TO SA		554,425	460,000	554,664	100,029		(188)		(188)		554,425				8,539	06/15/2044	2FE
00206R-CN-0	AT&T INC SR NT		08/12/2020	TENDER @ 111.886		279,715	250,000	244,703	245,963		422		422		246,385		33,330	33,330	6,304	05/15/2025	2FE
00206R-DJ-8	AT&T INC SR NT		09/29/2020	TRANSFER TO SA		1,429,604	1,259,000	1,430,345	562,171		(583)		(583)		1,429,604				26,683	03/09/2048	2FE
00206R-DR-0	AT&T INC SR NT		09/29/2020	EXCHANGE/VARIOUS		3,210,354	2,675,000	3,223,173	3,178,707		(11,823)		(11,823)		3,210,354				117,673	03/01/2037	2FE
00206R-HK-1	AT&T INC SR NT		09/18/2020	EXCHANGE		482,951	500,000	482,105	544,699		391		391		482,951				26,540	03/01/2039	2FE
00206R-JG-8	AT&T INC SR NT		09/18/2020	EXCHANGE		1,731,765	1,500,000	1,738,290	1,563,222		(4,798)		(4,798)		1,731,765				108,844	10/15/2041	2FE
00206R-MD-1	AT&T INC SR NT 144A		09/29/2020	TRANSFER TO SA		585,264	586,000	585,264							585,264				636	09/15/2055	2FE
00206R-ME-9	AT&T INC SR NT 144A		09/29/2020	TRANSFER TO SA		861,195	857,000	861,195							861,195				956	09/15/2059	2FE
04774#-AB-8	ATLANTA FALCONS SR NT SER B		09/01/2020	SCHEDULED REDEMPTION		112,875	112,875	112,875	112,875						112,875				4,052	09/01/2042	2PL
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		09/01/2020	SCHEDULED REDEMPTION		160,762	160,762	160,762	160,762						160,762				5,771	09/01/2042	2PL
05253J-AW-1	AUST & NZ BANKING GRP NY SR NT	D	07/28/2020	SANTANDER SEC INC		1,036,840	1,000,000	999,480	999,499		98		98		999,597		37,243	37,243	14,179	11/21/2022	1FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		09/30/2020	SCHEDULED REDEMPTION		120,000	120,000	120,000	120,000						120,000				6,075	06/30/2035	2FE
05351W-AB-9	AVANGRID INC SR NT		08/20/2020	WELLS FARGO BANK, N.A.		2,227,047	1,900,000	1,988,754	1,986,701		(5,240)		(5,240)		1,981,461		245,586	245,586	52,746	06/01/2029	2FE
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		1,021,717	1,021,717	1,031,890	1,025,441		(3,724)		(3,724)		1,021,717				31,229	05/01/2048	1FE
05605G-AA-0	B2R MTG TR 2015-2 CL A		09/01/2020	SCHEDULED REDEMPTION		798,914	798,914	798,908	769,433		29,481		29,481		798,914				37,720	11/01/2048	1FE
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		09/01/2020	SCHEDULED REDEMPTION		180,865	180,865	180,865	180,865						180,865				3,665	03/01/2021	1FE
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		09/01/2020	SCHDLD REDM/PRIN LOSS		187,170	204,015	172,821	168,634		18,536		18,536		187,170				8,416	04/01/2037	3FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		09/01/2020	SCHEDULED REDEMPTION		1,216	1,216	1,224	1,218		(2)		(2)		1,216				39	09/01/2034	1FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		09/01/2020	SCHDLD REDM/PRIN LOSS		233,324	246,414	238,501	229,713		3,611		3,611		233,324				10,589	03/01/2036	3FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		09/01/2020	SCHEDULED REDEMPTION		208,632	208,632	200,755	205,127		3,505		3,505		208,632				8,197	10/01/2033	1FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		09/01/2020	SCHDLD REDM/PRIN LOSS		673,303	688,627	630,201	670,783		2,521		2,521		673,303				28,266	03/01/2036	4FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		09/01/2020	SCHDLD REDM/PRIN LOSS		277,713	322,082	301,597	268,740		8,973		8,973		277,713				12,787	10/01/2035	3FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		09/01/2020	SCHEDULED REDEMPTION		10,994	10,994	10,067	10,600		394		394		10,994				333	05/01/2034	1FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		09/01/2020	SCHEDULED REDEMPTION		50,584	50,584	44,387	46,646		3,938		3,938		50,584				1,533	05/01/2034	1FM
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		09/01/2020	SCHEDULED REDEMPTION		77,104	77,104	68,864	71,668		5,436		5,436		77,104				2,334	06/01/2034	1FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		09/01/2020	SCHEDULED REDEMPTION		154,264	154,264	151,260	152,505		1,759		1,759		154,264				4,204	12/01/2034	1FM
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		09/01/2020	SCHEDULED REDEMPTION		22,655	22,655	20,220	21,087		1,569		1,569		22,655				628	02/01/2035	1FM
06051G-FB-0	BANK OF AMERICA CORP SR NT		07/30/2020	BANK OF AMERICA NA		557,645	500,000	555,125			(517)		(517)		554,607		3,038	3,038	10,943	01/22/2024	1FE
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		09/01/2020	SCHEDULED REDEMPTION		111,895	111,895	113,015	111,970		(75)		(75)		111,895				2,881	01/01/2035	1FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		09/01/2020	SCHEDULED REDEMPTION		154,283	154,283	151,198	152,862		1,422		1,422		154,283				6,298	03/01/2035	2FM
06367W-RC-9	BANK OF MONTREAL SR NT MTN DTD 10/21/19	A	07/15/2020	MORGAN STANLEY CPTL		2,380,868	2,300,000	2,297,309	2,297,477		473		473		2,297,951		82,917	82,917	34,839	11/01/2022	1FE
06406H-DD-8	BANK OF NY MELLON CORP SR NT		07/17/2020	CALLED @ 100.000		500,000	500,000	507,410	501,704		(1,477)		(1,477)		500,227		(227)	(227)	11,917	08/17/2020	1FE
07261L-BA-9	BAY STATE GAS CO MTN PT2/15/08		09/17/2020	TENDER @ 141.000		28,200,000	20,000,000	21,864,000	20,885,395		(63,132)		(63,132)		20,822,262		7,377,738	7,377,738	1,411,978	02/15/2028	2FE
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A	C	09/29/2020	TRANSFER TO SA		317,831	250,000	317,831							317,831				3,182	06/25/2048	2FE
07274N-BF-9	BAYER US FINANCE II LLC CO GUARNT 144A	C	09/29/2020	TRANSFER TO SA		578,498	500,000	578,498							578,498				4,522	07/15/2044	2FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		09/01/2020	SCHEDULED REDEMPTION		337,990	337,990	331,204	336,428		1,562		1,562		337,990				10,492	10/01/2035	1FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		09/01/2020	SCHEDULED REDEMPTION		17,123	17,123	17,316	17,147		(24)		(24)		17,123				520	10/01/2033	1FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		09/01/2020	SCHEDULED REDEMPTION		1,495	1,495	1,517	1,495						1,495				40	01/01/2034	1FM

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		09/01/2020	SCHEDULED REDEMPTION		1,653	1,653	1,646	1,653		0		0		1,653				43	01/01/2034	1FM
0778FP-AA-7	BELL CANADA CO GUARNT	A	09/29/2020	TRANSFER TO SA		2,186,197	1,700,000	2,186,197							2,186,197				37,522	04/01/2048	2FE
081437-AT-2	BEMIS CO INC CO GUARNT		08/14/2020	SEAPORT GLBL HOLDINGS		428,575	400,000	400,000							400,000		28,575	28,575	1,704	06/19/2030	2FE
084659-AP-6	BERKSHIRE HATHAWAY ENERG SR NT		09/29/2020	TRANSFER TO SA		1,323,400	1,110,000	1,323,400							1,323,400				8,670	07/15/2048	1FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERG SR NT		09/29/2020	TRANSFER TO SA		732,359	525,000	738,812	513,118		(5,068)		(5,068)		732,359				27,261	04/01/2036	1FE
08516*-AA-8	BERLIN STATION SR NT SER A		07/31/2020	SCHEDULED REDEMPTION		187,500	187,500	187,500	187,500						187,500				9,844	09/30/2031	4PL
05584@-AA-9	BGS HUNTSVILLE 2016 CTL PASS-THRU		09/15/2020	SCHEDULED REDEMPTION		243,837	243,837	243,837	243,837						243,837				6,112	08/15/2035	1PL
055451-AV-0	BHP BILLITON FIN USA LTD CO GUARNT	D	09/29/2020	TRANSFER TO SA		993,969	700,000	993,969							993,969				17,403	09/30/2043	1FE
055451-AX-6	BHP BILLITON FIN USA LTD CO GUARNT 144A	D	09/21/2020	TENDER @ 123.038		246,076	200,000	233,220	232,193		(3,649)		(3,649)		228,544		17,532	17,532	12,450	10/19/2075	2FE
09143#-AA-3	BISHOP HILL ENERGY LLC		09/30/2020	SCHEDULED REDEMPTION		232,357	232,357	232,357							232,357				2,032	06/30/2037	2PL
093712-AC-1	BLOOM ENERGY CRP SR SEC		07/31/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				200,000	07/31/2024	4PL
097023-CF-0	BOEING CO SR NT		09/29/2020	TRANSFER TO SA		897,000	1,000,000	897,000							897,000				2,975	03/01/2059	2FE
097023-CW-3	BOEING CO SR NT		09/01/2020	VARIOUS		6,266,803	5,250,000	5,250,000							5,250,000		1,016,803	1,016,803	100,257	05/01/2050	2FE
097023-CY-9	BOEING CO SR NT		09/14/2020	VARIOUS		15,359,923	13,750,000	13,750,000							13,750,000		1,609,923	1,609,923	174,599	05/01/2030	2FE
F1068#-AD-9	BONDUELLE SCA SR NT	D	08/03/2020	SCHEDULED REDEMPTION		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				332,640	08/03/2022	2PL
099724-AL-0	BORGWARNER INC		09/23/2020	VARIOUS		1,270,557	1,200,000	1,196,628			115		115		1,196,743		73,814	73,814	8,314	07/01/2027	2FE
10112R-BB-9	BOSTON PROPERTIES INC SR NT		08/31/2020	VARIOUS		4,619,938	4,200,000	4,381,590	4,378,057		(10,644)		(10,644)		4,367,413		252,525	252,525	95,124	06/21/2029	2FE
10373Q-AJ-9	BP CAP MARKETS AMERICA CO GUARNT SER	C	07/30/2020	BARCLAYS CAPITAL INC		1,466,640	1,400,000	1,466,126			(1,224)		(1,224)		1,464,902		1,738	1,738	10,979	05/06/2022	1FE
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	TRANSFER TO SA		1,893,796	1,900,000	1,893,752			44		44		1,893,796				22,642	06/15/2039	1FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO SR NT		09/29/2020	TRANSFER TO SA		129,865	95,000	129,865							129,865				468	02/20/2048	1FE
110122-BE-7	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		999,907	1,000,000	999,805	999,822		85		85		999,907				26,194	02/19/2021	1FE
110122-BJ-6	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		199,943	200,000	199,929	199,932		12		12		199,943				5,072	02/15/2023	1FE
110122-BL-1	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		14,971,158	15,000,000	14,965,491	14,966,419		4,739		4,739		14,971,158				553,333	08/15/2023	1FE
110122-BM-9	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		2,496,368	2,500,000	2,495,796	2,495,891		477		477		2,496,368				60,920	05/15/2024	1FE
110122-BN-7	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		19,793,563	20,000,000	19,770,107	19,773,947		19,616		19,616		19,793,563				714,722	08/15/2025	1FE
110122-BP-2	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		2,417,486	2,500,000	2,411,215	2,412,250		5,236		5,236		2,417,486				57,979	11/15/2027	1FE
110122-BQ-0	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		19,945,407	20,000,000	19,941,427	19,942,080		3,327		3,327		19,945,407				708,500	02/20/2028	1FE
110122-BT-4	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		17,100,288	17,055,000	17,100,994	17,100,877		(589)		(589)		17,100,288				530,245	05/15/2044	1FE
110122-BU-1	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		4,985,799	5,000,000	4,985,615	4,985,645		153		153		4,985,799				230,556	08/15/2045	1FE
110122-BV-9	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		12,353,380	12,325,000	12,353,769	12,353,705		(325)		(325)		12,353,380				360,404	11/15/2047	1FE
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		1,596,300	1,600,000	1,595,648	1,595,993		307		307		1,596,300				30,151	06/15/2026	1FE
110122-CB-2	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		24,037,403	23,500,000	24,085,220	24,065,845		(28,443)		(28,443)		24,037,403				934,386	07/26/2029	1FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		10,216,291	10,250,000	10,214,945	10,215,656		635		635		10,216,291				248,990	06/15/2039	1FE
110122-CD-8	BRISTOL-MYERS SQUIBB CO SR NT 144A		07/17/2020	EXCHANGE		10,034,084	10,100,000	10,032,720	10,033,507		577		577		10,034,084				311,206	10/26/2049	1FE
110122-CF-3	BRISTOL-MYERS SQUIBB CO SR NT FRN 144A		07/17/2020	EXCHANGE		250,000	250,000	250,000	250,000						250,000				3,073	05/16/2022	1FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	09/15/2020	SCHEDULED REDEMPTION		12,055	12,055	12,055	12,055						12,055				303	06/15/2029	2FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	09/20/2020	SCHEDULED REDEMPTION		10,404	10,404	10,404	10,404						10,404				361	06/20/2024	1FE
11135F-AB-7	BROADCOM INC CO GUARNT 144A		08/11/2020	EXCHANGE		9,957,659	10,000,000	9,952,500	9,955,285		2,374		2,374		9,957,659				390,556	04/15/2029	2FE
11135F-AC-5	BROADCOM INC CO GUARNT 144A		08/11/2020	EXCHANGE		254,978	250,000	256,095			(1,117)		(1,117)		254,978				6,424	10/15/2022	2FE
11135F-AE-1	BROADCOM INC CO GUARNT 144A		08/11/2020	EXCHANGE		4,440,162	4,250,000	4,460,613	4,458,562		(18,400)		(18,400)		4,440,162				148,514	04/15/2026	2FE
11135F-AH-4	BROADCOM INC CO GUARNT 144A		08/11/2020	EXCHANGE		5,675,304	5,700,000	5,674,635			669		669		5,675,304				96,583	04/15/2030	2FE
11135F-AR-2	BROADCOM INC CO GUARNT 144A		08/11/2020	EXCHANGE		4,993,799	5,000,000	4,993,700			99		99		4,993,799				55,542	11/15/2032	2FE
11133T-AB-9	BROADRIDGE FINANCIAL SOL SR NT		09/01/2020	MATURED		5,000,000	5,000,000	4,993,550	4,999,310		690		690		5,000,000				197,500	09/01/2020	2FE
F1369#-AC-7	BUREAU VERITAS SR GTD NT SER C	D	07/16/2020	MATURED		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,469,600	07/16/2020	2
12189L-AZ-4	BURLINGTN NORTH SANTA FE SR NT		09/29/2020	TRANSFER TO SA		142,631	115,000	142,631							142,631				723	08/01/2046	1FE
12189L-BC-4	BURLINGTN NORTH SANTA FE SR NT		09/29/2020	TRANSFER TO SA		2,177,956	1,713,000	2,177,956							2,177,956				20,042	06/15/2048	1FE
12532*-AA-0	BURLINGTON NORTH SR SEC NT SER C		09/15/2020	CALLED @ 106.191		960,882	904,863	904,863	904,863						904,863				92,080	01/15/2023	1
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2020	SCHEDULED REDEMPTION		217,244	217,244	217,244	217,244						217,244				12,404	01/15/2032	2PL
133434-AB-6	CAMERON LNG LLC SR SEC 144A		07/01/2020	TRANSFER TO SA		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				363,220	01/15/2035	1FE
134429-BG-3	CAMPBELL SOUP CO SR NT		07/30/2020	DEUTSCHE BANK SEC INC		586,755	500,000	582,361			(334)		(334)		582,027		4,728	4,728	7,954	03/15/2028	2FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		09/15/2020	SCHEDULED REDEMPTION		4,683	4,683	4,683							4,683				59	01/15/2052	1Z
136375-CV-2	CANADIAN NATL RAILWAY SR NT	A	09/29/2020	TRANSFER TO SA		2,207,788	1,600,000	2,207,788							2,207,788				13,647	01/20/2049	1FE
136385-AL-5	CANADIAN NATL RES SR NT	A	09/29/2020	TRANSFER TO SA		740,153	600,000	740,153							740,153				1,458	03/15/2038	2FE
14155#-AB-6	CARDINALS BALLPK SR NT		09/30/2020	SCHEDULED REDEMPTION		618,737	618,737	618,737	618,737						618,737				17,851	09/30/2027	2
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		09/15/2020	SCHEDULED REDEMPTION		96,790	96,790	96,790	96,790						96,790				3,265	03/15/2044	1
14448C-AA-2	CARRIER GLBL CORP CO GUARNT 144A		07/21/2020	BNP PARIBAS SEC CORP		2,719,756	2,600,000	2,608,245			(295)		(295)		2,607,949		111,807	111,807	28,702	02/15/2030	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
149123-CE-9	CATERPILLAR INC SR NT		09/29/2020	TRANSFER TO SA		2,314,830	1,600,000	2,314,830							2,314,830				28,289	05/15/2064	1FE
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	09/10/2020	SCHEDULED REDEMPTION		535,714	535,714	535,714	535,714						535,714				18,378	07/10/2022	1FE
125094-AC-6	CDP FINANCIAL CO GUARNT 144A	A	08/05/2020	RAYMOND JAMES & ASSOC		376,830	250,000	249,350	249,464		9		9		249,473		127,357	127,357	9,800	11/25/2039	1FE
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	07/01/2020	SCHEDULED REDEMPTION		193,920	193,920	193,920	193,920						193,920				7,249	12/31/2031	2FE
15135U-AJ-8	CENOVUS ENERGY INC SR NT	A	07/24/2020	VARIOUS		17,162,750	17,100,000	16,916,427	17,022,933		11,125		11,125		17,034,058		128,692	128,692	561,165	09/15/2023	3FE
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		09/01/2020	SCHEDULED REDEMPTION		376,106	376,106	367,830	374,390		1,716		1,716		376,106				13,401	02/02/2035	1FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		09/01/2020	SCHEDULED REDEMPTION		66,880	66,880	65,334	63,006		3,875		3,875		66,880				2,651	08/01/2034	6FM
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		07/01/2020	SCHEDULED REDEMPTION		15,830	15,830	31,659	31,062		(15,232)		(15,232)		15,830				1,116	01/01/2033	1FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		09/01/2020	SCHEDULED REDEMPTION		372,160	372,160	372,139	372,152		8		8		372,160				14,037	11/01/2033	1FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		09/01/2020	SCHEDULED REDEMPTION		35,914	35,914	35,219	35,601		314		314		35,914				1,282	05/01/2035	1FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		09/01/2020	SCHEDULED REDEMPTION		528,743	528,743	491,687	512,704		16,039		16,039		528,743				20,739	10/01/2035	1FM
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,482,375	1,482,375	1,501,136	1,500,477		(18,103)		(18,103)		1,482,375				37,619	03/01/2050	1FM
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		238,772	238,772	240,227	240,114		(1,342)		(1,342)		238,772				6,742	04/01/2049	1FM
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		2,270,619	2,270,619	2,287,649	2,287,254		(16,634)		(16,634)		2,270,619				56,563	07/01/2049	1FM
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		795,908	795,908	805,732	804,967		(9,059)		(9,059)		795,908				22,473	04/01/2049	1FM
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		5,141,024	5,141,024	5,198,861	5,208,475		(67,451)		(67,451)		5,141,024				128,067	07/01/2049	1FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		09/01/2020	SCHDLD REDM/PRIN LOSS		45,551	46,584	44,227	41,246		4,305		4,305		45,551				1,852	02/01/2035	1FM
G1617*-AA-4	CHENIERE CCH HLD SR NT		09/03/2020	CALLED @ 105.433		15,955,482	15,133,297	17,316,255	16,904,471		(1,927,195)		(1,927,195)		16,277,108		(1,143,811)	(1,143,811)	1,609,044	05/13/2025	4PL
16411Q-AE-1	CHENIERE ENERGY PARTNERS SR NT 144A		07/08/2020	EXCHANGE		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				555,000	10/01/2029	3FE
125523-AD-2	CIGNA CORP CO GUARNT		09/17/2020	MATURED		500,000	500,000	499,803	499,866		134		134		500,000				16,000	09/17/2020	2FE
125523-AU-4	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,996,823	10,000,000	9,996,359	9,996,494		329		329		9,996,823				242,847	04/15/2025	2FE
125523-AY-6	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		5,557,712	5,500,000	5,562,722	5,561,526		(3,814)		(3,814)		5,557,712				125,347	10/15/2027	2FE
125523-BC-3	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		5,065,549	5,000,000	5,067,313	5,066,804		(1,255)		(1,255)		5,065,549				204,146	11/15/2036	2FE
125523-BG-4	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,994,369	10,000,000	9,994,265	9,994,295		74		74		9,994,369				491,215	02/15/2042	2FE
125523-BJ-8	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		5,841,773	6,000,000	5,839,373	5,840,071		1,702		1,702		5,841,773				173,729	10/15/2047	2FE
125523-BW-9	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,968,428	10,000,000	9,962,813	9,964,439		3,989		3,989		9,968,428				203,194	06/15/2024	2FE
125523-BY-5	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		29,901,478	30,000,000	29,889,982	29,893,312		8,166		8,166		29,901,478				1,196,250	02/25/2026	2FE
125523-CA-6	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		9,997,278	10,000,000	9,997,004	9,997,084		195		195		9,997,278				295,611	03/01/2027	2FE
125523-CC-2	CIGNA CORP CO GUARNT 144A		07/14/2020	EXCHANGE		4,990,040	5,000,000	4,989,870	4,989,919		121		121		4,990,040				203,316	11/15/2041	2FE
125523-CF-5	CIGNA CORP CO GUARNT SER		09/29/2020	TRANSFER TO SA		323,270	250,000	323,270							323,270				2,467	07/15/2046	2FE
125523-CD-0	CIGNA CORP CO GUARNT SER WI		09/29/2020	TRANSFER TO SA		181,966	124,000	181,966							181,966				2,827	11/15/2041	2FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		09/01/2020	SCHEDULED REDEMPTION		5,475,838	5,475,838	5,549,420	5,545,565		(69,727)		(69,727)		5,475,838				138,157	08/01/2049	1FM
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,472,786	2,472,786	2,509,878	2,509,512		(36,727)		(36,727)		2,472,786				34,678	10/01/2049	1FE
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		09/01/2020	SCHEDULED REDEMPTION		2,429,930	2,429,930	2,490,679			(60,748)		(60,748)		2,429,930				12,150	07/01/2050	1FE
17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT		09/29/2020	TRANSFER TO SA		114,901	100,000	114,901							114,901				1,829	04/01/2027	1FE
17275R-AF-9	CISCO SYSTEMS INC SR NT		09/29/2020	TRANSFER TO SA		3,064,211	2,045,000	3,064,211							3,064,211				23,120	01/15/2040	1FE
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		09/01/2020	SCHEDULED REDEMPTION		10,439	10,439	10,439	10,439						10,439				390	04/01/2035	1FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		09/01/2020	SCHEDULED REDEMPTION		475,484	475,484	459,205	468,086		7,398		7,398		475,484				17,716	07/01/2035	1FM
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		09/01/2020	SCHEDULED REDEMPTION		21,696	21,696	20,485	21,097		599		599		21,696				777	07/01/2035	1FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		09/01/2020	SCHEDULED REDEMPTION		91,756	91,756	88,777	90,527		1,229		1,229		91,756				3,750	02/01/2036	1FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		09/01/2020	SCHDLD REDM/PRIN LOSS		77,504	147,278	141,445	76,192		1,312		1,312		77,504				6,207	04/01/2036	3FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		09/01/2020	SCHEDULED REDEMPTION		442,181	442,181	445,359	443,377		(1,196)		(1,196)		442,181				19,767	10/01/2036	3FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		09/01/2020	SCHDLD REDM/PRIN LOSS		197,749	329,706	253,719	181,833		15,916		15,916		197,749				14,054	12/01/2035	2FM
172967-FF-3	CITIGRP INC SR NT		08/09/2020	MATURED		10,000,000	10,000,000	9,899,500	9,992,255		7,745		7,745		10,000,000				537,500	08/09/2020	2FE
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		09/01/2020	SCHDLD REDM/PRIN LOSS		66,272	101,865	60,584	33,169		33,103		33,103		66,272				2,777	09/01/2037	1FM
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		09/01/2020	SCHDLD REDM/PRIN LOSS		175,408	198,475	153,373	114,039		61,369		61,369		175,408				8,455	05/01/2037	1FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		09/01/2020	SCHDLD REDM/PRIN LOSS		347,277	454,118	386,000	336,581		10,696		10,696		347,277				19,967	01/01/2037	4FM
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		09/20/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,395	06/20/2048	2FE
125634-AG-0	CLI FUNDING LLC 2013-1A CL NOTE 144A		09/18/2020	SCHEDULED REDEMPTION		226,667	226,667	226,633	226,654		13		13		226,667				4,615	03/18/2028	1FE
125634-AN-5	CLI FUNDING LLC 2014-1A CL A 144A		09/18/2020	SCHEDULED REDEMPTION		784,713	784,713	769,353	784,555		15,258		15,258		784,713				15,232	06/18/2029	1FE
125634-AQ-8	CLI FUNDING LLC 2014-2A CL A 144A		09/18/2020	SCHEDULED REDEMPTION		220,660	220,660	198,801			21,859		21,859		220,660				3,336	10/18/2029	1FE
12563L-AE-7	CLI FUNDING LLC 2017-1A CL A 144A		09/18/2020	VARIOUS		8,776,456	8,776,456	8,665,793	8,678,238		12,226		12,226		8,690,464		85,992	85,992	235,457	05/18/2042	1FE
12563L-AJ-6	CLI FUNDING LLC 2018-1A CL A 144A		09/18/2020	VARIOUS		4,623,962	4,623,962	4,612,479	4,614,038		1,045		1,045		4,615,082		8,879	8,879	138,162	04/18/2043	1FE
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A		09/18/2020	SCHEDULED REDEMPTION		380,977	380,977	380,974	380,974		3		3		380,977				10,204	05/18/2044	1FE
126117-AW-0	CNA FINANCIAL CORP SR NT		08/12/2020	STIFEL, NICOLAUS & CO		599,406	600,000	598,488							598,488		918	918		08/15/2030	2FE
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT	D	07/08/2020	HSBC SECURITIES INC		795,750	750,000	742,290			313		313		742,603		53,147	53,147	9,625	01/22/2030	1FE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		07/25/2020	SCHEDULED REDEMPTION		98,948	98,948	100,374	100,122		(1,174)		(1,174)		98,948				3,871	04/25/2047	2FE
19625G-AB-5	COLONY AMER FIN LTD 2016-1 CL B 144A		09/01/2020	SCHEDULED REDEMPTION		2,061,908	2,061,908	2,061,898	2,061,906		2		2		2,061,908				51,713	06/01/2048	1FE
20030N-CC-3	COMCAST CORP CO GUARNT		09/29/2020	TRANSFER TO SA		1,492,492	1,220,000	1,492,492							1,492,492				19,907	11/01/2047	1FE
20030N-CL-3	COMCAST CORP CO GUARNT		09/29/2020	TRANSFER TO SA		273,878	230,000	275,632	275,255		(1,377)		(1,377)		273,878				10,110	10/15/2038	1FE
20030N-CN-9	COMCAST CORP CO GUARNT		09/29/2020	VARIOUS		1,785,494	1,230,000	1,298,347	1,269,061		(436)		(436)		1,297,829		487,665	487,665	50,754	10/15/2058	1FE
20030N-CH-2	COMCAST CORP SR NT		07/30/2020	WELLS FARGO BANK, N.A.		1,405,476	1,200,000	1,390,407			(773)		(773)		1,389,634		15,842	15,842	10,887	05/01/2028	1FE
209111-FD-0	CON EDISON CO OF NY INC SR NT		09/29/2020	TRANSFER TO SA		137,055	110,000	137,055							137,055				190	03/15/2044	1FE
209111-FT-5	CON EDISON CO OF NY INC SR NT SER E		09/29/2020	TRANSFER TO SA		1,332,327	1,000,000	1,332,327							1,332,327				15,242	12/01/2048	1FE
205887-BL-5	CONAGRA FOODS INC SR NT SER		08/15/2020	MATURED		2,785,000	2,785,000	2,803,258	2,786,892		(1,892)		(1,892)		2,785,000				137,858	08/15/2020	2FE
20605P-AG-6	CONCHO RES INC CO GUARNT		09/09/2020	CALLED @ 103.281		8,262,480	8,000,000	8,000,000	8,000,000						8,000,000				664,980	01/15/2025	2FE
20825C-AQ-7	CONOCOPHILLIPS NT		09/29/2020	TRANSFER TO SA		835,119	845,000	832,832	834,916		204		204		835,119				63,774	02/01/2039	1FE
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	09/15/2020	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				26,786	06/15/2022	1FE
212015-AH-4	CONTINENTAL RES CO GUARNT		08/28/2020	VARIOUS		13,000,000	13,000,000	13,247,041	12,989,837		(4,132)		(4,132)		12,985,705		14,295	14,295	622,431	09/15/2022	3FE
212015-AL-5	CONTINENTAL RES CO GUARNT		08/07/2020	MORGAN STANLEY CPTL		503,750	500,000	500,000	500,000						500,000		3,750	3,750	18,500	04/15/2023	3FE
219350-BF-1	CORNING INC SR NT		09/29/2020	TRANSFER TO SA		1,889,425	1,500,000	1,889,425							1,889,425				24,427	11/15/2057	2FE
22006@-AA-4	CORPORATION SERVICE CO SER A SR NT		08/22/2020	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				372,000	08/22/2020	2
22100*-AA-1	CORVIAS CAMPUS SR SEC		07/01/2020	SCHEDULED REDEMPTION		40,733	40,733	40,733	40,733						40,733				2,159	07/01/2050	2PL
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		08/06/2020	JEFFERIES LLC		1,493,548	1,400,000	1,398,894			10		10		1,398,904		94,644	94,644	4,247	07/15/2030	2FE
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		09/01/2020	VARIOUS		252,831	191,009	157,226	127,657		71,367		71,367		199,024		53,807	53,807	8,565	08/01/2037	1FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		09/25/2020	SCHEDULED REDEMPTION		56,832	56,832	51,788	53,178		3,654		3,654		56,832				652	08/25/2034	1FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		09/01/2020	SCHDLD REDM/PRIN LOSS		23,401	22,458	15,149	21,407		1,994		1,994		23,401				1,007	08/01/2037	4FM
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		09/01/2020	SCHDLD REDM/PRIN LOSS		237,440	329,908	247,731	90,646		146,794		146,794		237,440				14,874	02/01/2037	1FM
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		09/01/2020	SCHEDULED REDEMPTION		440,807	440,807	440,803	440,807		0		0		440,807				13,918	05/01/2035	1FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		09/25/2020	SCHEDULED REDEMPTION		17,736	17,736	15,730	16,259		1,478		1,478		17,736				190	02/25/2035	1FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		09/01/2020	SCHEDULED REDEMPTION		75,965	75,965	74,553	75,668		297		297		75,965				2,107	05/01/2034	1FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		09/01/2020	SCHEDULED REDEMPTION		38,733	38,733	36,796	37,340		1,393		1,393		38,733				990	11/01/2034	1FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		09/01/2020	SCHEDULED REDEMPTION		241,150	241,150	231,307	236,147		5,003		5,003		241,150				9,201	05/01/2035	1FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		09/01/2020	SCHDLD REDM/PRIN LOSS		8,303	9,661	3,116			5,187		5,187		8,303				369	06/01/2035	1FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		09/01/2020	SCHDLD REDM/PRIN LOSS		129,332	131,166	120,068	76,313		53,019		53,019		129,332				5,374	09/01/2035	1FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		09/01/2020	SCHDLD REDM/PRIN LOSS		63,975	56,653	52,561	55,969		8,006		8,006		63,975				2,461	11/01/2035	1FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		09/01/2020	SCHEDULED REDEMPTION		421,070	421,070	396,809	395,765		25,305		25,305		421,070				16,250	04/01/2035	1FM
225433-AT-8	CRED SUIS GP FUN LTD CO GUARNT	D	07/31/2020	BARCLAYS CAPITAL INC		754,978	700,000	753,242			(657)		(657)		752,585		2,393	2,393	3,990	06/09/2023	2FE
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		09/01/2020	SCHEDULED REDEMPTION		222,952	222,952	202,582	223,093		(141)		(141)		222,952				9,106	04/01/2036	4FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		09/25/2020	SCHDLD REDM/PRIN LOSS		331,528	436,624	330,503	251,759		79,769		79,769		331,528				4,361	08/25/2037	1FM
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		09/01/2020	SCHEDULED REDEMPTION		1,430,630	1,430,630	1,464,831	1,454,926		(24,296)		(24,296)		1,430,630				36,108	03/01/2045	1FM
12701#-AA-1	CRG 2017-1		07/30/2020	CALLED @ 100.000		7,390,334	7,390,334	7,390,334	7,390,334						7,390,334				260,509	01/10/2024	1PL
12701#-AB-9	CRG ISSUER 2017-1 SER 2018-1		07/30/2020	CALLED @ 100.000		5,912,267	5,912,267	5,912,267	5,912,267						5,912,267				235,013	07/10/2025	1PL
22822V-AR-2	CROWN CASTLE INTL CORP SR NT		08/13/2020	U.S. BANCORP		836,490	750,000	743,843			188		188		744,031		92,459	92,459	9,213	07/01/2030	2FE
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		09/01/2020	SCHEDULED REDEMPTION		885,779	885,779	845,688	881,336		4,443		4,443		885,779				42,306	03/01/2035	1FM
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		09/01/2020	SCHEDULED REDEMPTION		42,439	42,439	37,922	40,734		1,705		1,705		42,439				1,742	12/01/2034	1FM
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		09/25/2020	SCHEDULED REDEMPTION		81,295	81,295	75,401	81,219		76		76		81,295				901	09/25/2037	1FM
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		09/01/2020	SCHEDULED REDEMPTION		1,170,179	1,170,179	1,176,030	1,174,238		(4,058)		(4,058)		1,170,179				29,727	08/01/2045	1FM
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		09/30/2020	SCHEDULED REDEMPTION		187,036	187,036	187,036	187,036						187,036				7,534	09/30/2038	2PL
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		09/30/2020	SCHEDULED REDEMPTION		251,356	251,356	251,356	251,356						251,356				7,257	03/31/2041	2PL
126408-GY-3	CSX CORP SR NT		09/29/2020	TRANSFER TO SA		944,321	775,000	944,321							944,321				1,236	03/15/2044	2FE
126408-HF-3	CSX CORP SR NT		09/29/2020	TRANSFER TO SA		99,474	100,000	99,431	99,466		9		9		99,474				3,462	11/01/2046	2FE
12725*-AA-7	CTL 2020-03 TR PTC		09/15/2020	SCHEDULED REDEMPTION		91,965	91,965	91,965							91,965				1,188	03/31/2040	1Z
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		09/15/2020	SCHEDULED REDEMPTION		130,965	130,965	130,965	130,965						130,965				3,850	05/15/2034	1FE
12683@-AA-5	CVS CTL PASS-THRU TR		09/15/2020	SCHEDULED REDEMPTION		41,840	41,840	42,258	42,194		(354)		(354)		41,840				1,257	01/15/2041	2
96930#-AA-7	CVS CTL PASS-THRU		09/15/2020	SCHEDULED REDEMPTION		67,507	67,507	67,507	67,507						67,507				2,116	01/15/2040	2
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		09/10/2020	SCHEDULED REDEMPTION		148,378	148,378	148,378	148,378						148,378				4,137	11/10/2041	2
126650-CN-8	CVS HEALTH CORP SR NT		09/29/2020	TRANSFER TO SA		901,140	700,000	901,140							901,140				6,876	07/20/2045	2FE
126650-CW-8	CVS HEALTH CORP SR NT		08/27/2020	TENDER @ 114.889		4,451,949	3,875,000	4,161,711	4,159,036		(33,503)		(33,503)		4,125,533		326,416	326,416	146,518	03/25/2025	2FE
126650-CZ-1	CVS HEALTH CORP SR NT		09/29/2020	TRANSFER TO SA		120,068	105,000	120,351	120,290		(223)		(223)		120,068				5,361	03/25/2048	2FE
126650-DH-0	CVS HEALTH CORP SR NT		08/18/2020	BARCLAYS CAPITAL INC		679,494	600,000	598,932			52		52		598,984		80,510	80,510	8,458	04/01/2027	2FE
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		09/20/2020	SCHEDULED REDEMPTION		33,299	33,299	33,299	33,299						33,299				979	01/20/2041	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		09/10/2020	SCHEDULED REDEMPTION		140,904	140,904	140,904	140,904						140,904				3,970	10/10/2039	2
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		09/10/2020	SCHEDULED REDEMPTION		178,047	178,047	178,047	178,047						178,047				5,354	08/11/2036	2FE
126650-BQ-2	CVS PASS-THROUGH TR PTC		09/10/2020	SCHEDULED REDEMPTION		21,879	21,879	23,761	22,971		(1,092)		(1,092)		21,879				1,097	01/10/2030	2FE
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		09/10/2020	SCHEDULED REDEMPTION		14,890	14,890	15,381	15,113		(222)		(222)		14,890				623	01/10/2026	2FE
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		09/10/2020	SCHEDULED REDEMPTION		7,985	7,985	9,691	8,885		(900)		(900)		7,985				482	07/10/2031	2FE
12721@-AA-9	CVS ROYAL OAK CTL PTC		09/15/2020	SCHEDULED REDEMPTION		40,322	40,322	40,322	40,322						40,322				1,227	01/31/2040	2
23331A-BP-3	D.R. HORTON INC CO GUARNT		09/30/2020	U.S. BANCORP		497,335	500,000	498,565							498,565		(1,230)	(1,230)		10/15/2027	2FE
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A		08/20/2020	SCHEDULED REDEMPTION		22,500	22,500	22,500	22,500						22,500				612	11/20/2047	2FE
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		08/20/2020	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				1,306	05/20/2049	2FE
244199-BD-6	DEERE & CO NT		09/29/2020	TRANSFER TO SA		198,165	150,000	198,165							198,165				3,651	10/16/2029	1FE
24664U-AC-4	DELEK & AVNER TAMAR BOND SR SEC 144A	D	07/15/2020	CALLED @ 101.918		4,088,184	4,011,260	4,046,640	4,038,377		(14,556)		(14,556)		4,023,821		(12,561)	(12,561)	165,874	12/30/2020	2FE
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		07/30/2020	SCHEDULED REDEMPTION		43,831	43,831	46,475	46,450		(2,619)		(2,619)		43,831				1,589	07/30/2027	1FE
23291K-AK-1	DH EUROPE FINANCE II CO GUARNT		09/29/2020	TRANSFER TO SA		2,332,044	2,000,000	2,332,044							2,332,044				25,311	11/15/2049	2FE
25243Y-AP-4	DIAGEO CAPITAL PLC CO GUARNT	D	07/15/2020	MATURED		25,000,000	25,000,000	21,685,266	24,763,975		236,025		236,025		25,000,000				1,207,000	07/15/2020	1FE
25243Y-BB-4	DIAGEO CAPITAL PLC CO GUARNT	D	09/29/2020	TRANSFER TO SA		2,151,437	2,000,000	2,151,437							2,151,437				20,451	10/24/2029	1FE
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2 SR SEC 144A		09/17/2020	VARIOUS		193,038	188,000	191,604			(824)		(824)		190,779		(2,779)	(2,779)	10,913	06/15/2021	2FE
25470D-BG-3	DISCOVERY COMMS CO GUARNT		08/10/2020	DEUTSCHE BANK SEC INC		642,055	500,000	496,960	496,986		27		27		497,013		145,042	145,042	19,654	05/15/2049	2FE
25470D-AJ-8	DISCOVERY COMMS SR NT		09/15/2020	VARIOUS		2,986,155	2,500,000	2,753,213	2,620,219		(1,864)		(1,864)		2,750,881		235,274	235,274	85,109	04/01/2043	2FE
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		09/28/2020	SCHEDULED REDEMPTION		361,760	361,760	351,721			10,039		10,039		361,760				8,916	09/28/2028	2PL
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		07/25/2020	SCHEDULED REDEMPTION		89,563	89,563	89,012	89,073		490		490		89,563				2,766	07/25/2047	2FE
25755T-AG-5	DOMINOS PIZZA MSTR 2017-1A CL A2II 144A		07/25/2020	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				289	07/25/2047	2FE
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		07/25/2020	SCHEDULED REDEMPTION		55,000	55,000	55,063	55,058		(58)		(58)		55,000				1,785	07/25/2048	2FE
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		07/25/2020	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				376	10/25/2049	2FE
26078J-AF-7	DOWDUPONT INC SR NT		09/29/2020	TRANSFER TO SA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,266	11/15/2048	2FE
26208L-AA-6	DRIVEN BRANDS FDG, LLC 2015-1A 144A		07/20/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,467	07/20/2045	2FE
26208L-AB-4	DRIVEN BRANDS FND 2016-1A CL A2 144A		07/20/2020	SCHEDULED REDEMPTION		25,000	25,000	24,905	24,954		46		46		25,000				1,148	07/20/2046	2FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		07/20/2020	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				827	04/20/2049	2FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		07/20/2020	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,271		(21)		(21)		16,250				485	10/20/2049	2FE
26224H-AA-5	DRUG ROYALTY III LP 1 2016-1A CL A 144A		07/15/2020	SCHEDULED REDEMPTION		313,529	313,529	313,526	313,529		1		1		313,529				3,119	04/15/2027	2FE
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		07/15/2020	SCHEDULED REDEMPTION		1,017,252	1,017,252	1,017,083	1,017,185		67		67		1,017,252				27,466	04/15/2027	2FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		07/15/2020	SCHEDULED REDEMPTION		41,120	41,120	41,113	41,115		5		5		41,120				1,317	10/15/2031	2FE
23338V-AJ-5	DTE ELEC CO GENL REF MORT		09/29/2020	TRANSFER TO SA		138,723	110,000	138,723							138,723				338	03/01/2049	1FE
26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MTG		09/29/2020	TRANSFER TO SA		322,151	225,000	322,151							322,151				1,458	02/15/2040	1FE
26441C-AT-2	DUKE ENERGY CORP SR NT		09/29/2020	TRANSFER TO SA		1,371,165	1,200,000	1,371,165							1,371,165				3,500	09/01/2046	2FE
26442U-AF-1	DUKE ENERGY PROGRESS LLC 1ST MTG		09/18/2020	KEYBANC CPTL MKTS		1,084,290	1,000,000	999,930	999,948		10		10		999,958		84,332	84,332	35,719	09/01/2023	1FE
263534-CN-7	E.I. DU PONT DE NEMOURS SR NT		09/14/2020	CITIGROUP GLBL MKT INC		1,144,550	1,100,000	1,099,010			62		62		1,099,072		45,478	45,478	6,285	07/15/2025	1FE
27004@-AB-3	EAGLES STADIUM A SR NT SER B		07/15/2020	SCHEDULED REDEMPTION		122,046	122,046	122,046	122,046						122,046				5,590	01/15/2039	2PL
27004@-AA-5	EAGLES STADIUM SER A SR NT		07/15/2020	SCHEDULED REDEMPTION		266,061	266,061	266,061	266,061						266,061				12,186	01/15/2039	2PL
278865-AL-4	ECOLAB INC SR NT		09/12/2020	CALLED @ 104.754		8,550,050	8,162,000	8,156,776	8,160,806		437		437		8,161,243		757	757	658,280	12/08/2021	2FE
268317-AK-0	ELEC DE FRANCE SR NT 144A	D	09/29/2020	TRANSFER TO SA		655,505	525,000	655,505							655,505				4,763	01/22/2044	1FE
532457-BT-4	ELI LILLY & CO SR NT		09/29/2020	TRANSFER TO SA		1,281,166	1,000,000	1,281,166							1,281,166				1,536	03/15/2049	1FE
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		08/11/2020	SCHEDULED REDEMPTION		199,937	199,937	199,937	199,937						199,937				10,415	02/11/2030	1FE
26876H-AA-6	ENA SUR TR SR SEC 144A	D	08/25/2020	SCHEDULED REDEMPTION		193,050	211,411	211,411	211,411						211,410				63,882	05/25/2025	4FE
29268B-AF-8	ENEL FINANCE INTL SA CO GUARNT 144A	D	09/29/2020	TRANSFER TO SA		1,700,891	1,250,000	1,700,891							1,700,891				35,833	10/07/2039	2FE
29379V-AV-5	ENTERPRISE PRODUCTS OPER CO GUARNT		09/29/2020	TRANSFER TO SA		886,807	700,000	886,807							886,807				4,877	02/15/2042	2FE
29379V-AY-9	ENTERPRISE PRODUCTS OPER SR NT		09/29/2020	TRANSFER TO SA		148,774	135,000	148,774							148,774				734	02/15/2043	2FE
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	09/20/2020	SCHEDULED REDEMPTION		69,773	69,773	69,773	69,773						69,773				3,129	12/20/2044	2PL
26884U-AF-6	EPR PROPERTIES SR NT		08/27/2020	IMPERIAL CAPITAL LLC		352,500	400,000	404,221	404,181		(245)		(245)		403,935		(51,435)	(51,435)	15,667	08/15/2029	2FE
29444U-BD-7	EQUINIX INC SR NT		09/24/2020	GOLDMAN, SACHS & CO		2,270,982	2,100,000	2,097,937	2,097,993		196		196		2,098,189		172,793	172,793	52,442	11/18/2026	2FE
P3753#-AA-0	ERGON PERU SAC SR SEC	D	08/01/2020	VARIOUS		31,997	31,997	31,997	31,997						31,997				13,865	06/30/2034	2PL
29717P-AD-9	ESSEX PORTFOLIO LP CO GUARNT		09/14/2020	CALLED @ 105.970		21,193,955	20,000,000	19,809,992	19,939,599		17,209		17,209		19,956,808		43,192	43,192	1,977,358	08/15/2022	2FE
29736R-AP-5	ESTEE LAUDER CO INC SR NT		09/29/2020	TRANSFER TO SA		2,165,268	2,000,000	2,165,268							2,165,268				15,569	12/01/2029	1FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		741,705	741,705	739,851	739,930		1,775		1,775		741,705				18,883	02/01/2048	1FM
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		263,016	263,016	258,084	258,981		4,035		4,035		263,016				6,696	02/01/2048	1FM
30161N-AC-5	EXELON CORP SR NT		09/29/2020	TRANSFER TO SA		1,026,854	800,000	1,031,363	531,960		(3,732)		(3,732)		1,026,854				25,094	06/15/2035	2FE
30231G-BG-6	EXXON MOBIL CORPORATION SR NT		09/29/2020	TRANSFER TO SA		255,548	200,000	255,548							255,548				240	03/19/2050	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		09/30/2020	SCHEDULED REDEMPTION		44,444	44,444	44,444	44,444						44,444				1,315	09/30/2039	1
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		09/15/2020	SCHEDULED REDEMPTION		1,213,880	1,213,880	1,213,672	1,213,651		228		228		1,213,880				32,651	02/18/2031	1FE
31428X-BV-7	FEDEX CORP CO GUARNT		09/29/2020	TRANSFER TO SA		1,655,434	1,475,000	1,655,434							1,655,434				6,859	08/05/2029	2FE
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	09/20/2020	SCHEDULED REDEMPTION		595,588	595,588	588,838	589,532		6,056		6,056		595,588				25,712	09/20/2027	2FE
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	09/30/2020	SCHEDULED REDEMPTION		216,451	216,451	216,451	216,451						216,451				6,899	03/30/2038	2FE
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		09/01/2020	SCHEDULED REDEMPTION		21,084	21,084	19,125	20,026		1,058		1,058		21,084				549	06/01/2034	1FM
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,475,654	1,475,654	1,488,566	1,484,729		(9,075)		(9,075)		1,475,654				37,282	03/01/2045	1FM
337738-AV-0	FISERV INC SR NT		09/29/2020	VARIOUS		4,128,901	3,150,000	3,803,249	3,431,988		(1,278)		(1,278)		3,801,585		327,316	327,316	82,005	07/01/2049	2FE
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,324,639	1,324,639	1,261,926	1,263,930		60,709		60,709		1,324,639				33,171	10/01/2047	1FM
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,087,178	1,087,178	1,077,496	1,079,727		7,452		7,452		1,087,178				27,367	03/01/2048	1FM
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		1,017,649	1,017,649	991,544	994,071		23,578		23,578		1,017,649				25,478	04/01/2048	1FM
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		09/01/2020	SCHEDULED REDEMPTION		996,883	996,883	1,003,658	1,003,523		(6,640)		(6,640)		996,883				25,381	12/01/2049	1FM
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		3,756,581	3,756,581	3,803,245	3,802,312		(45,731)		(45,731)		3,756,581				95,643	12/01/2049	1FM
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		679,142	679,142	698,243			(19,101)		(19,101)		679,142				1,698	08/01/2050	1FE
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		452,761	452,761	462,382			(9,621)		(9,621)		452,761				1,132	08/01/2050	1FE
33938X-AC-9	FLEX LTD SR NT		09/22/2020	BNP PARIBAS SEC CORP		5,471,950	5,000,000	5,464,700			(8,334)		(8,334)		5,456,366		15,584	15,584	27,604	02/01/2026	2FE
302445-AD-3	FLIR SYSTEMS INC SR NT		08/19/2020	CALLED @ 102.002		20,400,400	20,000,000	19,986,200	19,995,770		1,819		1,819		19,997,589		2,411	2,411	824,011	06/15/2021	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION NT 144A		07/15/2020	MATURED		12,500,000	12,500,000	12,702,280	12,513,523		(13,523)		(13,523)		12,500,000				681,250	07/15/2020	2FE
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A		09/29/2020	J P MORGAN SEC INC		739,627	700,000	698,341			39		39		698,380		41,247	41,247	4,810	07/01/2030	2FE
341081-FL-6	FLORIDA PWR & LT CO 1ST MTG		09/29/2020	TRANSFER TO SA		128,729	100,000	128,729							128,729				2,306	10/01/2044	1FE
302491-AU-9	FMC CORP SR NT		07/01/2020	TRANSFER TO SA		7,666,980	7,480,000	7,678,669	7,676,039		(9,059)		(9,059)		7,666,980				201,430	10/01/2029	2FE
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A		09/15/2020	SCHEDULED REDEMPTION		95,104	95,104	95,098	95,102		3		3		95,104				1,909	02/15/2022	1FE
E5311L-AA-9	FORTINI INVESTMENT SR SEC	B	08/01/2020	SCHEDULED REDEMPTION		304,946	304,946	298,121	304,365					(6,244)	298,121	6,825		6,825	5,048	12/31/2038	2
35137L-AH-8	FOX CORP SR NT		08/04/2020	SUSQUEHANNA FINANCIAL		488,812	400,000	400,000							400,000		88,812	88,812	9,994	01/25/2029	2FE
30298Y-AE-3	FREMF MTG TR 2019-K101 CL B 144A		07/01/2020	TRANSFER TO SA		11,137,305	10,916,400	11,149,138	11,147,429		(10,124)		(10,124)		11,137,305				227,669	11/01/2029	1FM
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		07/02/2020	SCHEDULED REDEMPTION		21,846	21,846	21,846	21,846						21,846				1,245	01/02/2025	2FE
370334-CG-7	GENERAL MILLS INC SR NT		08/06/2020	JEFFERIES LLC		2,408,260	2,000,000	2,234,600	2,231,816		(15,346)		(15,346)		2,216,471		191,789	191,789	68,367	04/17/2028	2FE
370334-CJ-1	GENERAL MILLS INC SR NT		09/29/2020	TRANSFER TO SA		2,646,898	1,900,000	2,646,898							2,646,898				40,185	04/17/2048	2FE
373334-JW-2	GEORGIA PWR CO SR NT		09/29/2020	TRANSFER TO SA		1,051,746	877,000	1,051,746							1,051,746				1,467	03/15/2042	2FE
375558-BD-4	GILEAD SCIENCES INC SR NT		09/29/2020	TRANSFER TO SA		2,437,778	1,865,000	2,438,279	131,838		(394)		(394)		2,437,778				12,115	03/01/2046	1FE
375558-BT-9	GILEAD SCIENCES INC SR NT		09/24/2020	STIFEL, NICOLAUS & CO		2,189,000	2,200,000	2,187,152							2,187,152		1,848	1,848		10/01/2050	1FE
37956A-AA-1	GLBL SC FINANCE SRL 2017-1A CL A 144A	D	09/11/2020	VARIOUS		7,001,736	7,001,736	6,970,977	6,973,809		3,209		3,209		6,977,018		24,717	24,717	195,532	04/15/2037	1FE
37956A-AB-9	GLBL SC FINANCE SRL 2018-1A CL A 144A	D	09/11/2020	VARIOUS		19,602,500	19,602,500	19,598,697	19,599,155		330		330		19,599,485		3,015	3,015	610,673	05/17/2038	1FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		09/01/2020	SCHDLD REDM/PRIN LOSS		46,103	65,284	61,448	44,411		1,692		1,692		46,103				1,884	09/01/2035	1FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		09/01/2020	SCHEDULED REDEMPTION		5,264	5,264	5,157	5,263		2		2		5,264				144	08/01/2034	1FM
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		781,937	781,937	781,937	781,937						781,937				29,323	09/20/2047	1FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		1,623,470	1,623,470	1,623,470	1,623,470						1,623,470				51,302	09/20/2047	1FE
38141G-WL-4	GOLDMAN SACHS GRP INC SR NT		08/28/2020	GOLDMAN, SACHS & CO		112,746	100,000	104,803	104,739		(432)		(432)		104,307		8,439	8,439	2,727	06/05/2028	2FE
38141G-WV-2	GOLDMAN SACHS GRP INC SR NT FRN		08/28/2020	GOLDMAN, SACHS & CO		592,363	520,000	550,893	550,533		(2,179)		(2,179)		548,354		44,010	44,010	16,968	04/23/2029	2FE
38141G-WZ-3	GOLDMAN SACHS GRP INC SR NT FRN		09/02/2020	GOLDMAN, SACHS & CO		532,899	450,000	489,846	489,383		(2,871)		(2,871)		486,511		46,388	46,388	15,995	05/01/2029	2FE
38148L-AF-3	GOLDMAN SACHS GRP INC SUB		08/18/2020	MORGAN STANLEY CPTL		564,509	420,000	496,566	496,210		(1,122)		(1,122)		495,088		69,421	69,421	16,102	05/22/2045	2FE
38141G-FD-1	GOLDMAN SACHS GRP INC SUB NT		08/18/2020	MORGAN STANLEY CPTL		2,460,578	1,670,000	2,246,914	2,243,974		(14,323)		(14,323)		2,229,651		230,927	230,927	99,887	10/01/2037	2FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		09/15/2020	SCHEDULED REDEMPTION		275,639	275,639	275,502	275,523		116		116		275,639				4,452	10/15/2052	1FE
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		09/15/2020	SCHEDULED REDEMPTION		39,390	39,390	39,371			20		20		39,390					04/15/2055	1FE
38305#-AB-4	GORILLA INVESTOR LLC	A	09/23/2020	CALLED @ 100.000		11,014,493	11,014,493	11,014,493							11,014,493				297,489	03/13/2027	1PL
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2020	SCHEDULED REDEMPTION		181,900	181,900	181,900	181,900						181,900				13,157	07/01/2038	1FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2020	SCHEDULED REDEMPTION		1,369,233	1,369,233	1,369,233	1,369,233						1,369,233				85,632	07/01/2038	1FE
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		09/30/2020	SCHEDULED REDEMPTION		467,564	467,564	467,564	467,564						467,564				18,270	12/31/2030	2PL
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,360,230	1,360,230	1,374,895	1,374,441		(14,212)		(14,212)		1,360,230				34,618	03/01/2050	1FM
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		1,448,194	1,448,194	1,478,742			(30,548)		(30,548)		1,448,194				10,019	08/01/2050	1FE
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,076,182	1,076,182	1,097,202			(21,019)		(21,019)		1,076,182				24,384	05/01/2050	1FE
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		988,866	988,866	1,004,471			(15,606)		(15,606)		988,866				22,405	05/01/2050	1FE
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,560,593	2,560,593	2,619,807			(59,214)		(59,214)		2,560,593				50,001	07/01/2050	1FE
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		09/01/2020	SCHEDULED REDEMPTION		886,359	886,359	903,532			(17,173)		(17,173)		886,359				17,308	07/01/2050	1FE
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		09/01/2020	SCHEDULED REDEMPTION		522,642	522,642	532,360			(9,718)		(9,718)		522,642				4,876	10/01/2050	1FE
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		09/01/2020	SCHDLD REDM/PRIN LOSS		113,223	116,681	108,602	112,591		632		632		113,223				4,711	02/01/2036	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		09/01/2020	SCHDLD REDM/PRIN LOSS		156,669	161,454	153,865	155,312		1,357		1,357		156,669				6,518	02/01/2036	3FM
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		09/01/2020	SCHDLD REDM/PRIN LOSS		198,790	265,390	247,529	143,201		55,589		55,589		198,790				10,290	05/01/2036	1FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		09/01/2020	SCHDLD REDM/PRIN LOSS		195,995	261,658	230,698	195,995						195,995				10,145	05/01/2036	3FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		09/01/2020	SCHEDULED REDEMPTION		308,109	308,109	288,884	300,779		7,329		7,329		308,109				12,655	03/01/2035	2FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		09/01/2020	SCHEDULED REDEMPTION		273,333	273,333	263,179	268,928		4,405		4,405		273,333				11,215	11/01/2035	1FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		09/01/2020	SCHEDULED REDEMPTION		14,191	14,191	13,918	14,167		25		25		14,191				413	10/01/2033	1FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		09/01/2020	SCHDLD REDM/PRIN LOSS		46,942	55,117	51,595	43,820		3,122		3,122		46,942				2,266	12/01/2035	1FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		09/01/2020	SCHDLD REDM/PRIN LOSS		25,642	30,105	29,362	25,283		359		359		25,642				1,238	12/01/2035	3FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		09/01/2020	SCHEDULED REDEMPTION		507,243	507,243	498,440	501,420		5,823		5,823		507,243				14,883	04/01/2035	1FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		09/01/2020	SCHEDULED REDEMPTION		9,795	9,795	8,974	9,322		473		473		9,795				275	09/01/2035	1FM
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		09/01/2020	SCHDLD REDM/PRIN LOSS		787,028	780,497	712,852	663,486		123,543		123,543		787,028				21,686	03/01/2037	1FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		09/01/2020	SCHEDULED REDEMPTION		59,928	59,928	57,512	59,886		42		42		59,928				1,526	06/01/2034	1FM
36256#-AA-9	GSRP PORTFOLIO I LLC		07/01/2020	TRANSFER TO SA		14,668,377	14,668,377	14,668,377							14,668,377				231,952	12/31/2044	2PL
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	09/27/2020	SCHEDULED REDEMPTION		126,295	126,295	126,295	126,295						126,295				3,580	06/27/2027	2FE
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	09/27/2020	SCHEDULED REDEMPTION		106,459	106,459	109,855	101,275					8,580	109,855	(3,396)		(3,396)	3,616	06/27/2027	2FE
406216-BK-6	HALLIBURTON CO SR NT		09/29/2020	TRANSFER TO SA		1,065,146	1,000,000	1,065,396	121,871		(197)		(197)		1,065,146				21,361	11/15/2045	2FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		09/30/2020	SCHEDULED REDEMPTION		350,738	350,738	350,738	350,738						350,738				10,575	12/31/2030	2PL
41245*-AF-6	HARDY STORAGE CO LLC SR NT		09/01/2020	SCHEDULED REDEMPTION		190,868	190,868	190,868	190,868						190,868				8,113	02/01/2023	2
40414L-AR-0	HCP INC SR NT		08/27/2020	VARIOUS		4,463,260	4,000,000	4,165,760	4,174,676		(21,305)		(21,305)		4,153,371		309,889	309,889	157,403	07/15/2029	2FE
421946-AK-0	HEALTHCARE REALTY TR SR NT		08/20/2020	U.S. BANCORP		484,727	450,000	446,189	446,854		220		220		447,074		37,652	37,652	18,080	01/15/2028	2FE
42225U-AB-0	HEALTHCARE TR OF AMER CO GUARNT		09/28/2020	CALLED @ 108.238		32,144,452	29,698,000	29,258,122	29,521,188		37,811		37,811		29,558,999		139,001	139,001	3,493,389	04/15/2023	2FE
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		09/20/2020	SCHEDULED REDEMPTION		314,235	314,235	314,214			21		21		314,235				2,231	06/20/2047	1FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		889,613	889,613	889,552	889,545		68		68		889,613				37,714	09/20/2041	1FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		870,025	870,025	869,947	869,960		65		65		870,025				32,291	09/20/2041	1FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		1,027,346	1,027,346	1,027,010	1,027,055		292		292		1,027,346				38,116	09/20/2041	1FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		09/20/2020	SCHEDULED REDEMPTION		650,904	650,904	650,851	650,859		45		45		650,904				19,847	09/20/2042	1FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		09/20/2020	SCHEDULED REDEMPTION		488,504	488,504	488,307	488,318		186		186		488,504				17,226	09/20/2047	1FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		09/20/2020	SCHEDULED REDEMPTION		157,582	157,582	161,479	161,267		(3,685)		(3,685)		157,582				6,678	09/20/2047	1FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		09/20/2020	SCHEDULED REDEMPTION		480,920	480,920	480,726	480,748		172		172		480,920				17,602	09/20/2047	1FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		09/20/2020	SCHEDULED REDEMPTION		96,184	96,184	98,570	98,304		(2,120)		(2,120)		96,184				4,232	09/20/2047	1FE
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		09/20/2020	SCHEDULED REDEMPTION		211,131	211,131	216,383	216,340		(5,209)		(5,209)		211,131				8,493	09/20/2048	1FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		09/20/2020	SCHEDULED REDEMPTION		472,777	472,777	484,592	484,463		(11,686)		(11,686)		472,777				21,709	09/20/2048	1FE
437076-AS-1	HOME DEPOT INC SR NT		09/29/2020	TRANSFER TO SA		1,015,177	670,000	1,015,177							1,015,177				11,262	12/16/2036	1FE
437076-BX-9	HOME DEPOT INC SR NT		09/29/2020	VARIOUS		2,216,007	1,600,000	2,198,229			(206)		(206)		2,198,022		17,985	17,985	18,475	12/06/2048	1FE
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		09/01/2020	SCHEDULED REDEMPTION		66,702	66,702	66,700	66,700		2		2		66,702				1,470	09/01/2039	1FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		09/01/2020	SCHEDULED REDEMPTION		19,192	19,192	19,191	19,191		1		1		19,192				436	09/01/2039	1FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		09/01/2020	SCHEDULED REDEMPTION		20,011	20,011	20,010	20,010		0		0		20,011				476	09/01/2039	2FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		09/25/2020	SCHEDULED REDEMPTION		187,958	187,958	168,692	173,497		14,461		14,461		187,958				2,125	12/25/2034	1FM
438516-BL-9	HONEYWELL INTL SR NT		09/29/2020	TRANSFER TO SA		3,307,615	3,000,000	3,307,615							3,307,615				30,833	11/01/2026	1FE
44107T-AV-8	HOST HOTELS & RESORTS LP SR NT SER E		09/02/2020	SEAPORT GLBL HOLDINGS		33,989,925	32,500,000	32,092,759	32,186,460		34,774		34,774		32,221,233		1,768,692	1,768,692	932,500	06/15/2025	2FE
42824C-AG-4	HP ENTERPRISE CO SR NT		08/17/2020	CALLED @ 100.247		10,024,692	10,000,000	9,998,752	9,999,726		229		229		9,999,956		44	44	326,692	10/15/2020	2FE
40434L-AB-1	HP INC SR NT		09/18/2020	J P MORGAN SEC INC		272,265	250,000	249,295			24		24		249,319		22,946	22,946	1,979	06/17/2027	2FE
4042Q1-AE-7	HSBC BANK USA NA SUB NT	C	08/24/2020	MATURED		1,700,000	1,700,000	1,699,065	1,699,925		75		75		1,700,000				95,550	08/24/2020	1FE
404280-BZ-1	HSBC HLDGS PLC SR NT	D	07/29/2020	HSBC SECURITIES INC		864,960	800,000	863,585			(471)		(471)		863,114		1,846	1,846	11,832	03/11/2025	1FE
404280-CC-1	HSBC HLDGS PLC SR NT	D	07/29/2020	HSBC SECURITIES INC		789,187	700,000	776,733			(215)		(215)		776,518		12,669	12,669	5,330	05/22/2030	1FE
404280-AZ-2	HSBC HLDGS PLC SR NT FRN	D	09/25/2020	TENDER @ 101.096		18,685,574	18,483,000	18,885,529	18,774,279		(151,877)		(151,877)		18,622,402		63,172	63,172	449,368	05/25/2021	1FE
404280-BV-0	HSBC HLDGS PLC SR NT FRN	D	09/11/2020	CALLED @ 100.000		25,000,000	25,000,000	25,029,250	25,016,564		(15,758)		(15,758)		25,000,806		(806)	(806)	313,161	09/11/2021	1FE
40428H-PV-8	HSBC USA INC SR NT	C	08/07/2020	MATURED		500,000	500,000	508,030	501,785		(1,785)		(1,785)		500,000				13,750	08/07/2020	1FE
44416*-AG-1	HUDSON TRANS SR SEC SER 3		08/31/2020	SCHEDULED REDEMPTION		40,327	40,327	40,327	40,327						40,327				1,343	11/30/2032	2PL
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		08/31/2020	SCHEDULED REDEMPTION		7,031	7,031	7,031	7,031						7,031				234	11/30/2032	2PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		08/31/2020	SCHEDULED REDEMPTION		9,213	9,213	9,213	9,213						9,213				307	11/30/2032	2PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		08/31/2020	SCHEDULED REDEMPTION		217,252	217,252	217,252	217,252						217,252				7,202	05/31/2033	2PL
459200-JH-5	IBM CORP SR NT		09/29/2020	TRANSFER TO SA		1,373,144	1,000,000	1,373,144							1,373,144				5,222	02/19/2046	1FE
459200-KB-6	IBM CORP SR NT		09/29/2020	VARIOUS		1,751,949	1,400,000	1,740,360			(168)		(168)		1,740,192		11,757	11,757	18,398	05/15/2039	1FE
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A		07/25/2020	VARIOUS		73,437	73,437	73,437	99,166		(25,730)		(25,730)		73,437				3,145	01/25/2043	4FE
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A		07/25/2020	VARIOUS		130,492	130,492	130,811	176,211		(45,720)		(45,720)		130,492				5,752	01/25/2043	4FE

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 and Admini-strative Symbol
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		09/25/2020	SCHEDULED REDEMPTION		66,448	66,448	59,638	62,422		4,026		4,026		66,448				722	09/25/2034	1FM
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		09/25/2020	SCHEDULED REDEMPTION		172,401	172,401	152,775	158,199		14,202		14,202		172,401				1,696	04/25/2035	1FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		09/25/2020	SCHEDULED REDEMPTION		325,002	325,002	293,147	300,652		24,350		24,350		325,002				3,247	04/25/2035	1FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		09/25/2020	SCHEDULED REDEMPTION		131,198	131,198	108,730	113,948		17,250		17,250		131,198				1,391	08/25/2035	1FM
45256#-AB-8	IMPACT CIL PARENT LLC		07/01/2020	SCHEDULED REDEMPTION		182,565	182,565	182,565	164,905						182,565				4,800	10/25/2056	2FE
45256H-AD-0	IMPACT FUNDING 2001-A LLC CLASS C 144A		09/01/2020	SCHEDULED REDEMPTION		48,368	48,368	49,696	48,748		(380)		(380)		48,368				943	07/01/2033	1FE
45256H-AE-8	IMPACT FUNDING 2001-A LLC CLASS D 144A		09/01/2020	SCHEDULED REDEMPTION		8,727	8,727	8,948	8,815		(88)		(88)		8,727				366	07/01/2033	1FE
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		124,356	124,356	124,356	124,356						124,356				4,774	01/01/2051	1FM
453140-AD-7	IMPERIAL BRANDS FIN PLC CO GUARNT 144A	D	07/21/2020	MATURED		1,000,000	1,000,000	1,016,080	1,003,370		(3,370)		(3,370)		1,000,000				29,500	07/21/2020	2FE
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	07/15/2020	SCHEDULED REDEMPTION		1,006,021	1,006,021	1,006,021	1,006,021						1,006,021				45,271	10/15/2021	2FE
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	07/15/2020	SCHEDULED REDEMPTION		470,863	470,863	470,863	470,863						470,863				18,487	04/15/2026	2FE
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		09/01/2020	SCHDLD REDM/PRIN LOSS		438,877	409,706	349,163	382,366		56,511		56,511		438,877				11,200	09/01/2036	1FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		09/01/2020	SCHDLD REDM/PRIN LOSS		194,772	217,210	188,993	167,957		26,816		26,816		194,772				5,789	09/01/2036	1FM
458140-BG-4	INTEL CORP SR NT		09/29/2020	TRANSFER TO SA		2,189,990	1,798,000	2,189,990							2,189,990				20,701	12/08/2047	1FE
460690-BP-4	INTERPUBLIC GRP COS SR NT		08/18/2020	BARCLAYS CAPITAL INC		4,700,360	4,000,000	4,457,440	4,452,469		(28,876)		(28,876)		4,423,593		276,767	276,767	164,817	10/01/2028	2FE
46132B-AD-1	INVERSIONES ALSACIA SA SR SEC 144A	D	07/22/2020	SPECIAL DISTRIBUTION		2,750,533	2,750,533										2,750,533	2,750,533		12/31/2020	6*
462613-AM-2	IPALCO ENTERPRISES INC SR SEC SER WI		09/15/2020	VARIOUS		542,500	500,000	499,529	499,657		48		48		499,706		42,794	42,794	19,322	09/01/2024	2FE
466313-AK-9	JABIL INC SR NT		07/22/2020	VARIOUS		149,902	150,000	148,917			1		1		148,918		984	984	54	01/15/2031	2FE
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	07/05/2020	SCHEDULED REDEMPTION		1,273,135	1,273,135	1,273,135	1,273,135						1,273,135				61,940	07/08/2022	3FE
477143-AH-4	JETBLUE 2019-1 CL AA PTC SER AA		08/12/2020	MORGAN STANLEY CPTL		375,367	395,123	395,123	395,123						395,123		(19,756)	(19,756)	8,210	05/15/2032	1FE
47717#-AA-9	JETPEAK LLC SEC		09/30/2020	SCHEDULED REDEMPTION		65,440	65,440	65,440	65,440						65,440				2,454	06/30/2037	2PL
832696-AK-4	JM SMUCKER CO GUARNT		09/29/2020	TRANSFER TO SA		1,964,243	1,750,000	1,964,243							1,964,243				2,382	03/15/2025	2FE
24422E-UY-3	JOHN DEERE CAP SR NT MTN DTD 07/18/19		09/29/2020	TRANSFER TO SA		2,102,953	1,875,000	2,102,953							2,102,953				10,354	07/18/2029	1FE
478160-CL-6	JOHNSON & JOHNSON SR NT		09/29/2020	TRANSFER TO SA		3,614,716	3,025,000	3,614,716							3,614,716				21,141	01/15/2038	1FE
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		09/01/2020	SCHDLD REDM/PRIN LOSS		110,582	114,581	96,106	45,403		65,180		65,180		110,582				4,516	12/01/2036	1FM
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		09/01/2020	VARIOUS		86,136	71,348	66,600	3,794		82,342		82,342		86,136				2,917	01/01/2036	1FM
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		09/01/2020	SCHEDULED REDEMPTION		180,736	180,736	180,369	179,832		903		903		180,736				4,679	10/01/2036	4FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		09/01/2020	SCHEDULED REDEMPTION		125,012	125,012	114,230	118,367		6,645		6,645		125,012				3,655	07/01/2035	1FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		09/01/2020	SCHEDULED REDEMPTION		318,437	318,437	296,649	313,391		5,045		5,045		318,437				9,408	07/01/2035	1FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		09/01/2020	SCHDLD REDM/PRIN LOSS		493,625	523,216	459,362	395,336		98,289		98,289		493,625				13,216	04/01/2037	1FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		09/01/2020	SCHEDULED REDEMPTION		230,700	230,700	198,726	179,510		51,189		51,189		230,700				6,121	06/01/2037	1FM
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,277,191	1,277,191	1,309,520	1,305,078		(27,887)		(27,887)		1,277,191				32,181	05/01/2046	1FM
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		2,049,815	2,049,815	2,063,267	2,061,027		(11,213)		(11,213)		2,049,815				51,901	01/01/2047	1FE
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,167,952	1,167,952	1,188,118	1,184,582		(16,629)		(16,629)		1,167,952				29,443	05/01/2047	1FM
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		09/01/2020	SCHEDULED REDEMPTION		2,729,488	2,729,488	2,644,191	2,654,446		75,041		75,041		2,729,488				68,496	12/01/2048	1FM
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		4,271,647	4,271,647	4,201,922	4,210,844		60,803		60,803		4,271,647				121,758	01/01/2049	1FM
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,097,137	1,097,137	1,088,909	1,090,210		6,927		6,927		1,097,137				31,234	09/25/2040	1FM
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		2,659,383	2,659,383	2,682,237	2,679,557		(20,174)		(20,174)		2,659,383				84,307	04/01/2049	1FM
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		4,488,638	4,488,638	4,476,715	4,478,259		10,380		10,380		4,488,638				126,707	05/01/2049	1FM
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		380,994	380,994	383,376	383,172		(2,178)		(2,178)		380,994				10,663	08/01/2049	1FM
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		721,170	721,170	730,184	729,413		(8,243)		(8,243)		721,170				20,184	08/01/2049	1FM
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		199,978	199,978	201,071	201,039		(1,061)		(1,061)		199,978				5,675	09/01/2049	1FM
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,090,788	1,090,788	1,103,571	1,103,192		(12,404)		(12,404)		1,090,788				30,952	09/01/2049	1FM
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,595,133	1,595,133	1,631,024	1,630,157		(35,023)		(35,023)		1,595,133				45,044	11/01/2049	1FM
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		2,026,117	2,026,117	2,048,927	2,047,528		(21,411)		(21,411)		2,026,117				49,782	12/01/2049	1FM
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		5,714,689	5,714,689	5,803,981	5,798,381		(83,692)		(83,692)		5,714,689				140,410	12/01/2049	1FM
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		707,706	707,706	713,456	713,149		(5,443)		(5,443)		707,706				17,421	02/01/2050	1FM
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		2,985,472	2,985,472	3,022,790	3,020,797		(35,325)		(35,325)		2,985,472				73,489	02/01/2050	1FM
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,970,908	1,970,908	1,996,469	1,995,644		(24,736)		(24,736)		1,970,908				49,784	03/01/2050	1FM
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		1,949,042	1,949,042	1,961,224			(12,182)		(12,182)		1,949,042				32,681	05/01/2050	1FM
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,957,034	1,957,034	1,964,067	1,963,384		(6,351)		(6,351)		1,957,034				54,631	06/01/2049	1FM
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		926,308	926,308	938,610	938,185		(11,877)		(11,877)		926,308				23,389	03/01/2050	1FM
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		1,008,530	1,008,530	1,027,440			(18,910)		(18,910)		1,008,530				23,052	06/01/2050	1FE
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		3,307,980	3,307,980	3,382,409			(74,430)		(74,430)		3,307,980				75,612	06/01/2050	1FE
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		1,978,659	1,978,659	2,019,160			(40,501)		(40,501)		1,978,659				38,927	07/01/2050	1FE
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		3,357,725	3,357,725	3,436,946			(79,221)		(79,221)		3,357,725				66,058	07/01/2050	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		895,277	895,277	919,478			(24,200)		(24,200)		895,277				6,368	11/01/2050	1FE
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		09/01/2020	SCHEDULED REDEMPTION		811,568	811,568	836,930			(25,362)		(25,362)		811,568				4,058	12/01/2050	1FE
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		811,568	811,568	832,872			(21,304)		(21,304)		811,568				4,058	12/01/2050	1FE
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,082,091	1,082,091	1,115,906			(33,815)		(33,815)		1,082,091				5,410	12/01/2050	1FE
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,230,087	1,230,087	1,263,915			(33,827)		(33,827)		1,230,087				24,026	08/01/2050	1FE
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		09/01/2020	SCHEDULED REDEMPTION		1,355,536	1,355,536	1,400,650			(45,114)		(45,114)		1,355,536				6,778	10/01/2050	1FE
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		372,162	372,162	382,222			(10,060)		(10,060)		372,162				1,861	10/01/2050	1FE
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		09/01/2020	SCHEDULED REDEMPTION		6,918	6,918	6,859	6,918		0		0		6,918				203	04/01/2035	1FM
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		09/01/2020	SCHDLD REDM/PRIN LOSS		814,185	814,317	785,840	798,282		15,903		15,903		814,185				32,889	09/01/2035	3FM
46623E-KG-3	JPMORGAN CHASE & CO SR NT		08/17/2020	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				229,500	08/15/2021	1FE
46625H-HZ-6	JPMORGAN CHASE & CO SR NT		09/21/2020	TENDER @ 102.845		4,113,800	4,000,000	4,037,280	4,006,347		(3,330)		(3,330)		4,003,018		110,782	110,782	159,819	05/10/2021	1FE
46625H-QW-3	JPMORGAN CHASE & CO SR NT		07/30/2020	J P MORGAN SEC INC		674,736	600,000	671,117			(403)		(403)		670,715		4,021	4,021	6,710	04/01/2026	1FE
46625H-RS-1	JPMORGAN CHASE & CO SR NT		07/30/2020	J P MORGAN SEC INC		1,455,532	1,300,000	1,452,235			(833)		(833)		1,451,402		4,130	4,130	5,547	06/15/2026	1FE
46625H-RV-4	JPMORGAN CHASE & CO SR NT		07/30/2020	J P MORGAN SEC INC		775,439	700,000	770,966			(367)		(367)		770,599		4,840	4,840	6,998	10/01/2026	1FE
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		09/01/2020	SCHEDULED REDEMPTION		2,503,795	2,503,795	2,584,386			(80,591)		(80,591)		2,503,795				12,519	02/01/2050	1FE
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		09/01/2020	SCHEDULED REDEMPTION		417,973	417,973	429,859			(11,886)		(11,886)		417,973				2,090	02/01/2050	1FE
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		491,354	491,354	507,170			(15,815)		(15,815)		491,354				2,457	02/01/2050	1FE
48305Q-AC-7	KAISER FOUNDATION HOSPIT CO GUARNT		07/30/2020	BARCLAYS CAPITAL INC		677,172	600,000	671,856			(338)		(338)		671,518		5,654	5,654	4,830	05/01/2027	1FE
48661E-C*-7	KAYNE ANDERSON MIDSTREAM SER G SR NT		07/09/2020	CALLED @ 100.000		581,154	581,154	581,154	581,154						581,154				16,156	08/08/2020	1FE
487836-AT-5	KELLOGG CO SR NT SER B		09/29/2020	TRANSFER TO SA		881,376	600,000	881,376							881,376				22,102	04/01/2031	2FE
26138E-AW-9	KEURIG DR PEPPER INC CO GUARNT		07/24/2020	JANE STREET EXECUTION		540,755	500,000	480,595	485,268		2,005		2,005		487,273		53,482	53,482	9,694	12/15/2023	2FE
49427R-AN-2	KILROY REALTY LP CO GUARNT		09/09/2020	VARIOUS		2,327,360	2,000,000	2,265,380	2,013,157		230,521		230,521		2,243,678		83,682	83,682	69,007	12/15/2028	2FE
50540R-AJ-1	LAB CORP OF AMER HLDGS NT		08/17/2020	CALLED @ 100.000		18,000,000	18,000,000	17,917,560	17,991,199		6,310		6,310		17,997,509		2,491	2,491	629,000	11/15/2020	2FE
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		09/15/2020	SCHEDULED REDEMPTION		138,969	138,969	138,969	138,969						138,969				6,874	06/15/2033	3FE
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		09/25/2020	SCHDLD REDM/PRIN LOSS		136,139	136,013	99,111	97,691		38,448		38,448		136,139				1,257	12/25/2036	1FM
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		09/01/2020	VARIOUS		385,769	385,769	350,016	363,151		22,617		22,617		385,769				10,652	11/01/2035	1FM
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		07/29/2020	VARIOUS		1,731,585	1,731,585	1,734,219	1,733,601		(2,016)		(2,016)		1,731,585				51,948	10/30/2027	1PL
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		09/15/2020	SCHEDULED REDEMPTION		102,500	102,500	102,471	102,478		23		23		102,500				2,935	06/15/2048	1FE
539830-BB-4	LOCKHEED MARTIN CORP SR NT		09/29/2020	TRANSFER TO SA		1,146,416	900,000	1,146,649			(233)		(233)		1,146,416				12,414	12/15/2042	1FE
539830-BN-8	LOCKHEED MARTIN CORP SR NT		09/29/2020	TRANSFER TO SA		1,316,382	1,000,000	1,316,382							1,316,382				1,591	09/15/2052	1FE
548661-DN-4	LOWE'S COS INC SR NT		07/30/2020	U.S. BANCORP		829,619	700,000	816,414			(106)		(106)		816,308		13,311	13,311	7,770	04/15/2046	2FE
548661-DS-3	LOWE'S COS INC SR NT		09/29/2020	TRANSFER TO SA		2,096,882	1,600,000	2,096,882							2,096,882				35,187	04/05/2049	2FE
50247V-AC-3	LYB INTL FINANCE BV SR NT		09/29/2020	TRANSFER TO SA		980,366	800,000	980,366							980,366				1,517	03/15/2044	2FE
554694-AB-5	MACKINAW PWR LLC SR SEC 144A		07/31/2020	CALLED @ 100.000		331,595	331,595	339,609	341,519		(1,386)		(1,386)		340,133		(8,538)	(8,538)	15,658	10/31/2023	2FE
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		07/05/2020	SCHEDULED REDEMPTION		787,284	787,284	787,284	787,284						787,284				35,900	09/30/2025	2PL
571676-AD-7	MARS INC CO GUARNT 144A		08/18/2020	BARCLAYS CAPITAL INC		423,059	350,000	349,563	349,574		10		10		349,583		73,476	73,476	12,018	04/01/2039	1FE
571676-AF-2	MARS INC CO GUARNT 144A		09/29/2020	TRANSFER TO SA		623,234	500,000	623,234							623,234				9,765	04/01/2049	1FE
571676-AH-8	MARS INC CO GUARNT 144A		09/29/2020	TRANSFER TO SA		2,325,206	1,800,000	2,325,206							2,325,206				37,380	04/01/2059	1FE
571748-AV-4	MARSH & MCLENNAN COS INC SR NT		07/29/2020	WELLS FARGO BANK, N.A.		548,825	500,000	547,474			(335)		(335)		547,139		1,686	1,686	2,819	06/03/2024	1FE
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		09/15/2020	SCHEDULED REDEMPTION		189,317	189,317	189,317	189,317						189,317				7,603	05/15/2032	1PL
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		09/01/2020	SCHEDULED REDEMPTION		106,192	106,192	100,574	87,696		18,496		18,496		106,192				2,928	11/01/2035	1FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		09/01/2020	SCHEDULED REDEMPTION		456,525	456,525	368,005	337,702		118,824		118,824		456,525				11,777	02/01/2036	1FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		09/01/2020	SCHEDULED REDEMPTION		49,260	49,260	46,693	49,259		0		0		49,260				1,269	02/01/2036	1FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		09/01/2020	SCHEDULED REDEMPTION		163,455	163,455	156,163	160,466		2,989		2,989		163,455				6,062	11/01/2035	1FM
58013M-FA-7	MCDONALD'S CORP SR NT		09/29/2020	TRANSFER TO SA		631,552	475,000	631,552							631,552				7,076	12/09/2045	2FE
58013M-FH-2	MCDONALD'S CORP SR NT MTN DTD 08/15/18		09/29/2020	TRANSFER TO SA		623,606	500,000	624,028	151,165		(332)		(332)		623,606				7,516	09/01/2048	2FE
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		09/30/2020	SCHEDULED REDEMPTION		113,977	113,977	113,977	113,977						113,977				4,086	12/31/2037	2PL
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		1,344,958	1,344,958	1,327,725	1,330,852		14,105		14,105		1,344,958				38,690	10/01/2048	1FM
58933Y-AT-2	MERCK & CO INC SR NT		09/29/2020	TRANSFER TO SA		301,931	245,000	301,931							301,931				1,234	02/10/2045	1FE
58933Y-AV-7	MERCK & CO INC SR NT		09/29/2020	TRANSFER TO SA		819,541	650,000	819,541							819,541				1,549	03/07/2039	1FE
58933Y-AW-5	MERCK & CO INC SR NT		09/29/2020	TRANSFER TO SA		1,300,038	1,000,000	1,300,038							1,300,038				2,444	03/07/2049	1FE
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		09/01/2020	SCHEDULED REDEMPTION		48,702	48,723	39,588	33,859		14,843		14,843		48,702				1,375	12/01/2035	1FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		09/01/2020	SCHEDULED REDEMPTION		163,928	163,928	162,494	163,122		806		806		163,928				4,386	02/01/2035	1FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		09/01/2020	SCHEDULED REDEMPTION		101,089	101,089	90,222	95,241		5,848		5,848		101,089				2,705	02/01/2035	1FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		09/01/2020	SCHEDULED REDEMPTION		83,446	83,446	83,693	83,477		(31)		(31)		83,446				2,603	05/01/2034	1FM
59156R-AJ-7	METLIFE INC SR NT		07/30/2020	WELLS FARGO BANK, N.A.		1,254,432	800,000	1,233,948			(912)		(912)		1,233,036		21,396	21,396	6,800	06/15/2034	1FE

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 and Admini-strative Symbol
594918-BT-0	MICROSOFT CORP SR NT		09/29/2020	TRANSFER TO SA		548,675	450,000	549,341	206,984		(523)		(523)		548,675				9,019	08/08/2046	1FE
594918-CD-4	MICROSOFT CORP SR NT		09/29/2020	TRANSFER TO SA		2,836,781	2,657,000	2,836,781			0		0		2,836,781				23,297	06/01/2060	1FE
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2020	SCHEDULED REDEMPTION		600,000	600,000	600,000	600,000						600,000				36,000	03/15/2025	3FE
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		09/01/2020	SCHEDULED REDEMPTION		190,716	190,716	190,714	190,716						190,716				8,278	08/01/2037	1FE
606822-AQ-7	MITSUBISHI UFJ FIN GRP SR NT FRN	D	07/13/2020	CITIGROUP SEC INC		15,574,340	15,516,000	15,594,511	15,582,811		(14,616)		(14,616)		15,568,195		6,145	6,145	272,595	07/25/2022	1FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		09/01/2020	SCHEDULED REDEMPTION		15,442	15,442	14,062	14,819		624		624		15,442				395	07/01/2034	1FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		09/01/2020	SCHDLD REDM/PRIN LOSS		1,841,812	1,841,667	1,771,521	1,813,611		28,201		28,201		1,841,812				74,137	08/01/2035	2FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		09/01/2020	SCHEDULED REDEMPTION		60,856	60,856	62,007	61,356		(499)		(499)		60,856				2,492	08/01/2034	1FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		09/01/2020	SCHEDULED REDEMPTION		125,379	125,363	123,586	125,387		(7)		(7)		125,379				5,047	08/01/2035	3FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		09/01/2020	SCHDLD REDM/PRIN LOSS		113,211	54,480	83,140			30,072		30,072		113,211				4,197	11/01/2035	1FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		09/01/2020	SCHEDULED REDEMPTION		251,880	251,880	236,143	237,088		14,792		14,792		251,880				6,890	08/01/2034	1FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		09/01/2020	SCHEDULED REDEMPTION		359,185	359,185	355,818	357,575		1,610		1,610		359,185				13,533	03/01/2035	1FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		09/01/2020	SCHEDULED REDEMPTION		54,771	54,771	26,224	24,840		29,931		29,931		54,771				820	06/01/2036	1FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		09/01/2020	SCHEDULED REDEMPTION		186,277	186,277	179,251	184,341		1,936		1,936		186,277				6,668	03/01/2035	1FM
61761J-VL-0	MORGAN STANLEY SR NT		07/29/2020	MORGAN STANLEY CPTL		668,472	600,000	665,666			(419)		(419)		665,247		3,225	3,225	6,043	10/23/2024	2FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		09/20/2020	SCHEDULED REDEMPTION		194,011	194,011	193,969			42		42		194,011				1,278	04/20/2046	1FE
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT		08/24/2020	STIFEL, NICOLAUS & CO		4,999,480	5,000,000	4,990,100			17		17		4,990,117		9,363	9,363	2,300	11/15/2030	2FE
55336V-BG-4	MPLX LP SR NT FRN		09/13/2020	CALLED @ 100.000		150,000	150,000	150,000	150,000						150,000				2,268	09/09/2021	2FE
61913P-AA-0	MTGIT TR 2004-1 CL A1		09/25/2020	SCHEDULED REDEMPTION		76,568	76,568	65,597	67,310		9,258		9,258		76,568				886	11/25/2034	1FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		09/25/2020	SCHEDULED REDEMPTION		94,206	94,206	75,277	83,221		10,985		10,985		94,206				1,000	02/25/2035	1FM
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		384,889	384,889	384,844			46		46		384,889				1,098	10/20/2037	1FE
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	09/30/2020	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				1,902	03/31/2035	3PL
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	09/30/2020	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				3,500	11/30/2033	3PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	09/30/2020	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				1,288	06/30/2035	3PL
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A		07/01/2020	TRANSFER TO SA		4,975,667	5,000,000	4,975,400	4,975,448		219		219		4,975,667				119,167	11/30/2049	1FE
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A		09/25/2020	SCHEDULED REDEMPTION		43,825	43,825	43,832	43,830		(5)		(5)		43,825				371	12/27/2067	1FE
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		09/15/2020	SCHEDULED REDEMPTION		171,278	171,278	171,498			(220)		(220)		171,278				1,309	01/15/2069	1FE
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		07/27/2020	SCHEDULED REDEMPTION		77,884	77,884	77,954			(70)		(70)		77,884				698	04/25/2031	1FE
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A		09/29/2020	TRANSFER TO SA		3,296,513	2,500,000	3,297,138	178,846		(491)		(491)		3,296,513				7,389	09/24/2048	1FE
641423-CC-0	NEVADA PWR CO GENL REF MORT SER CC		07/13/2020	BNP PARIBAS SEC CORP		588,430	500,000	498,080	498,224		87		87		498,311		90,119	90,119	13,053	05/01/2029	1FE
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		09/01/2020	SCHEDULED REDEMPTION		153,404	153,404	111,095	44,630		108,774		108,774		153,404				2,253	07/01/2036	1FM
62942Q-BT-9	NEW RES ADV REC 2019-T1 CL DT1 144A		08/25/2020	CALLED @ 100.000		9,500,000	9,500,000	9,498,734	9,498,911		270		270		9,499,181		819	819	219,688	07/15/2052	2FE
62942Q-BX-0	NEW RES ADV REC 2019-T2 CL CT2 144A		09/15/2020	VARIOUS		4,500,000	4,500,000	4,499,600	4,499,631		214		214		4,499,845		155	155	91,650	08/15/2053	1FE
62942Q-BY-8	NEW RES ADV REC 2019-T2 CL DT2 144A		09/15/2020	VARIOUS		11,250,000	11,250,000	11,246,064	11,246,370		2,104		2,104		11,248,474		1,526	1,526	248,625	08/15/2053	2FE
62942Q-CD-3	NEW RESL ADV REC 2019-T3 CL DT3 144A		09/15/2020	CALLED @ 100.000		7,000,000	7,000,000	6,999,987	6,999,988		3		3		6,999,991		9	9	160,409	09/15/2052	2FE
651229-AK-2	NEWELL RUBBERMAID INC SR NT		08/15/2020	MATURED		15,000,000	15,000,000	15,120,650	15,009,117		(9,117)		(9,117)		15,000,000				705,000	08/15/2020	3FE
65473Q-BA-0	NISOURCE FINANCE CORP CO GUARNT		09/17/2020	CALLED @ 108.012		12,032,553	11,140,000	10,805,812	11,013,339		27,406		27,406		11,040,745		99,255	99,255	1,359,566	02/15/2023	2FE
65473Q-BB-8	NISOURCE FINANCE CORP CO GUARNT		09/29/2020	TRANSFER TO SA		1,063,326	800,000	1,063,326							1,063,326				5,133	02/15/2043	2FE
65473Q-BC-6	NISOURCE FINANCE CORP CO GUARNT		09/29/2020	TRANSFER TO SA		193,199	150,000	193,199							193,199				880	02/15/2044	2FE
65473Q-AY-9	NISOURCE FINANCE CORP SR NT		09/17/2020	CALLED @ 104.691		5,234,569	5,000,000	4,981,150	4,995,719		1,548		1,548		4,997,267		2,733	2,733	411,333	12/01/2021	2FE
654740-BB-4	NISSAN MOTOR ACCEPTANCE SR NT 144A		09/28/2020	MATURED		1,000,000	1,000,000	997,200	999,268		732		732		1,000,000				21,500	09/28/2020	2FE
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		09/03/2020	SCHEDULED REDEMPTION		228,931	228,931	228,931							228,931				5,814	02/28/2032	1PL
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		09/03/2020	SCHEDULED REDEMPTION		47,125	47,125	47,125							47,125				2,640	02/28/2032	3PL
655664-AS-9	NORDSTROM INC SR NT		07/29/2020	MORGAN STANLEY CPTL		1,023,000	1,200,000	1,231,140	1,230,252		(2,170)		(2,170)		1,228,082		(205,082)	(205,082)	42,133	03/15/2027	2FE
655844-BX-5	NORFOLK SOUTHERN CORP SR NT		09/29/2020	TRANSFER TO SA		2,081,872	1,700,000	2,081,872							2,081,872				27,550	11/01/2047	2FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		09/20/2020	SCHEDULED REDEMPTION		328,220	328,220	328,220	328,220						328,220				9,868	04/20/2046	1FE
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		09/19/2020	SCHEDULED REDEMPTION		83,233	83,233	82,066			1,167		1,167		83,233				926	11/19/2049	1FE
62940Q-AA-3	NSG HLDGS LLC/NSG HLD SEC 144A		07/01/2020	VARIOUS		91,283	91,283	93,684	92,797		(1,514)		(1,514)		91,283				24,898	12/15/2025	3FE
11273#-AA-1	NUSTAR LOGISTICS LP SEC		09/29/2020	CALLED @ 119.527		9,019,018	7,545,575	7,206,024			28,353		28,353		7,234,378		311,198	311,198	1,845,691	04/21/2023	3PL
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,485,681	1,485,681	1,514,931	1,507,884		(22,203)		(22,203)		1,485,681				37,488	04/01/2046	1FM
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,441,316	1,441,316	1,444,244	1,443,629		(2,313)		(2,313)		1,441,316				36,584	10/01/2045	1FM
674599-CT-0	OCCIDENTAL PETROLEUM COR SR NT FRN		07/13/2020	TENDER @ 99.000		346,500	350,000	350,000	350,000						350,000		(3,500)	(3,500)	5,802	02/08/2021	3FE
67502#-AA-6	OCEAN SPRAY CTL SER A-1		09/15/2020	SCHEDULED REDEMPTION		145,316	145,316	145,316	143,878		1,437		1,437		145,316				3,560	08/15/2036	2
67575N-BN-2	OCWEN MST ADV REC 2019-T1 CL CT1 144A		08/17/2020	CALLED @ 100.000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				31,852	08/15/2050	1FE
67575N-BM-4	OCWEN MSTR ADV REC 2019-T1 CL BT1 144A		08/17/2020	CALLED @ 100.000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				24,847	08/15/2050	1FE
67575N-BS-1	OCWEN MSTR ADV REC 2019-T2 CL BT2 144A		08/17/2020	CALLED @ 100.000		2,400,000	2,400,000	2,399,997	2,399,997		1		1		2,399,998		2	2	42,341	08/15/2051	1FE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
67575N-BT-9	OCWEN MSTR ADV REC 2019-T2 CL CT2 144A		08/17/2020	CALLED @ 100.000		3,300,000	3,300,000	3,299,996	3,299,997		1		1		3,299,998		2	2	60,394	08/15/2051	1FE
67575N-BU-6	OCWEN MSTR ADV REC 2019-T2 CL DT2 144A		08/17/2020	CALLED @ 100.000		5,000,000	5,000,000	4,999,994	4,999,995		2		2		4,999,997		3	3	101,387	08/15/2051	2FE
67575N-BP-7	OCWEN MSTR ADV RECL 2019-T1 CL DT1 144A		08/17/2020	CALLED @ 100.000		2,250,000	2,250,000	2,249,999	2,250,000		0		0		2,250,000				46,602	08/15/2050	2FE
680617-AB-3	OLEODUCTO CENTRAL SA SR NT 144A	D	09/18/2020	CALLED @ 102.303		10,230,290	10,000,000	9,936,700	9,986,362		7,124		7,124		9,993,486		6,514	6,514	575,846	05/07/2021	2FE
68233J-AM-6	ONCOR ELEC DELIVERY SR SEC		09/30/2020	MATURED		5,000,000	5,000,000	4,996,595	4,999,727		273		273		5,000,000				287,500	09/30/2020	1FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		09/11/2020	SCHEDULED REDEMPTION		826,641	826,641	793,379	810,417		16,225		16,225		826,641				34,777	10/11/2030	1FM
68389X-AM-7	ORACLE CORP SR NT		09/29/2020	TRANSFER TO SA		816,472	575,000	816,472							816,472				6,353	07/15/2040	1FE
68389X-BF-1	ORACLE CORP SR NT		09/29/2020	TRANSFER TO SA		359,728	295,000	359,728							359,728				4,529	05/15/2045	1FE
68389X-BQ-7	ORACLE CORP SR NT		09/29/2020	TRANSFER TO SA		1,210,277	1,000,000	1,210,277							1,210,277				14,889	11/15/2047	1FE
685218-AB-5	ORANGE SA SR NT	D	09/29/2020	TRANSFER TO SA		738,125	500,000	738,125							738,125				4,049	02/06/2044	2FE
68902V-AC-1	OTIS WORLDWIDE CORP CO GUARFRN 144A		09/08/2020	EXCHANGE		200,000	200,000	200,000							200,000				1,635	04/05/2023	2FE
68902V-AF-4	OTIS WORLDWIDE CORP CO GUARNT 144A		09/08/2020	EXCHANGE		2,099,840	2,100,000	2,099,832			8		8		2,099,840				28,578	02/15/2030	2FE
68902V-AA-5	OTIS WORLDWIDE CORP SR NT 144A		09/08/2020	EXCHANGE		562,187	600,000	561,646			541		541		562,187				9,907	02/15/2040	2FE
N6777#-AG-4	OVERSEAS ASST SR NT SER G	D	09/27/2020	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				64,236	03/30/2024	3PL
69144Y-AA-5	OXFORD FIN FNDG TR 2016-1A CL A 144A		09/15/2020	SCHEDULED REDEMPTION		634,373	634,373	634,373	634,373						634,373				16,798	06/17/2024	1FE
694308-GS-0	PACIFIC GAS & ELEC SR NT		07/02/2020	EXCHANGE/VARIOUS		8,897,935	7,400,000	7,030,000			(565)		(565)		8,897,935					01/15/2040	6*
694308-HF-7	PACIFIC GAS & ELEC SR NT		07/02/2020	EXCHANGE		7,211,867	8,000,000	7,260,000	7,231,621		(19,754)		(19,754)		7,211,867					11/15/2043	6*
694308-GE-1	PACIFIC GAS & ELECTRIC		07/02/2020	EXCHANGE		3,473,293	3,500,000	3,473,750	3,473,481		(188)		(188)		3,473,293					03/01/2034	6*
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		08/31/2020	SCHEDULED REDEMPTION		715,513	715,513	738,096	733,357		(17,843)		(17,843)		715,513				49,263	07/31/2029	4FE
701094-AP-9	PARKER-HANNIFIN CORP SR NT		09/29/2020	TRANSFER TO SA		2,222,582	1,800,000	2,222,582							2,222,582				21,000	06/14/2049	2FE
70450Y-AC-7	PAYPAL HLDGS INC SR NT		07/24/2020	U.S. BANCORP		213,934	200,000	199,878	199,884		13		13		199,897		14,037	14,037	4,013	10/01/2024	2FE
706327-A*-4	PEMBINA PIPELINE CORP SR NT	B	07/10/2020	CALLED @ 104.638		17,259,427	16,494,487	16,494,487	16,494,487					1,867,851	16,494,487	0		0	629,870	09/30/2021	2
713448-BZ-0	PEPSICO INC SR NT		09/29/2020	TRANSFER TO SA		829,550	650,000	829,550							829,550				1,733	03/05/2042	1FE
713448-DV-7	PEPSICO INC SR NT		09/29/2020	TRANSFER TO SA		1,786,714	1,400,000	1,786,714							1,786,714				22,867	05/02/2047	1FE
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	09/01/2020	SCHEDULED REDEMPTION		251,619	251,619	157,891	196,682		54,938		54,938		251,619					11/01/2029	2FE
717081-EK-5	PFIZER INC SR NT		09/29/2020	TRANSFER TO SA		2,658,073	2,000,000	2,658,073							2,658,073				3,267	09/15/2048	1FE
717081-EW-9	PFIZER INC SR NT		08/11/2020	JEFFERIES LLC		1,519,628	1,350,000	1,345,275			158		158		1,345,433		174,195	174,195	13,683	04/01/2030	1FE
717081-CY-7	PFIZER INC. SR NT		09/29/2020	TRANSFER TO SA		422,082	250,000	422,082							422,082				700	03/15/2039	1FE
718546-AL-8	PHILLIPS 66 CO GUARNT		09/29/2020	TRANSFER TO SA		158,339	130,000	158,339							158,339				2,359	11/15/2044	2FE
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z		07/01/2020	SCHEDULED REDEMPTION		389,929	389,929	371,008	366,692		23,237		23,237		389,929				27,051	04/01/2042	1
72925P-AD-7	PLUM CREEK TIMBERLANDS L CO GUARNT		09/28/2020	CALLED @ 106.935		16,040,250	15,000,000	14,878,500	14,957,672		9,391		9,391		14,967,063		32,937	32,937	1,545,354	03/15/2023	2FE
693476-BL-6	PNC FUNDING CORP SR NT		08/11/2020	MATURED		18,000,000	18,000,000	17,905,950	17,992,957		7,043		7,043		18,000,000				787,500	08/11/2020	1FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		09/30/2020	SCHEDULED REDEMPTION		43,696	43,696	43,696	43,696						43,696				1,163	05/01/2039	2PL
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		09/01/2020	SCHEDULED REDEMPTION		200,504	200,504	200,442	200,471		33		33		200,504				8,233	03/01/2035	1FM
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		09/01/2020	SCHEDULED REDEMPTION		119,559	119,559	115,599	117,268		2,291		2,291		119,559				7,124	11/01/2035	1FM
74340X-AW-1	PROLOGIS LP CO GUARNT		09/08/2020	CALLED @ 111.134		44,453,600	40,000,000	39,896,800	39,957,498		7,774		7,774		39,965,272		34,728	34,728	6,262,211	08/15/2023	1FE
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		09/01/2020	SCHEDULED REDEMPTION		1,729,334	1,729,334	1,747,438			(18,104)		(18,104)		1,729,334				28,972	02/01/2050	1FE
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		2,351,270	2,351,270	2,415,195			(63,925)		(63,925)		2,351,270				16,761	05/01/2050	1FE
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,556,084	3,556,084	3,456,347	3,470,199		85,885		85,885		3,556,084				89,944	06/01/2048	1FM
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,413,809	1,413,809	1,410,495	1,411,120		2,688		2,688		1,413,809				40,579	08/01/2048	1FM
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,502,227	2,502,227	2,472,904	2,478,174		24,054		24,054		2,502,227				72,215	11/01/2048	1FM
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,918,520	2,918,520	2,984,186	2,977,897		(59,378)		(59,378)		2,918,520				84,561	07/01/2049	1FM
74456Q-BQ-8	PUBLIC SERVICE ELEC 1ST MTG MTN		09/29/2020	TRANSFER TO SA		299,549	240,000	299,549							299,549				709	03/01/2046	1FE
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		09/10/2020	SCHEDULED REDEMPTION		42,345	42,345	42,345							42,345				837	02/10/2049	2
74922R-AP-5	RALI 2006-QS1 CL 3A1		09/01/2020	SCHDLD REDM/PRIN LOSS		109,574	119,028	96,641	109,613		(39)		(39)		109,574				4,921	12/01/2021	4FM
75281A-AU-3	RANGE RES CORP CO GUARNT SER		09/02/2020	TENDER @ 102.125		1,169,331	1,145,000	1,142,138	1,142,628		603		603		1,143,231		26,101	26,101	78,667	07/01/2022	4FE
75281A-BA-6	RANGE RES CORP CO GUARNT SER		09/02/2020	TENDER @ 100.500		1,268,310	1,262,000	1,262,000	1,262,000						1,262,000		6,310	6,310	60,821	03/15/2023	4FE
75281A-AY-5	RANGE RES CORP CO GUARNT SER WI		09/02/2020	TENDER @ 101.250		2,025,000	2,000,000	2,000,000	2,000,000						2,000,000		25,000	25,000	104,722	08/15/2022	4FE
75513E-BE-0	RAYTHEON TECH CORP SR NT 144A		09/29/2020	TRANSFER TO SA		791,565	700,000	791,565							791,565				953	03/15/2027	2FE
75513E-BG-5	RAYTHEON TECH CORP SR NT 144A		09/29/2020	TRANSFER TO SA		882,799	700,000	882,799							882,799				13,872	04/15/2047	2FE
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,496,737	3,496,737	3,535,529			(38,792)		(38,792)		3,496,737				58,961	02/01/2050	1FE
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		09/01/2020	SCHEDULED REDEMPTION		1,902,148	1,902,148	1,916,117			(13,969)		(13,969)		1,902,148				32,073	02/01/2050	1FE
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	07/12/2020	SCHEDULED REDEMPTION		202,332	202,332	202,332	202,332						202,332				8,915	10/12/2031	2FE
760759-AT-7	REPUBLIC SVCS INC SR NT		09/29/2020	TRANSFER TO SA		2,079,104	1,750,000	2,079,104							2,079,104				25,730	05/15/2028	2FE
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1		09/25/2020	SCHEDULED REDEMPTION		59,191	59,191	24,712	6,147		53,045		53,045		59,191				462	06/25/2046	1FM
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		09/25/2020	SCHEDULED REDEMPTION		26,693	26,693	18,394	8,932		17,761		17,761		26,693				267	04/25/2046	1FM

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 and Admini-strative Symbol
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL MII1		09/25/2020	SCHEDULED REDEMPTION		19,566	19,566	16,533	18,549		1,017		1,017		19,566				237	02/25/2034	1FM
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL AI5		09/01/2020	SCHEDULED REDEMPTION		131,107	131,107	129,902	131,045		62		62		131,107				4,817	07/01/2034	1FM
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5		09/01/2020	SCHEDULED REDEMPTION		613,169	613,169	612,936	613,154		15		15		613,169				25,924	09/01/2034	1FM
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6		09/01/2020	SCHEDULED REDEMPTION		669	669	668	669						669				22	09/01/2034	1FM
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6		09/01/2020	SCHEDULED REDEMPTION		51,610	51,610	51,597	51,608		2		2		51,610				1,690	06/01/2034	1FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		09/01/2020	SCHDLD REDM/PRIN LOSS		281,540	318,265	293,764	267,605		13,935		13,935		281,540				12,095	03/01/2036	4FM
76169#-AG-8	REYES HLDGS LLC SR NT SER 2012		07/31/2020	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				205,200	07/31/2022	2PL
G1263#-AA-7	RIDLEY TERMINALS SEC	A	09/30/2020	SCHEDULED REDEMPTION		1,689,408	1,689,408	1,647,173			42,235		42,235		1,689,408				80,515	12/22/2027	3PL
773903-AJ-8	ROCKWELL AUTOMATION SR NT		09/29/2020	TRANSFER TO SA		2,271,972	1,700,000	2,271,972							2,271,972				5,553	03/01/2049	1FE
775109-BG-5	ROGERS COMMS IN CO GUARNT	A	09/29/2020	TRANSFER TO SA		2,212,447	1,755,000	2,212,447	1,744,776						2,212,447				9,224	02/15/2048	2FE
776743-AF-3	ROPER TECHNOLOGIES INC SR NT		09/29/2020	TRANSFER TO SA		2,097,322	1,750,000	2,097,322							2,097,322				2,858	09/15/2028	2FE
776743-AG-1	ROPER TECHNOLOGIES INC SR NT		08/18/2020	BANK OF AMERICA NA		437,292	400,000	399,132	399,158		48		48		399,206		38,086	38,086	11,603	09/15/2029	2FE
78355H-KA-6	RYDER SYSTEM INC NT MTN DTD 08/24/15		08/03/2020	CALLED @ 100.000		12,310,000	12,310,000	12,319,971	12,311,421		(1,255)		(1,255)		12,310,166		(166)	(166)	326,386	09/01/2020	2FE
78409V-AK-0	S&P GLOBAL INC SR NT		09/12/2020	VARIOUS		32,671,093	27,250,000	27,331,199	27,357,676		(9,741)		(9,741)		27,347,935		348,690	348,690	6,256,518	02/15/2026	1FE
80285H-AD-2	SANTANDER DRIVE AUTO REC 2019-1 CL A3		09/15/2020	SCHEDULED REDEMPTION		233,889	233,889	234,456			(566)		(566)		233,889				1,372	12/15/2022	1FE
78403D-AK-6	SBA TOWER TR 2016-1C SECD REV SECS 144A		07/14/2020	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				167,026	07/09/2021	1FE
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	09/15/2020	SCHEDULED REDEMPTION		288,000	288,000	288,000	288,000						288,000				11,880	09/15/2027	3
80629Q-AA-3	SCHAHIN II FINAN CO SPV SR SEC 144A	D	07/01/2020	DIRECT PLACEMENT		181,641	8,686,667	366,360	434,333						434,333		(252,692)	(252,692)		09/25/2023	6
806851-AK-7	SCHLUMBERGER HLDGS CORP SR NT 144A		09/29/2020	TRANSFER TO SA		2,185,446	2,000,000	2,185,446							2,185,446				28,600	05/17/2028	2FE
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		09/20/2020	SCHEDULED REDEMPTION		21,451	21,451	19,949	20,776		675		675		21,451				291	05/20/2034	1FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		09/20/2020	SCHEDULED REDEMPTION		79,977	79,977	74,996	76,696		3,282		3,282		79,977				1,186	05/20/2034	1FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		09/20/2020	SCHEDULED REDEMPTION		130,483	130,483	113,520	118,831		11,651		11,651		130,483				957	06/20/2036	1FM
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1		09/01/2020	SCHEDULED REDEMPTION		175,349	175,349	180,062	179,598		(4,248)		(4,248)		175,349				4,365	09/01/2042	1FM
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		09/01/2020	SCHEDULED REDEMPTION		169,513	169,513	171,711	171,094		(1,581)		(1,581)		169,513				4,908	04/01/2044	1FM
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,154,085	3,154,085	3,227,023	3,206,992		(52,907)		(52,907)		3,154,085				80,346	05/01/2045	1FM
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,035,461	3,035,461	3,048,741	3,045,492		(10,031)		(10,031)		3,035,461				76,624	07/01/2045	1FM
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		1,157,556	1,157,556	1,156,742	1,156,807		749		749		1,157,556				29,220	07/01/2045	1FM
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,146,089	3,146,089	3,233,445	3,213,567		(67,478)		(67,478)		3,146,089				78,711	08/01/2046	1FM
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,138,745	1,138,745	1,175,932	1,167,265		(28,520)		(28,520)		1,138,745				28,493	11/01/2046	1FM
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,608,260	1,608,260	1,621,579	1,619,328		(11,067)		(11,067)		1,608,260				40,747	02/01/2047	1FM
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		271,799	271,799	270,058	270,345		1,454		1,454		271,799				6,931	04/01/2047	1FM
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,297,190	2,297,190	2,349,235	2,339,938		(42,748)		(42,748)		2,297,190				58,115	07/01/2047	1FM
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		1,324,744	1,324,744	1,324,124	1,324,234		511		511		1,324,744				33,451	02/01/2048	1FM
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		1,622,005	1,622,005	1,590,325	1,595,847		26,158		26,158		1,622,005				40,836	03/01/2048	1FM
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,646,722	2,646,722	2,662,188	2,661,178		(14,456)		(14,456)		2,646,722				76,636	07/01/2048	1FM
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,107,280	1,107,280	1,107,107	1,107,135		144		144		1,107,280				31,711	09/01/2048	1FM
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,246,113	2,246,113	2,219,791	2,223,821		22,291		22,291		2,246,113				63,521	11/01/2048	1FM
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		348,996	348,996	354,667	353,509		(4,513)		(4,513)		348,996				10,065	02/01/2048	1FM
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		510,651	510,651	516,885	515,614		(4,963)		(4,963)		510,651				14,728	02/01/2048	1FM
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		240,463	240,463	243,649	242,941		(2,478)		(2,478)		240,463				7,572	10/01/2048	1FM
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,042,416	1,042,416	1,044,533	1,044,316		(1,899)		(1,899)		1,042,416				30,132	02/01/2049	1FM
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,059,772	3,059,772	3,118,099	3,132,294		(72,522)		(72,522)		3,059,772				87,278	06/01/2049	1FM
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		1,135,077	1,135,077	1,152,045	1,151,064		(15,987)		(15,987)		1,135,077				32,377	06/01/2049	1FM
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		09/01/2020	SCHEDULED REDEMPTION		4,147,967	4,147,967	4,221,204	4,217,439		(69,472)		(69,472)		4,147,967				105,877	09/01/2049	1FM
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		09/01/2020	SCHEDULED REDEMPTION		3,461,538	3,461,538	3,507,511	3,505,151		(43,614)		(43,614)		3,461,538				88,356	09/01/2049	1FM
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		4,446,876	4,446,876	4,524,696	4,522,887		(76,011)		(76,011)		4,446,876				102,792	12/01/2049	1FM
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		575,870	575,870	583,068	582,901		(7,031)		(7,031)		575,870				16,335	12/01/2049	1FM
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		997,176	997,176	1,016,098	1,013,056		(15,879)		(15,879)		997,176				32,829	03/01/2049	1FM
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,132,970	2,132,970	2,194,809	2,217,218		(84,248)		(84,248)		2,132,970				77,844	08/01/2049	1FM
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,137,647	3,137,647	3,197,992	3,193,743		(56,097)		(56,097)		3,137,647				90,379	09/01/2049	1FM
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,689,254	2,689,254	2,751,023			(61,769)		(61,769)		2,689,254				60,281	02/01/2050	1FE
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		519,564	519,564	529,874			(10,310)		(10,310)		519,564				11,646	02/01/2050	1FE
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		4,084,494	4,084,494	4,185,330			(100,836)		(100,836)		4,084,494				80,701	03/01/2050	1FE
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		1,633,798	1,633,798	1,669,026			(35,229)		(35,229)		1,633,798				32,280	03/01/2050	1FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		07/25/2020	SCHEDULED REDEMPTION		25,000	25,000	25,992			(992)		(992)		25,000				978	07/25/2049	2FE
822582-BQ-4	SHELL INTL FIN CO GUARNT	D	09/29/2020	TRANSFER TO SA		1,170,136	1,000,000	1,170,999	276,799		(678)		(678)		1,170,136				20,244	05/10/2046	1FE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol
822582-AD-4	SHELL INTL FIN NT	D	09/29/2020	TRANSFER TO SA		905,087	600,000	905,087							905,087				11,050	12/15/2038	1FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,066,400	1,066,400	1,077,398	1,075,516		(9,115)		(9,115)		1,066,400				26,743	11/01/2046	1FM
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		09/15/2020	SCHEDULED REDEMPTION		81,599	81,599	81,599	81,599						81,599				2,741	06/15/2038	1PL
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT		08/03/2020	CALLED @ 102.179		136,920	134,000	136,758			(319)		(319)		136,438		(2,438)	(2,438)	4,081	09/23/2021	2FE
82620K-AT-0	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	09/29/2020	TRANSFER TO SA		2,275,240	1,700,000	2,275,240							2,275,240				2,578	03/16/2047	1FE
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		104,393	104,393	104,372	104,384		9		9		104,393				1,762	07/20/2033	1FE
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		123,736	123,736	123,714	123,726		10		10		123,736				2,176	10/20/2033	1FE
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		09/20/2020	SCHEDULED REDEMPTION		664,621	664,621	664,445			176		176		664,621					07/20/2037	1FE
784422-AB-3	SLC STUDENT LOAN TR 2007-2 CL A2		08/17/2020	SCHEDULED REDEMPTION		50,499	50,499	50,507	50,507		(8)		(8)		50,499				596	05/15/2028	1FE
833034-AM-3	SNAP-ON INC SR NT		07/01/2020	TRANSFER TO SA		4,943,321	5,000,000	4,943,100			221		221		4,943,321				26,264	05/01/2050	1FE
83379#-AC-9	SODEXO INC. SER C SR NT	C	08/14/2020	CALLED @ 111.459		32,323,142	29,000,000	29,000,000	29,000,000						29,000,000				4,415,959	03/04/2024	1
83379#-AD-7	SODEXO INC. SER D SR NT	C	08/14/2020	CALLED @ 117.816		21,206,956	18,000,000	18,000,000	18,000,000						18,000,000				3,910,756	03/04/2026	1
83379#-AE-5	SODEXO INC. SER E SR NT	C	08/14/2020	CALLED @ 126.480		12,648,022	10,000,000	10,000,000	10,000,000						10,000,000				3,057,911	03/04/2029	1
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		09/01/2020	SCHEDULED REDEMPTION		4,725,219	4,725,219	4,363,685	4,386,334		338,885		338,885		4,725,219				103,517	11/01/2046	1FM
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		09/20/2020	SCHEDULED REDEMPTION		42,500	42,500	42,500							42,500				1,035	01/20/2050	2FE
835495-AL-6	SONOCO PRODUCTS CO SR NT		09/18/2020	VARIOUS		2,766,023	2,700,000	2,696,976			69		69		2,697,045		68,978	68,978	21,094	05/01/2030	2FE
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		08/15/2020	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				8,320	08/15/2048	1
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		09/05/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,000	03/05/2023	1
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT		08/19/2020	BANK OF AMERICA NA		438,524	400,000	415,952	415,814		(223)		(223)		415,592		22,932	22,932	14,222	04/01/2047	2FE
842587-CX-3	SOUTHERN CO SR NT		09/29/2020	VARIOUS		810,683	680,000	828,077			(323)		(323)		827,754		(17,070)	(17,070)	5,603	07/01/2046	2FE
843830-AF-7	SOUTHERN STAR CENT CORP SR NT 144A		08/13/2020	CALLED @ 100.000		108,000	108,000	103,140			530		530		103,670		4,330	4,330	3,198	07/15/2022	2FE
84756N-AG-4	SPECTRA ENERGY PARTNERS CO GUARNT		09/29/2020	TRANSFER TO SA		611,180	525,000	611,180							611,180				919	03/15/2045	2FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2020	SCHEDULED REDEMPTION		96,789	96,789	96,789	96,789						96,789				3,726	06/30/2036	2PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2020	SCHEDULED REDEMPTION		81,232	81,232	81,232	81,232						81,232				3,229	06/30/2036	2PL
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		09/20/2020	SCHEDULED REDEMPTION		248,750	248,750	249,934	181,961		(1,256)		(1,256)		248,750				5,439	09/20/2021	2FE
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		09/25/2020	SCHEDULED REDEMPTION		37,500	37,500	37,484	37,455		45		45		37,500				1,230	02/25/2044	1FE
855244-AS-8	STARBUCKS CORP SR NT		09/29/2020	TRANSFER TO SA		2,137,257	1,700,000	2,137,257							2,137,257				28,475	11/15/2048	2FE
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		09/15/2020	SCHEDULED REDEMPTION		1,054,561	1,054,561	1,054,561	1,054,561						1,054,561				35,012	03/01/2024	1FE
86206@-AA-7	STONEHENGE CPTL SEC		07/31/2020	SCHEDULED REDEMPTION		1,144	1,144	1,144							1,144				3	07/31/2026	1PL
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		09/01/2020	SCHEDULED REDEMPTION		138,889	138,889	125,434	133,460		5,429		5,429		138,889				3,677	09/01/2034	1FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		09/01/2020	SCHEDULED REDEMPTION		264,266	264,266	237,296	245,132		19,134		19,134		264,266				7,030	09/01/2034	1FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		09/01/2020	SCHEDULED REDEMPTION		41,168	41,168	35,392	38,974		2,194		2,194		41,168				1,174	04/01/2034	1FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		09/01/2020	SCHEDULED REDEMPTION		32,201	32,201	31,835	31,987		214		214		32,201				848	07/01/2034	1FM
863579-WT-1	STRUCT ADJ RATE MOR 2005-16X CL A2B		09/25/2020	SCHEDULED REDEMPTION		66,234	66,234	60,108	65,592		643		643		66,234				734	08/25/2035	1FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		09/19/2020	SCHEDULED REDEMPTION		33,318	33,318	30,809	31,598		1,720		1,720		33,318				364	11/19/2033	1FM
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		09/19/2020	SCHEDULED REDEMPTION		38,992	38,992	35,239	36,467		2,525		2,525		38,992				398	05/19/2034	1FM
863667-AJ-0	STRYKER CORP SR NT		09/29/2020	TRANSFER TO SA		395,920	400,000	395,576	395,859		61		61		395,920				19,219	03/15/2046	2FE
863667-AQ-4	STRYKER CORP SR NT		09/29/2020	TRANSFER TO SA		963,566	825,000	963,566							963,566				1,840	03/07/2028	2FE
863667-BA-8	STRYKER CORP SR NT		08/17/2020	BANK OF AMERICA NA		914,832	900,000	897,894			85		85		897,979		16,853	16,853	2,156	06/15/2025	2FE
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		07/30/2020	SCHEDULED REDEMPTION		24,385	24,385	24,376			9		9		24,385				381	02/01/2055	1FE
86765B-AU-3	SUNOCO LOGISTICS PARTNER CO GUARNT		07/06/2020	MORGAN STANLEY CPTL		764,093	750,000	744,120	745,255		274		274		745,528		18,564	18,564	23,083	10/01/2027	2FE
871829-AY-3	SYSCORPORATION CO GUARNT		09/29/2020	TRANSFER TO SA		722,363	635,000	722,363							722,363				15,228	10/01/2045	2FE
871829-BJ-5	SYSCORPORATION CO GUARNT		07/01/2020	TRANSFER TO SA		998,125	1,000,000	998,110			15		15		998,125				12,650	02/15/2050	2FE
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		08/25/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,641	05/25/2046	2FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		08/25/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,389	11/25/2048	2FE
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT	D	07/09/2020	GOLDMAN, SACHS & CO		609,156	600,000	598,824			1		1		598,825		10,331	10,331	137	03/31/2030	2FE
87407P-AA-8	TAL ADVANTAGE LLC 2013-1A CL A 144A		09/21/2020	VARIOUS		3,200,000	3,200,000	3,199,530	3,199,834		45		45		3,199,879		121	121	65,798	02/22/2038	1FE
87407P-AE-0	TAL ADVANTAGE LLC 2013-2A CL A 144A		09/21/2020	VARIOUS		1,708,333	1,708,333	1,707,599	1,708,018		68		68		1,708,086		247	247	44,375	11/20/2038	1FE
87407P-AP-5	TAL ADVANTAGE LLC 2014-2A CL A2 144A		09/21/2020	VARIOUS		1,581,250	1,581,250	1,580,556	1,581,059		68		68		1,581,127		123	123	37,775	05/20/2039	1FE
87407P-AR-1	TAL ADVANTAGE LLC 2014-3A CL A 144A		09/21/2020	VARIOUS		6,223,083	6,223,083	6,048,350	6,221,962		20,822		20,822		6,069,877		153,207	153,207	135,253	11/21/2039	1FE
874074-AA-5	TAL ADVANTAGE LLC 2017-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		5,090,711	5,090,711	5,180,594	5,175,003		(84,292)		(84,292)		5,090,711				169,673	04/20/2042	1FE
87612E-BG-0	TARGET CORP SR NT		09/29/2020	TRANSFER TO SA		2,223,172	1,700,000	2,223,172							2,223,172				24,678	11/15/2047	1FE
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A		09/15/2020	SCHEDULED REDEMPTION		459,730	459,730	459,726	459,729		1		1		459,730				10,463	06/15/2028	1FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		09/01/2020	SCHEDULED REDEMPTION		112,554	112,554	91,550	42,995		69,559		69,559		112,554				1,806	01/01/2037	1FM
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		09/01/2020	SCHEDULED REDEMPTION		104,973	104,973	87,020	49,972		55,000		55,000		104,973				4,190	04/01/2036	1FM
87971M-BH-5	TELUS CORP SR NT	A	09/29/2020	TRANSFER TO SA		2,423,240	1,900,000	2,423,240							2,423,240				32,289	11/16/2048	2FE

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 and Admini-strative Symbol
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		09/30/2020	SCHEDULED REDEMPTION		297,702	297,702	297,702	297,702						297,702				13,513	12/30/2023	2FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	07/01/2020	SCHEDULED REDEMPTION		90,888	90,888	90,888	90,888						90,888				5,539	04/01/2037	3FE
882508-BD-5	TEXAS INSTRUMENTS INC SR NT		09/29/2020	TRANSFER TO SA		2,233,985	1,700,000	2,234,843	208,610		(674)		(674)		2,233,985				29,788	05/15/2048	1FE
88315L-AA-6	TEXTAINER MARINE CNTNR 2018-1A CL A 144A		09/21/2020	VARIOUS		17,240,000	17,240,000	17,036,218	17,066,312		27,272		27,272		17,093,584		146,416	146,416	527,724	07/20/2043	1FE
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		358,100	358,100	358,964	358,889		(789)		(789)		358,100				9,454	04/20/2044	1FE
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		09/01/2020	SCHEDULED REDEMPTION		126,123	126,123	126,102			21		21		126,123				287	08/02/2045	1FE
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		09/20/2020	SCHEDULED REDEMPTION		29,429	29,429	29,419			9		9		29,429					08/02/2045	2FE
88315F-AE-1	TEXTAINER MARINE CNTR 2017-2A CL A 144A		09/21/2020	VARIOUS		12,091,264	12,091,264	12,089,112	12,089,735		196		196		12,089,930		1,334	1,334	316,217	06/20/2042	1FE
88315F-AA-9	TEXTAINER MRN CNTNRS 2017-1A CL A 144A		08/20/2020	VARIOUS		12,881,871	12,881,871	12,881,308	12,881,478		47		47		12,881,524		347	347	316,610	05/20/2042	1FE
22974*-AA-4	TEXTRON CTL PT 2016		09/06/2020	SCHEDULED REDEMPTION		277,861	277,861	277,861	277,861						277,861				8,396	04/06/2036	2
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		09/01/2020	SCHEDULED REDEMPTION		1,233,628	1,233,628	1,195,269	1,199,850		33,777		33,777		1,233,628				31,434	07/01/2048	1FM
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,554,043	1,554,043	1,538,259	1,540,101		13,941		13,941		1,554,043				44,711	11/01/2048	1FM
88632A-AK-4	TIAA BANK MTG LOAN TR 2018-3 CL A10 144A		09/01/2020	SCHEDULED REDEMPTION		2,220,061	2,220,061	2,220,755	2,220,600		(539)		(539)		2,220,061				63,872	11/01/2048	1FM
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		09/20/2020	SCHEDULED REDEMPTION		156,250	156,250	156,182			68		68		156,250					08/20/2045	1FE
87264A-BC-8	T-MOBILE USA INC SR SEC 144A		09/22/2020	BANK OF AMERICA NA		169,628	150,000	149,936			4		4		149,939		19,688	19,688	2,578	04/15/2027	2FE
87264A-BE-4	T-MOBILE USA INC SR SEC 144A		09/22/2020	CREDIT SUISSE SEC LLC		2,239,692	1,950,000	1,935,921			531		531		1,936,452		303,240	303,240	34,633	04/15/2030	2FE
89352H-AZ-2	TRANSCANADA PIPELINES SR NT	A	09/29/2020	TRANSFER TO SA		929,148	700,000	929,148							929,148				1,388	03/15/2049	2FE
89352H-AD-1	TRANS-CANADA PIPELINES SR NT	A	09/29/2020	TRANSFER TO SA		791,408	578,000	791,408							791,408				16,325	10/15/2037	2FE
893574-AN-3	TRANSCONT GAS PIPE LINE SR NT 144A		07/13/2020	GOLDMAN, SACHS & CO		376,264	350,000	349,255			12		12		349,266		26,998	26,998	2,117	05/15/2030	2FE
893830-BC-2	TRANSOCEAN INC CO GUARNT		08/31/2020	BARCLAYS CAPITAL INC		2,250,000	5,000,000	4,965,450	4,992,143		1,995		1,995		4,994,137		(2,744,137)	(2,744,137)	255,361	10/15/2022	6FE
Q9194#-AG-0	TRANSURBAN FIN LTD SR SEC NT SER 2005-1C	D	08/10/2020	MATURED		30,000,000	30,000,000	30,000,000	29,998,616		1,384		1,384		30,000,000				1,650,000	08/10/2020	2FE
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		09/17/2020	SCHEDULED REDEMPTION		419,014	419,014	418,804	418,822		193		193		419,014				11,765	04/17/2049	1FE
89679H-AA-3	TRITON CONTAINER FIN 2017-1A CL A 144A		09/21/2020	VARIOUS		11,589,518	11,589,518	11,587,402	11,587,889		177		177		11,588,066		1,452	1,452	302,321	06/20/2042	1FE
89679H-AE-5	TRITON CONTAINER FIN 2017-2A CL A 144A		09/21/2020	VARIOUS		2,299,487	2,299,487	2,302,782	2,302,137		(278)		(278)		2,301,859		(2,372)	(2,372)	61,747	08/20/2042	1FE
89679H-AJ-4	TRITON CONTAINER FIN 2018-1A CL A 144A		09/21/2020	VARIOUS		13,175,000	13,175,000	13,172,502	13,172,894		206		206		13,173,100		1,900	1,900	386,112	03/20/2043	1FE
87305Q-CG-4	TTX CO SR NT 144A		09/29/2020	TRANSFER TO SA		611,153	475,000	611,153							611,153				6,381	06/15/2044	1FE
898813-AR-1	TUCSON ELEC PWR CO SR NT		07/01/2020	TRANSFER TO SA		3,965,654	4,000,000	3,965,520			134		134		3,965,654				36,444	06/15/2050	1FE
899896-AC-8	TUPPERWARE CORP CO GUARNT		09/04/2020	IMPERIAL CAPITAL LLC		10,812,500	12,000,000	12,068,763	12,013,354		(5,963)		(5,963)		12,007,391		(1,194,891)	(1,194,891)	411,799	06/01/2021	6FE
25468P-BW-5	TWDC ENTERPRISES 18 MTN DTD 02/28/02 B		09/29/2020	TRANSFER TO SA		151,613	100,000	151,613							151,613				544	03/01/2032	1FE
902494-BK-8	TYSON FOODS INC SR NT		09/29/2020	TRANSFER TO SA		1,435,406	1,175,000	1,435,406							1,435,406				3,975	03/01/2029	2FE
90261X-GD-8	UBS AG STAMFORD CT SR NT SER BKNT	D	08/04/2020	MATURED		10,000,000	10,000,000	10,135,400	10,009,801		(9,801)		(9,801)		10,000,000				487,500	08/04/2020	1FE
907818-FM-5	UNION PACIFIC CORP SR NT 144A		09/29/2020	TRANSFER TO SA		1,020,940	1,000,000	1,020,940							1,020,940				1,074	09/16/2062	2FE
90783V-AA-3	UNION PACIFIC RAILROAD PTC		07/02/2020	SCHEDULED REDEMPTION		739	739	739	739						739				38	01/02/2029	1
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		07/07/2020	SCHEDULED REDEMPTION		32,118	32,118	32,118	32,118						32,118				1,172	01/07/2026	2FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		08/25/2020	SCHEDULED REDEMPTION		5,781	5,781	5,781	5,781						5,781				127	08/25/2031	1FE
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		09/15/2020	SCHEDULED REDEMPTION		26,734	26,734	26,734	26,734						26,734				1,500	09/15/2051	2FE
911312-BN-5	UNITED PARCEL SERVICE SR NT		09/29/2020	TRANSFER TO SA		2,106,743	1,700,000	2,106,743							2,106,743				23,729	11/15/2047	1FE
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	TRANSFER TO SA		240,583	200,000	241,391	130,990		(678)		(678)		240,583				5,425	06/01/2042	2FE
913017-CX-5	UNITED TECHNOLOGIES CORP SR NT		09/29/2020	TRANSFER TO SA		2,127,310	1,600,000	2,127,310							2,127,310				27,339	11/16/2048	2FE
91324P-CM-2	UNITEDHEALTH GRP INC SR NT		07/15/2020	MATURED		500,000	500,000	509,200	501,876		(1,876)		(1,876)		500,000				13,500	07/15/2020	1FE
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A		09/14/2020	J P MORGAN SEC INC		1,407,602	1,400,000	1,396,052							1,396,052		11,550	11,550		10/15/2030	2FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		07/08/2020	SCHEDULED REDEMPTION		214,616	214,616	214,616	214,616						214,616				8,756	09/08/2039	1FE
91911T-AQ-6	VALE OVERSEAS LTD CO GUARNT	D	07/07/2020	STIFEL, NICOLAUS & CO		200,800	200,000	198,352			0		0		198,352		2,448	2,448	21	07/08/2030	2FE
91913Y-AL-4	VALERO ENERGY CORP CO GUARNT		09/29/2020	TRANSFER TO SA		890,828	685,000	890,828							890,828				13,110	06/15/2037	2FE
92211M-AC-7	VANTAGE DATA CTR 2018-1A CL A2 144A		09/15/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,471	02/16/2043	1FE
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		09/15/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,136	11/16/2043	1FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		09/15/2020	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				576	07/15/2044	1FE
92345Y-AD-8	VERISK ANALYTICS INC NT		09/29/2020	TRANSFER TO SA		2,283,946	2,000,000	2,283,946							2,283,946				23,111	06/15/2025	2FE
92345Y-AF-3	VERISK ANALYTICS INC SR NT		09/02/2020	VARIOUS		5,414,908	4,500,000	4,854,185	4,850,671		(21,238)		(21,238)		4,829,432		585,476	585,476	172,179	03/15/2029	2FE
92343V-DR-2	VERIZON COMMS SR NT		09/29/2020	TRANSFER TO SA		631,632	475,000	631,632							631,632				889	03/15/2039	2FE
92343V-DS-0	VERIZON COMMS SR NT		09/29/2020	TRANSFER TO SA		3,139,067	2,191,000	3,139,067							3,139,067				50,026	04/15/2049	2FE
927804-FX-7	VIRGINIA ELEC & PWR CO SR NT SER A		08/20/2020	FIFTH THIRD BANK, THE		1,371,048	1,200,000	1,286,496	1,283,665		(6,928)		(6,928)		1,276,737		94,311	94,311	39,550	03/15/2027	2FE
92857W-AQ-3	VODAFONE GRP PLC SR NT	D	09/29/2020	TRANSFER TO SA		141,300	100,000	141,300							141,300				547	02/27/2037	2FE
92857W-BD-1	VODAFONE GRP PLC SR NT	D	09/29/2020	TRANSFER TO SA		954,396	800,000	954,396							954,396				3,889	02/19/2043	2FE
92857W-BM-1	VODAFONE GRP PLC SR NT	D	09/18/2020	ROYAL BANK OF CANADA		1,041,931	790,000	1,040,212	923,090		(1,253)		(1,253)		1,038,839		3,092	3,092	17,891	05/30/2048	2FE
928668-BA-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	09/29/2020	TRANSFER TO SA		2,239,216	2,100,000	2,239,216							2,239,216				499	09/26/2024	2FE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
931142-DW-0	WALMART INC SR NT		09/29/2020	TRANSFER TO SA		199,550	160,000	199,550							199,550				1,676	12/15/2047	1FE
931142-EC-3	WALMART INC SR NT		09/29/2020	TRANSFER TO SA		3,874,829	2,950,000	3,875,796	264,058		(761)		(761)		3,874,829				34,324	06/29/2048	1FE
254687-EV-4	WALT DISNEY CO/THE CO GUARNT		09/29/2020	TRANSFER TO SA		968,385	750,000	968,385							968,385				1,385	09/15/2044	1FE
929227-B6-2	WAMU 2002-S8 CL 1A6		09/01/2020	SCHEDULED REDEMPTION		503,116	503,116	515,694	516,651		(13,535)		(13,535)		503,116				20,348	01/01/2033	1FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		09/01/2020	SCHDLD REDM/PRIN LOSS		1,068,535	1,178,363	1,081,959	854,675		213,860		213,860		1,068,535				31,235	02/01/2037	1FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		09/01/2020	SCHDLD REDM/PRIN LOSS		211,005	187,386	186,532	198,575		12,430		12,430		211,005				5,231	04/01/2037	1FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		09/25/2020	SCHEDULED REDEMPTION		224,111	224,111	209,544	213,350		10,760		10,760		224,111				2,657	10/25/2044	1FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		09/25/2020	SCHEDULED REDEMPTION		119,526	119,526	108,171	110,687		8,839		8,839		119,526				1,434	10/25/2044	1FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		09/01/2020	SCHEDULED REDEMPTION		132,709	132,709	131,699	132,099		610		610		132,709				3,707	03/01/2035	1FM
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		09/01/2020	SCHEDULED REDEMPTION		170,353	170,353	144,735	153,927		16,427		16,427		170,353				4,759	03/01/2035	1FM
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		09/01/2020	SCHDLD REDM/PRIN LOSS		421,884	378,385	373,639	401,151		20,733		20,733		421,884				10,437	09/01/2036	1FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		09/01/2020	SCHEDULED REDEMPTION		25,047	25,047	23,861	24,450		597		597		25,047				757	09/01/2033	1FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		09/01/2020	SCHDLD REDM/PRIN LOSS		2,105,137	2,030,018	1,753,646	1,552,115		553,022		553,022		2,105,137				53,606	12/01/2036	1FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		09/25/2020	SCHEDULED REDEMPTION		67,535	67,535	55,210	58,674		8,861		8,861		67,535				638	04/25/2045	1FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		09/01/2020	SCHDLD REDM/PRIN LOSS		763,489	773,376	674,230	606,561		156,928		156,928		763,489				21,157	08/01/2036	1FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		09/01/2020	SCHEDULED REDEMPTION		569,963	569,963	548,772	558,909		11,054		11,054		569,963				23,430	11/01/2033	1FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		09/01/2020	SCHDLD REDM/PRIN LOSS		274,321	310,934	277,617	220,058		54,263		54,263		274,321				7,416	01/01/2037	1FM
941053-AJ-9	WASTE CONNECTIONS INC SR NT		08/13/2020	VARIOUS		918,332	800,000	796,704	796,897		177		177		797,074		121,258	121,258	22,108	05/01/2029	2FE
94106L-BG-3	WASTE MANAGEMENT INC CO GUARNT		07/20/2020	CALLED @ 101.000		5,050,000	5,000,000	4,990,200	4,990,701		509		509		4,991,210		8,790	8,790	153,021	06/15/2029	2FE
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT		09/29/2020	TRANSFER TO SA		902,436	700,000	902,436							902,436				5,971	07/15/2049	2FE
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST		09/15/2020	SCHEDULED REDEMPTION		394,240	394,240	398,183	396,113		(1,872)		(1,872)		394,240				12,581	04/15/2025	2
94115#-AC-5	WATER EXPLOR CO LTD SR NT B		07/30/2020	SCHEDULED REDEMPTION		4	4	4	4						4				0	07/30/2039	5GI
94115#-AB-7	WATER EXPLORATION CO LTD SR NT		07/30/2020	SCHEDULED REDEMPTION		4,894	4,894	4,894	4,894						4,894				160	07/30/2040	5GI
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT		07/30/2020	SCHEDULED REDEMPTION		24,621	24,621	24,621	24,621						24,621				1,101	07/30/2039	5GI
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		09/10/2020	SCHEDULED REDEMPTION		388,964	388,964	388,964	388,964						388,964				11,267	12/10/2029	2
92890H-AE-2	WEA FINANCE LLC/WESTFIEL CO GUARNT 144A	C	09/05/2020	CALLED @ 100.000		11,800,000	11,800,000	11,759,526	11,793,409		5,865		5,865		11,799,274		726	726	351,542	10/05/2020	1FE
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		09/25/2020	SCHDLD REDM/PRIN LOSS		796,797	1,106,478	873,931	684,302		112,494		112,494		796,797				9,895	06/25/2037	2FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		09/01/2020	SCHDLD REDM/PRIN LOSS		67,172	69,457	45,927	40,366		26,806		26,806		67,172				2,084	12/04/2037	1FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		09/01/2020	SCHEDULED REDEMPTION		799,605	799,605	699,038	764,753		34,851		34,851		799,605				28,515	10/01/2034	1FM
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		09/01/2020	SCHEDULED REDEMPTION		13,928	13,928	13,820	13,884		45		45		13,928				496	04/01/2034	1FM
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		09/01/2020	SCHEDULED REDEMPTION		42,790	42,790	41,801	42,681		109		109		42,790				1,277	07/01/2034	1FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		09/01/2020	SCHEDULED REDEMPTION		8,239	8,239	7,934	8,210		30		30		8,239				237	07/01/2034	1FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		09/01/2020	SCHEDULED REDEMPTION		115,729	115,729	106,326	114,540		1,189		1,189		115,729				3,326	07/01/2034	1FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,505,724	2,505,724	2,409,801	2,419,786		85,938		85,938		2,505,724				63,072	07/01/2047	1FM
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		1,372,877	1,372,877	1,406,555			(33,678)		(33,678)		1,372,877				9,026	12/01/2049	1FE
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,325,249	2,325,249	2,323,433	2,323,560		1,689		1,689		2,325,249				67,196	11/01/2048	1FM
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		2,325,249	2,325,249	2,303,087	2,305,005		20,245		20,245		2,325,249				67,196	11/01/2048	1FM
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		4,768,651	4,768,651	4,853,592	4,848,728		(80,077)		(80,077)		4,768,651				137,450	04/01/2049	1FM
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		2,263,127	2,263,127	2,289,294	2,301,845		(38,718)		(38,718)		2,263,127				65,231	04/01/2049	1FM
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		2,056,381	2,056,381	2,085,298	2,083,866		(27,486)		(27,486)		2,056,381				50,959	07/01/2049	1FM
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		917,035	917,035	925,918	925,479		(8,444)		(8,444)		917,035				22,725	07/01/2049	1FM
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		2,374,974	2,374,974	2,405,403	2,404,717		(29,743)		(29,743)		2,374,974				59,827	09/01/2049	1FM
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		3,735,394	3,735,394	3,779,752			(44,358)		(44,358)		3,735,394				62,868	12/01/2049	1FE
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		2,523,915	2,523,915	2,545,999			(22,084)		(22,084)		2,523,915				42,479	12/01/2049	1FE
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		09/01/2020	SCHEDULED REDEMPTION		1,090,246	1,090,246	1,126,020			(35,774)		(35,774)		1,090,246				5,451	06/01/2050	1FE
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		09/01/2020	SCHEDULED REDEMPTION		525,654	525,654	539,617			(13,963)		(13,963)		525,654				2,628	06/01/2050	1FE
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		09/01/2020	SCHEDULED REDEMPTION		107,989	107,989	106,681	107,757		232		232		107,989				3,405	08/01/2035	1FM
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		09/15/2020	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,722		278		278		45,000				1,311	03/15/2048	2FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		09/15/2020	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				426	06/15/2049	2FE
958254-AE-4	WESTERN GAS PARTNERS LP SR NT		09/01/2020	VARIOUS		2,495,625	2,500,000	2,469,725	2,482,080		2,014		2,014		2,484,094		11,531	11,531	74,501	06/01/2025	3FE
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT		08/24/2020	BARCLAYS CAPITAL INC		5,087,500	5,000,000	5,002,590			(155)		(155)		5,002,435		85,065	85,065	128,769	02/01/2030	3FE
95942X-B*-8	WESTERN RIVERSIDE COUNCIL OF GOV LTD OB		09/02/2020	SCHEDULED REDEMPTION		56,311	56,311	57,437	56,864		(553)		(553)		56,311				6,269	09/02/2022	6*
95942X-A*-9	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		09/02/2020	SCHEDULED REDEMPTION		6,703	6,703	7,039	6,981		(278)		(278)		6,703				800	09/02/2036	6*
95942X-A@-7	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		09/02/2020	SCHEDULED REDEMPTION		8,702	8,702	8,963	8,869		(167)		(167)		8,702				731	09/02/2026	6*
95942X-A#-5	WESTERN RIVERSIDE COUNCIL OF GOV SR NT		09/02/2020	SCHEDULED REDEMPTION		13,868	13,868	14,145	13,978		(110)		(110)		13,868				1,544	09/02/2021	6*
96188#-AA-6	WETT HLDGS LLC SR NT		09/30/2020	SCHEDULED REDEMPTION		32,222	32,222	32,222	32,222						32,222				1,042	12/18/2024	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
962166-BX-1	WEYERHAEUSER CO SR NT		08/13/2020	GOLDMAN, SACHS & CO		4,092,334	3,550,000	3,832,781	3,831,024		(14,699)		(14,699)		3,816,325		276,008	276,008	107,289	11/15/2029	2FE
970648-AG-6	WILLIS NORTH AMERICA INC CO GUARNT		08/18/2020	GOLDMAN, SACHS & CO		952,984	800,000	799,736	799,764		14		14		799,779		153,206	153,206	33,500	09/15/2028	2FE
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		09/01/2020	SCHEDULED REDEMPTION		936,777	936,777	950,243	947,747		(10,970)		(10,970)		936,777				23,828	01/01/2046	1FM
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		09/01/2020	SCHEDULED REDEMPTION		1,383,109	1,383,109	1,415,957	1,405,814		(22,706)		(22,706)		1,383,109				35,247	03/01/2045	1FM
98212B-AD-5	WPX ENERGY INC SR NT		07/02/2020	TENDER @ 102.500		8,763,750	8,550,000	8,557,972	8,552,092		(493)		(493)		8,551,599		212,151	212,151	494,475	01/15/2022	4FE
383909-AE-8	WR GRACE & CO-CONN CO GUARNT 144A		07/12/2020	CALLED @ 105.415		2,108,302	2,000,000	2,000,000	2,000,000						2,000,000				188,309	10/01/2021	3FE
96145D-AD-7	WRKCO INC CO GUARNT SER WI		09/29/2020	TRANSFER TO SA		259,275	270,000	257,194	258,296		979		979		259,275				9,467	09/15/2027	2FE
98726#-AA-1	YORKTOWN JAZ LLC		09/15/2020	SCHEDULED REDEMPTION		151,712	151,712	151,712	151,712						151,712				4,357	04/15/2039	1PL
98978V-AP-8	ZOETIS INC SR NT SER 30YR		08/20/2020	U.S. BANCORP		2,694,460	2,000,000	2,351,000	2,350,183		(4,824)		(4,824)		2,345,359		349,101	349,101	89,989	08/20/2048	2FE
205887-CC-4	CONAGRA BRANDS INC SR NT		09/01/2020	CREDIT RECOVERY		378,321											378,321	378,321		11/01/2028	2FE
94107@-AB-9	WASTE MGT CTL PT TR SER A2		09/30/2020	CREDIT RECOVERY		30,000											30,000	30,000		04/15/2025	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,190,566,676	2,103,201,358	2,133,765,608	1,725,100,091		(635,634)		(635,634)	1,870,187	2,136,886,697	3,430	20,252,249	20,255,679	96,381,496	XXX	XXX
C6901L-AH-0	1011778 BC ULC TL B4	A	09/30/2020	VARIOUS		431,938	452,856	451,697	451,714		108		108		451,822		(19,884)	(19,884)	7,359	11/19/2026	3FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		09/30/2020	SCHEDULED REDEMPTION		5,942	5,942	5,917	5,924		18		18		5,942				225	08/10/2024	3PL
00100U-AG-7	ADVANCED DISPOSAL SERVICES TERM LOAN		09/25/2020	SCHEDULED REDEMPTION		126,872	126,872	126,608	127,358		284		284		126,872				1,879	11/10/2023	3FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		09/01/2020	SCHEDULED REDEMPTION		309,358	309,358	302,784			6,574		6,574		309,358				293	09/24/2026	3FE
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL		09/30/2020	SCHEDULED REDEMPTION		709	709	709	709						709				3	09/13/2023	4FE
01983#-AA-3	ALLNEX USA TRANCHE B3 TL		09/30/2020	SCHEDULED REDEMPTION		535	535	535	535						535				2	09/13/2023	4FE
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		09/30/2020	SCHEDULED REDEMPTION		8,438	8,438	8,438							8,438				363	11/12/2021	3PL
02079#-AD-0	ALPHA PACKAGING INC B3 MML		09/30/2020	SCHEDULED REDEMPTION		14,063	14,063	14,063							14,063				605	11/12/2021	3FE
00168N-AA-5	AMC BUYERS LLC MML		09/30/2020	SCHEDULED REDEMPTION		18,316	18,316	18,133	18,161		155		155		18,316				867	11/02/2024	2PL
03852J-AR-2	ARAMARK SERVICES TL B4		09/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,336			(86)		(86)		11,250				191	01/15/2027	3FE
04041E-AC-6	ARISE HLDGS INC MML		09/30/2020	VARIOUS		15,000	15,000	14,860	29,703		(14,703)		(14,703)		15,000				701	12/09/2025	2PL
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		07/01/2020	SCHEDULED REDEMPTION		6,250	6,250	6,208	6,206		44		44		6,250				104	06/15/2024	3PL
00216U-AC-7	ASP UNIFRAX HLDGS INC TL		07/31/2020	MORGAN STANLEY CPTL		1,283,485	1,492,424	1,283,485			10,199		10,199		1,293,684		(10,199)	(10,199)	27,936	12/14/2025	5FE
08579J-BE-1	BERRY GLOBAL TL X		09/30/2020	SCHEDULED REDEMPTION		8,185	8,185	8,202	8,201		(16)		(16)		8,185				177	01/19/2024	3FE
09259G-AC-7	BLACKSTONE MTG TR TL		07/10/2020	J P MORGAN SEC INC		3,729,476	3,967,528	3,981,227	4,000,991		(1,207)		(1,207)		3,979,733		(250,257)	(250,257)	59,784	04/23/2026	4FE
10153K-AC-3	BOULDER SCIENTIFIC CO MML		07/01/2020	SCHEDULED REDEMPTION		5,640	5,640	5,584	5,587		53		53		5,640				267	12/28/2025	2PL
10954B-AC-4	BRILLIO HLDGS INC TL		09/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,150		100		100		11,250				512	02/06/2025	2PL
12685L-AC-4	CABLE ONE INC CO ASSETS TL B1		09/30/2020	SCHEDULED REDEMPTION		5,155	5,155	5,155							5,155				7	05/01/2024	3FE
12769L-AB-5	CAESARS RESORT COLLECTION TL B		09/30/2020	VARIOUS		2,762,350	3,002,350	2,943,618	2,951,568		5,753		5,753		2,957,320		(194,970)	(194,970)	69,506	10/02/2024	4FE
12509N-AC-4	CDI ACQUISITIONCO MML		09/30/2020	SCHEDULED REDEMPTION		37,500	37,500	37,147	37,126		374		374		37,500				541	12/24/2024	2PL
16117L-BW-8	CHARTER COMMS OPER CO TL B1		09/30/2020	SCHEDULED REDEMPTION		2,558	2,558	2,487			70		70		2,558				16	04/30/2025	2FE
16117L-BX-6	CHARTER COMMS OPER TL B2		09/30/2020	SCHEDULED REDEMPTION		13,766	13,766	13,644	8,795		121		121		13,766				205	02/01/2027	2FE
17875L-AL-3	CITYCENTER HLDGS LLC TL		09/30/2020	SCHEDULED REDEMPTION		1,282	1,282	1,199			83		83		1,282				21	04/18/2024	4FE
18449E-AE-0	CLEAN HARBORS INITIAL TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		10,134	10,134	10,166	10,163		(30)		(30)		10,134				196	06/28/2024	3FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		09/30/2020	SCHEDULED REDEMPTION		3,741	3,741	3,745	3,745		(5)		(5)		3,741				24	08/23/2026	4FE
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		09/30/2020	SCHEDULED REDEMPTION		6,224	6,224	6,131			93		93		6,224				2	12/27/2024	3FE
21718@-AC-1	COP GNAP HLDGS INC DDTL		09/30/2020	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556				252	11/01/2024	3PL
21718@-AB-3	COP GNAP HLDGS INC MML TL A		09/30/2020	SCHEDULED REDEMPTION		18,889	18,889	18,700	18,729		160		160		18,889				883	11/01/2024	3PL
40416V-AB-1	CORE & MAIN LP TL		07/31/2020	SCHEDULED REDEMPTION		7,602	7,602	7,633	2,520		5,082		5,082		7,602				72	08/01/2024	4FE
64072U-AK-8	CSC HLDGS LLC TL B5		07/15/2020	SCHEDULED REDEMPTION		12,487	12,487	11,998	4,840		486		486		12,487				134	04/15/2027	3FE
23918V-AY-0	DAVITA INC TL B		09/30/2020	SCHEDULED REDEMPTION		7,538	7,538	7,415			122		122		7,538				16	08/12/2026	3FE
28047H-AC-2	EDGEWOOD PARTNERS LLC MML		09/30/2020	SCHEDULED REDEMPTION		7,508	7,508	7,485	7,484		24		24		7,508				246	09/08/2024	3PL
29273P-AE-3	ENDO PARENT LLC DELAYED DRAW		09/30/2020	VARIOUS		4,052	4,052	4,052							4,052				135	08/18/2023	3PL
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		09/30/2020	SCHEDULED REDEMPTION		502,938	502,938	497,909	498,196		4,742		4,742		502,938				21,330	03/27/2026	4
26924@-AB-2	E-TECHNOLOGIES GROUP TL		09/30/2020	SCHEDULED REDEMPTION		9,825	9,825	9,727	9,738		87		87		9,825				466	04/08/2024	3PL
31774B-AD-6	FINCO I 2018 REPLACEMENT TL B		09/25/2020	EXCHANGE/VARIOUS		2,641,962	2,639,125	2,644,288	2,643,099		(1,224)		(1,224)		2,641,875		86	86	55,158	12/27/2022	3FE
34965#-AC-2	FORTUNE INTL LLC DDTL		09/25/2020	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000				91	01/17/2026	2PL
34965#-AB-4	FORTUNE INTL LLC MML		09/25/2020	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000				133	01/17/2026	2PL
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		09/30/2020	SCHEDULED REDEMPTION		6,125	6,125	6,064	6,082		43		43		6,125				290	11/10/2023	3PL
35041@-AC-9	FOUNDATION RISK 1ST LIEN DDTL		09/30/2020	SCHEDULED REDEMPTION		1,500	1,500	1,500	1,500						1,500				71	11/10/2023	3PL
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		09/30/2020	SCHEDULED REDEMPTION		2,620	2,620	2,620	2,595		0		0		2,620				126	11/10/2023	3PL
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		09/30/2020	SCHEDULED REDEMPTION		2,400	2,400	3,522	2,400						2,400				114	08/09/2024	3PL
35041@-8A-4	FOUNDATION RISK INCRMTL MML		09/30/2020	SCHEDULED REDEMPTION		2,493	2,493	2,468	2,473		20		20		2,493				118	08/09/2024	3PL
55316H-AB-1	GENESEE & WYOMING INC TL		09/30/2020	SCHEDULED REDEMPTION		10,000	10,000	9,400			600		600		10,000				83	12/30/2026	3FE

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 and Admini-strative Symbol
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		09/30/2020	SCHEDULED REDEMPTION		972	972	972	562						972				30	07/26/2024	3PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		09/30/2020	SCHEDULED REDEMPTION		6,792	6,792	6,726	5,417		59		59		6,792				276	07/26/2024	3PL
51508P-AG-9	GOLDEN NUGGET 10/16 TL B		07/22/2020	VARIOUS		449,703	558,648	556,179	683,544		439		439		556,694		(106,990)	(106,990)	20,963	10/04/2023	4FE
38216@-AB-4	GOOD2GROW LLC MML		08/18/2020	SCHEDULED REDEMPTION		534,379	534,379	529,035	529,430		4,949		4,949		534,379				23,369	11/16/2024	3PL
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		09/30/2020	SCHEDULED REDEMPTION		8,838	8,838	8,860	8,838		1		1		8,838				218	07/02/2025	3FE
404122-BA-0	HCA INC CO ASSETS TL B12		09/30/2020	SCHEDULED REDEMPTION		12,531	12,531	12,516			16		16		12,531				141	03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TL B5		09/30/2020	SCHEDULED REDEMPTION		10,101	10,101	10,152			(51)		(51)		10,101				186	10/17/2023	3FE
43162T-AK-6	HILLMAN GRP TL B	C	09/30/2020	VARIOUS		1,921,987	2,001,987	1,971,957			2,882		2,882		1,974,839		(52,853)	(52,853)	76,026	05/31/2025	4FE
44332E-AP-1	HUB INTERNATIONAL INITIAL TL		07/16/2020	VARIOUS		922,973	956,449	947,990	948,370		754		754		949,124		(26,150)	(26,150)	38,946	04/25/2025	4FE
45320*-AB-4	IMPLEMENTATION MANAGEMENT DDTL		09/30/2020	SCHEDULED REDEMPTION		9,948	9,948	9,948	9,948						9,948				462	12/23/2023	2PL
45320*-AA-6	IMPLEMENTATION MANAGEMENT MML TL		09/30/2020	SCHEDULED REDEMPTION		2,459	2,459	2,434	2,441		18		18		2,459				115	12/23/2023	2PL
44969C-BJ-8	IQVIA INC TL B3		09/30/2020	SCHEDULED REDEMPTION		10,127	10,127	10,165	10,164		(38)		(38)		10,127				230	06/11/2025	3FE
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		07/01/2020	SCHEDULED REDEMPTION		7,029	7,029	7,029	7,029						7,029				18	03/22/2024	3PL
48283*-AA-5	KABAFUSION HLDGS LLC MML		09/30/2020	SCHEDULED REDEMPTION		27,500	27,500	27,363	27,378		122		122		27,500				1,120	01/28/2025	2PL
50082#-AA-0	KRAMER LABORATORIES INC MML		09/30/2020	SCHEDULED REDEMPTION		12,439	12,439	12,314	12,339		99		99		12,439				650	06/22/2024	2PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		09/30/2020	SCHEDULED REDEMPTION		10,000	10,000	10,050	10,050		(50)		(50)		10,000				199	10/17/2026	4FE
50219N-AC-5	LSCS HLDGS INC. MML		09/30/2020	SCHEDULED REDEMPTION		2,078	2,078	2,068	2,069		9		9		2,078				89	03/16/2025	4FE
50219N-AE-1	LSCS HOLDINGS INC DDTL		09/30/2020	SCHEDULED REDEMPTION		429	429	429	429						429				18	03/16/2025	4FE
56377@-AA-3	MANNA PRO PRODUCTS LLC		09/30/2020	SCHEDULED REDEMPTION		10,417	10,417	10,260	10,304		113		113		10,417				573	12/08/2023	5PL
56377@-AB-1	MANNA PRO PRODUCTS LLC DELAYED DRAW		09/30/2020	SCHEDULED REDEMPTION		2,083	2,083	2,083	2,083						2,083				115	12/08/2023	5PL
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		1,075,911	1,075,911	1,083,833	1,079,436		(3,525)		(3,525)		1,075,911				2,103	02/15/2024	3FE
60725#-AA-2	MOBILE COMMS AMERICA MML		09/30/2020	SCHEDULED REDEMPTION		15,014	15,014	14,943	14,945		69		69		15,014				651	03/04/2025	4PL
55357G-AF-4	MSHC INC MML		09/30/2020	SCHEDULED REDEMPTION		14,982	14,982	14,976	14,974		8		8		14,982				72	07/31/2023	3PL
63108E-AB-4	NASCAR HLDGS INC TL B		09/30/2020	SCHEDULED REDEMPTION		7,500	7,500	7,556	7,556		(56)		(56)		7,500				210	10/18/2026	3FE
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		09/30/2020	SCHEDULED REDEMPTION		7,575	7,575	7,537	7,548		27		27		7,575				370	06/02/2024	3PL
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		08/14/2020	SCHEDULED REDEMPTION		20,334	20,334	20,334							20,334				804	02/01/2022	3PL
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL		08/14/2020	SCHEDULED REDEMPTION		21,449	21,449	21,449	21,449						21,449				827	02/01/2022	3PL
62898@-AB-9	NDC INTERMEDIATE HLDGS MML		08/14/2020	SCHEDULED REDEMPTION		3,612	3,612	3,576	3,592		20		20		3,612				139	02/01/2022	3PL
64431#-AC-5	NEW ERA TECHNOLOGY DDTL		09/30/2020	SCHEDULED REDEMPTION		6,709	6,709	6,709	6,709						6,709				257	09/24/2025	2PL
64431#-AB-7	NEW ERA TECHNOLOGY MML		09/30/2020	SCHEDULED REDEMPTION		23,291	23,291	23,175	23,179		112		112		23,291				1,057	09/24/2025	2PL
62914D-AB-2	NGS US FINCO LLC MML		09/30/2020	SCHEDULED REDEMPTION		2,475	2,475	2,463	2,464		11		11		2,475				103	10/01/2025	4PL
65340M-AN-3	NIACET CORPORATION MML		09/24/2020	SCHEDULED REDEMPTION		61,765	61,765	61,456	61,460		305		305		61,765				2,702	02/01/2024	2PL
62922E-AC-8	NJEYE LLC MML		07/01/2020	SCHEDULED REDEMPTION		8,588	8,588	8,523	8,517		71		71		8,588				1	09/14/2024	2PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		09/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,868		132		132		15,000				783	01/23/2025	3PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		09/30/2020	SCHEDULED REDEMPTION		1,697	1,697	1,691	1,136		6		6		1,697				71	06/06/2025	4PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		09/30/2020	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,737		91		91		9,828				476	06/06/2025	4PL
665730-A*-8	NORTHERN STAR INDUSTRIES		09/30/2020	SCHEDULED REDEMPTION		4,051	4,051	4,016	4,020		31		31		4,051				186	03/28/2025	3PL
62890H-AC-9	NS412 LLC MML		09/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,863		137		137		15,000				698	05/06/2025	3PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		09/30/2020	SCHEDULED REDEMPTION		11,755	11,755	11,654	11,650		106		106		11,755				184	03/29/2025	3PL
67103*-AA-3	ONS MSO LLC MML		07/01/2020	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,233		59		59		6,292				270	07/08/2025	2PL
68558U-AE-6	ORBIT PURCHASER LLC B		09/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,713	3,717		33		33		3,750				170	10/19/2024	2PL
68558U-AC-0	ORBIT PURCHASER LLC DDTL		09/30/2020	SCHEDULED REDEMPTION		3,387	3,387	3,387	3,387						3,387				154	10/18/2024	2PL
68558U-AD-8	ORBIT PURCHASER LLC MML		09/30/2020	SCHEDULED REDEMPTION		11,613	11,613	11,497	11,515		98		98		11,613				528	10/19/2024	2PL
69315J-AD-5	PAI HOLDCO INC DDTL		09/30/2020	SCHEDULED REDEMPTION		2,722	2,722	2,722	2,722						2,722				115	01/05/2025	5PL
69315J-AC-7	PAI HOLDCO INC MML		09/30/2020	SCHEDULED REDEMPTION		6,719	6,719	6,710	6,712		8		8		6,719				285	01/05/2025	5PL
71584#-AA-9	PET SUPPLIES PLUS LLC MML		09/30/2020	SCHEDULED REDEMPTION		13,869	13,869	13,748	13,747		122		122		13,869				424	07/30/2025	3PL
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		09/30/2020	SCHEDULED REDEMPTION		7,738	7,738	7,526	2,507		214		214		7,738				141	08/18/2022	4FE
72431H-AB-6	PLY GEM MIDCO TL B 1L		07/28/2020	VARIOUS		2,447,531	2,478,513	2,473,613	2,474,442		358		358		2,474,801		(27,269)	(27,269)	68,518	04/12/2025	4FE
73178T-AC-3	POLYMER SOLUTIONS GRP MML		09/30/2020	SCHEDULED REDEMPTION		11,364	11,364	11,255	11,251		113		113		11,364				278	11/26/2026	3PL
73955H-AB-0	PRAIRIE ECI ACQUIROR LP INITIAL TL		07/01/2020	TRADE ADJUSTMENT							(641)		(641)		(641)		641	641	23,098	03/11/2026	4FE
74376@-AA-7	PROTEIN FOR PETS OPCO MML		08/20/2020	SCHEDULED REDEMPTION		306,707	306,707	303,368	302,848		3,859		3,859		306,707				14,936	11/30/2025	2PL
76121Q-AC-0	RESOURCE LABEL GRP LLC MML		07/01/2020	SCHEDULED REDEMPTION		14,509	14,509	14,368	14,404		105		105		14,509				699	05/26/2023	3PL
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		09/30/2020	SCHEDULED REDEMPTION		217,994	217,994	218,812			(817)		(817)		217,994				1,461	02/04/2027	3FE
48268J-AC-8	SARAH LEE MML		09/30/2020	SCHEDULED REDEMPTION		11,021	11,021	10,910	9,940		102		102		11,021				469	07/30/2025	3PL
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		09/30/2020	SCHEDULED REDEMPTION		20,311	20,311	19,960			351		351		20,311				207	04/11/2025	3FE
80585@-AA-1	SCALED AGILE HLDGS MML		09/30/2020	SCHEDULED REDEMPTION		6,168	6,168	6,115	6,106		62		62		6,168				15	06/28/2024	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
78488C-AG-5	SEAWORLD PARKS & ENTERTA TL B5 1L		09/30/2020	SCHEDULED REDEMPTION		638	638	639	638		(1)		(1)		638				20	03/31/2024	4FE
78453J-AD-8	SMG US MIDCO 2 REFI TL		09/30/2020	SCHEDULED REDEMPTION		6,755	6,755	6,820			(65)		(65)		6,755				149	01/23/2025	4FE
83174#-AB-8	SMILE DOCTORS LLC DDTL		09/30/2020	SCHEDULED REDEMPTION		19	19	19							19				1	10/06/2022	3PL
83174#-AA-0	SMILE DOCTORS LLC MML		09/30/2020	SCHEDULED REDEMPTION		7,303	7,303	7,283	6,749		22		22		7,303				271	10/06/2022	3PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		09/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,141		109		109		11,250				545	09/23/2025	2PL
BLA04U-S3-5	SPECTRIO LLC MML		09/30/2020	SCHEDULED REDEMPTION		4,740	4,740	4,692			47		47		4,740				1,547	09/15/2023	4Z
78484*-AA-9	SPI LLC MML		07/20/2020	SCHEDULED REDEMPTION		94,424	94,424	93,717	93,660		764		764		94,424				1,512	11/01/2023	2PL
84850X-AG-7	SPIN HOLDCO INC TL B		09/30/2020	VARIOUS		6,022	6,022	5,928	9,308		(3,286)		(3,286)		6,022				131	11/14/2022	4FE
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		08/04/2020	VARIOUS		2,934,462	3,009,462	2,928,648	2,929,762		8,217		8,217		2,937,979		(3,517)	(3,517)	84,119	05/24/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		09/30/2020	VARIOUS		1,463,147	1,492,715	1,498,207	1,491,730		(727)		(727)		1,497,430		(34,284)	(34,284)	28,971	04/16/2025	3FE
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		09/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,858		142		142		15,000				738	08/26/2024	3PL
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	09/30/2020	SCHEDULED REDEMPTION		12,743	12,743	12,746	5,831		(2)		(2)		12,743				274	07/10/2025	2FE
86614D-AH-1	SUMMIT MATERIALS TL B		09/28/2020	SCHEDULED REDEMPTION		1,282	1,282	1,266			16		16		1,282				1	11/21/2024	3FE
87583F-AJ-7	TANK HOLDING CORP TL		09/30/2020	SCHEDULED REDEMPTION		3,563	3,563	3,576			(13)		(13)		3,563				90	03/26/2026	4FE
88023H-AC-4	TEMPO ACQUISITION LLC CO TL		08/07/2020	EXCHANGE/VARIOUS		3,936,310	3,979,487	3,927,256			9,254		9,254		3,936,511		(201)	(201)	36,317	05/01/2024	4FE
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		09/30/2020	VARIOUS		747,508	756,883	747,554			146		146		747,700		(192)	(192)	4,988	10/01/2026	4FE
69323#-AC-5	THE PROMPTCARE COS DDTL 1		09/30/2020	SCHEDULED REDEMPTION		1,636	1,636	1,620			16		16		1,636				53	12/30/2025	3PL
69323#-AB-7	THE PROMPTCARE COS MML		09/30/2020	SCHEDULED REDEMPTION		11,727	11,727	11,610			117		117		11,727				377	12/30/2025	3PL
88516D-AB-9	THOR INDUSTRIES TL B 1L		09/03/2020	J P MORGAN SEC INC		494,808	494,808	488,623			154		154		488,777		6,031	6,031	2,327	02/01/2026	4FE
87250Y-AC-3	TI ACQUISITION NC MML		09/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,888			113		113		15,000				209	03/19/2027	2PL
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		09/30/2020	SCHEDULED REDEMPTION		105,263	105,263	104,211	104,377		887		887		105,263				4,348	11/22/2024	3PL
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	07/27/2020	SCHEDULED REDEMPTION		1,176,470	1,176,470	1,176,470	1,171,464		5,006		5,006		1,176,470				57,536	07/25/2024	3PL
87265V-AF-5	T-MOBILE USA INC TL		09/30/2020	SCHEDULED REDEMPTION		14,375	14,375	14,234			141		141		14,375				131	04/01/2027	2FE
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		09/30/2020	SCHEDULED REDEMPTION		6,169	6,169	6,190	6,190		(21)		(21)		6,169				108	11/13/2026	3FE
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		09/30/2020	SCHEDULED REDEMPTION		7,875	7,875	7,703			172		172		7,875				111	05/30/2025	4FE
89388H-AB-3	TRANSPORTATION INSIGHT MML		09/30/2020	SCHEDULED REDEMPTION		4,863	4,863	4,822	4,821		42		42		4,863				133	12/18/2024	4PL
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		09/30/2020	SCHEDULED REDEMPTION		7,500	7,500	7,526	7,527		(27)		(27)		7,500				117	09/13/2026	4FE
90470C-AG-0	UNIFIED PHYSICIAN DDTL		09/30/2020	SCHEDULED REDEMPTION		10,200	10,200	10,200	8,572						10,200				310	11/27/2023	3PL
90470C-AH-8	UNIFIED PHYSICIAN MML		09/30/2020	SCHEDULED REDEMPTION		4,800	4,800	4,760	4,758		42		42		4,800				145	11/27/2023	3PL
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		10,000	10,000	10,075	10,065		(65)		(65)		10,000				193	10/31/2025	2FE
91335P-AH-2	UNIVAR USA INC TL B5		09/30/2020	SCHEDULED REDEMPTION		2,497	2,497	2,447	1,247		50		50		2,497				18	07/01/2026	3FE
90351H-AB-4	US FOODS INITIAL TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		4,601	4,601	4,603	4,603		(2)		(2)		4,601				49	06/27/2023	4FE
90372@-AA-7	US RADIOLOGY SPECIALIST INC INITIAL MML		09/30/2020	SCHEDULED REDEMPTION		5,397	5,397	5,357	5,365		33		33		5,397				260	01/01/2024	2PL
90373*-AA-8	US RADIOLOGY SPECIALISTS INC - USIOS MML		09/30/2020	SCHEDULED REDEMPTION		12,775	12,775	12,709	12,706		70		70		12,775				188	01/01/2024	2PL
90372@-AB-5	US RADIOLOGY SPECIALISTS INC ADDTNL MML		09/30/2020	SCHEDULED REDEMPTION		668	668	665	665		4		4		668				10	01/01/2024	2PL
91865F-AG-4	VACO HOLDINGS LLC MML		07/22/2020	SCHEDULED REDEMPTION		283,550	283,550	282,298	282,311		1,239		1,239		283,550				9,194	11/09/2023	2PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		09/30/2020	SCHEDULED REDEMPTION		980	980	980	980						980				5	07/24/2026	4PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		09/30/2020	SCHEDULED REDEMPTION		5,897	5,897	5,838	5,841		56		56		5,897				336	07/25/2026	4PL
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS		09/30/2020	SCHEDULED REDEMPTION		9,242	9,242	9,149	9,175		67		67		9,242				524	12/07/2023	3PL
92531S-AZ-6	VERTAFORE INC TL B		09/03/2020	SCHEDULED REDEMPTION		2,984,848	2,984,848	2,951,269			33,580		33,580		2,984,848				58,057	07/02/2025	4FE
88233F-AK-6	VISTRA OPERATIONS TL B3		08/06/2020	CREDIT SUISSE SEC LLC		2,973,750	3,000,000	2,962,500							2,962,500		11,250	11,250		12/31/2025	2FE
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		09/30/2020	SCHEDULED REDEMPTION		9,000	9,000	8,930	8,931		69		69		9,000				396	12/05/2024	4PL
92937J-AM-5	WP CPP HLDGS TL		07/21/2020	MORGAN STANLEY CPTL		2,146,833	2,481,887	2,469,476	2,469,555		1,689		1,689		2,471,244		(324,411)	(324,411)	81,230	04/30/2025	4FE
72584D-AE-4	YUM! BRANDS INC NEW TERM LOAN B		09/30/2020	VARIOUS		6,156	6,156	6,212	12,368		(6,212)		(6,212)		6,156				219	04/03/2025	3FE
25435#-AC-2	DIMENSIONAL DENTAL MANAGEMENT RVLVR LN		08/01/2020	TRADE ADJUSTMENT		60,000	60,000	16,688							224,744		(164,744)	(164,744)		02/12/2021	5GI
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						40,090,971	41,567,872	40,981,621	26,026,073		80,957		80,957		41,288,885		(1,197,913)	(1,197,913)	914,967	XXX	XXX
8399997. Total - Bonds - Part 4						2,471,658,289	2,376,251,601	2,408,500,251	1,886,314,969		(55,912)		(55,912)	1,870,187	2,417,996,212	3,430	20,234,347	20,237,777	100,307,528	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,471,658,289	2,376,251,601	2,408,500,251	1,886,314,969		(55,912)		(55,912)	1,870,187	2,417,996,212	3,430	20,234,347	20,237,777	100,307,528	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
313786-2#-1	FHLB TOPEKA CLASS B		09/30/2020	EXCHANGE/VARIOUS	370,801.633	37,080,163		37,080,163	64,680						37,080,163				378,400		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						37,080,163	XXX	37,080,163	64,680						37,080,163				378,400	XXX	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 and Admini-strative Symbol
69448A-29-2	PF SMALL CAP GROWTH, ADVISOR		07/31/2020	DIRECT PLACEMENT	284,161.749	3,252,183		2,637,021	3,486,665	(849,644)			(849,644)		2,637,021		615,162	615,162			
69448A-23-5	PACIFIC FUNDS DIVERSIFIED INCOME ADVISOR		09/28/2020	DIRECT PLACEMENT	2,900,668.228	28,959,426		28,992,818	29,832,190	(1,386,660)			(1,386,660)		28,992,818		(33,391)	(33,391)	547,288		
69447T-87-0	PF MID-CAP EQUITY		08/03/2020	DIRECT PLACEMENT	901,027.138	9,673,599		10,253,721	11,096,883	(1,016,165)			(1,016,165)		10,253,721		(580,122)	(580,122)	173,003		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						41,885,208	XXX	41,883,560	44,415,737	(3,252,469)			(3,252,469)		41,883,560		1,648	1,648	720,291	XXX	XXX
9799997. Total - Common Stocks - Part 4						78,965,371	XXX	78,963,723	44,480,417	(3,252,469)			(3,252,469)		78,963,723		1,648	1,648	1,098,691	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						78,965,371	XXX	78,963,723	44,480,417	(3,252,469)			(3,252,469)		78,963,723		1,648	1,648	1,098,691	XXX	XXX
9899999. Total - Preferred and Common Stocks						78,965,371	XXX	78,963,723	44,480,417	(3,252,469)			(3,252,469)		78,963,723		1,648	1,648	1,098,691	XXX	XXX
9999999 - Totals						2,550,623,661	XXX	2,487,463,974	1,930,795,386	(3,252,469)	(55,912)		(3,308,381)	1,870,187	2,496,959,935	3,430	20,235,996	20,239,425	101,406,219	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)
5 YR SPX ASIAN CALL OPTION #2173 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2015	10/14/2020		7,190,000	1,994			(168,400)	4,043,626	^	4,043,626	(150,307)						85/85
5 YR SPX ASIAN CALL OPTION #2191 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	11/16/2020		5,550,000	2,053			(138,655)	2,913,506	^	2,913,506	(72,929)						85/85
5 YR SPX ASIAN CALL OPTION #2192 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	11/16/2020		2,750,000	2,158			(58,463)	1,305,143	^	1,305,143	(47,580)						85/85
5 YR SPX ASIAN CALL OPTION #2205 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2015	12/14/2020		7,180,000	2,022			(182,718)	3,967,528	^	3,967,528	(55,073)						85/85
5 YR SPX ASIAN CALL OPTION #2219 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2016	01/14/2021		13,590,000	1,922			(335,783)	8,617,629	^	8,617,629	(78,269)						85/85
5 YR SPX ASIAN CALL OPTION #2231 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/16/2016	02/16/2021		6,130,000	1,896			(151,672)	3,999,501	^	3,999,501	(42,939)						85/85
5 YR SPX ASIAN CALL OPTION #2243 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/14/2016	03/15/2021		4,670,000	2,020			(114,987)	2,743,685	^	2,743,685	152,933						85/85
5 YR SPX ASIAN CALL OPTION #2258 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2021		7,500,000	2,083			(168,024)	4,182,732	^	4,182,732	367,880						85/85
5 YR SPX ASIAN CALL OPTION #2271 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/14/2021		7,520,000	2,067			(168,883)	4,414,818	^	4,414,818	517,101						85/85
5 YR SPX ASIAN CALL OPTION #2282 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/14/2016	06/14/2021		5,210,000	2,075			(120,786)	3,063,290	^	3,063,290	412,765						85/85
5 YR SPX ASIAN CALL OPTION #2295 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2016	07/14/2021		6,210,000	2,164			(137,260)	3,267,562	^	3,267,562	486,045						85/85
5 YR SPX ASIAN CALL OPTION #2308 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/15/2016	08/16/2021		7,440,000	2,190			(162,683)	3,750,559	^	3,750,559	554,769						85/85
5 YR SPX ASIAN CALL OPTION #2325 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2016	09/14/2021		7,570,000	2,126			(168,797)	4,134,976	^	4,134,976	581,244						85/85
5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2021		6,750,000	2,133			(147,069)	3,639,562	^	3,639,562	507,173						85/85
5 YR SPX ASIAN CALL OPTION #2360 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2016	11/15/2021		9,030,000	2,164			(208,961)	4,631,431	^	4,631,431	670,150						85/85
5 YR SPX ASIAN CALL OPTION #2373 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2021		7,680,000	2,253			(190,495)	3,451,934	^	3,451,934	547,284						85/85
5 YR SPX ASIAN CALL OPTION #2388 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	01/17/2017	01/14/2022		14,470,000	2,268			(353,416)	6,360,077	^	6,360,077	1,020,295						85/85
5 YR SPX ASIAN CALL OPTION #2401 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2017	02/14/2022		6,650,000	2,338			(158,361)	2,644,220	^	2,644,220	447,253						85/85
5 YR SPX ASIAN CALL OPTION #2412 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2017	03/14/2022		6,520,000	2,365			(161,820)	2,472,457	^	2,472,457	437,960						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)
5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/17/2017	04/14/2022		6,880,000	2,349			(157,800)	2,690,543	^	2,690,543	457,611						85/85
5 YR SPX ASIAN CALL OPTION #2448 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS	KX1WK48MPD4Y2NCUIZ63	05/15/2017	05/16/2022		6,540,000	2,402			(150,556)	2,359,979	^	2,359,979	423,662						85/85
5 YR SPX ASIAN CALL OPTION #2466 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS	KX1WK48MPD4Y2NCUIZ63	06/14/2017	06/14/2022		6,620,000	2,438			(151,190)	2,262,790	^	2,262,790	420,111						85/85
5 YR SPX ASIAN CALL OPTION #2481 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/14/2017	07/14/2022		5,880,000	2,459			(137,289)	1,933,393	^	1,933,393	370,059						85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	08/14/2017	08/15/2022		6,530,000	2,466			(143,764)	2,138,576	^	2,138,576	400,974						85/85
5 YR SPX ASIAN CALL OPTION #2527 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2022		8,370,000	2,496			(185,003)	2,607,893	^	2,607,893	502,862						85/85
5 YR SPX ASIAN CALL OPTION #2553 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/16/2017	10/14/2022		7,090,000	2,558			(162,634)	1,984,076	^	1,984,076	415,169						85/85
5 YR SPX ASIAN CALL OPTION #2577 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS	KX1WK48MPD4Y2NCUIZ63	11/14/2017	11/14/2022		9,629,991	2,579			(235,785)	2,554,417	^	2,554,417	568,183						85/85
5 YR SPX ASIAN CALL OPTION #2594 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2022		9,920,003	2,652			(247,396)	2,305,096	^	2,305,096	567,051						85/85
5 YR SPX ASIAN CALL OPTION #2608 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/16/2018	01/17/2023		15,759,987	2,776			(404,643)	2,865,345	^	2,865,345	850,128						85/85
5 YR SPX ASIAN CALL OPTION #2626 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2023		10,499,992	2,699			(303,456)	2,090,793	^	2,090,793	608,454						85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/14/2018	03/14/2023		7,100,010	2,749			(200,293)	1,285,645	^	1,285,645	395,806						85/85
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678			(217,253)	1,636,607	^	1,636,607	447,457						85/85
5 YR SPX ASIAN CALL OPTION #2687 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/14/2018	05/15/2023		8,809,993	2,730			(238,751)	1,662,095	^	1,662,095	480,917						85/85
5 YR SPX ASIAN CALL OPTION #2703 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	06/14/2018	06/14/2023		9,489,988	2,782			(259,884)	1,586,881	^	1,586,881	501,097						85/85
5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	07/16/2018	07/14/2023		8,279,995	2,798			(226,374)	1,326,951	^	1,326,951	428,862						85/85
5 YR SPX ASIAN CALL OPTION #2736 DUE MAT, NEXT PMT 08/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2023		10,450,002	2,840			(288,212)	1,501,402	^	1,501,402	524,754						85/85
5 YR SPX ASIAN CALL OPTION #2759 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/14/2018	09/14/2023		8,910,009	2,905			(252,958)	1,051,654	^	1,051,654	431,097						85/85
2 YR SPX CALL SPREAD OPTION #2782 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS	KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/14/2020		31,370,009	2,751/3,576			(1,191,579)	6,857,106	^	6,857,106	2,243,339						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)
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751			(224,264)	1,239,248	^	1,239,248	399,388						85/85
2 YR SPX CALL SPREAD OPTION #2801 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2018	11/16/2020		25,049,995	2,702/3,377			(927,957)	5,000,458	^	5,000,458	1,569,771						85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702			(293,523)	1,834,575	^	1,834,575	539,590						85/85
2 YR SPX CALL SPREAD OPTION #2816 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2018	12/14/2020		22,540,007	2,600/3,250			(773,051)	4,536,153	^	4,536,153	1,198,540						85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600			(207,244)	1,603,373	^	1,603,373	406,122						85/85
2 YR SPX CALL SPREAD OPTION #2831 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2021		24,900,002	2,583/3,228			(863,320)	4,771,443	^	4,771,443	1,194,925						85/85
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583			(407,020)	3,722,670	^	3,722,670	855,533						85/85
2 YR SPX CALL SPREAD OPTION #2857 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2019	02/16/2021		22,730,004	2,746/3,432			(769,793)	3,752,546	^	3,752,546	1,054,851						85/85
5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746			(189,074)	1,283,591	^	1,283,591	360,603						85/85
2 YR SPX CALL SPREAD OPTION #2885 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/15/2021		23,660,012	2,808/3,511			(799,727)	3,584,614	^	3,584,614	1,101,824						85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808			(165,696)	985,936	^	985,936	303,323						85/85
2 YR SPX CALL SPREAD OPTION #2942 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2019	04/14/2021		27,479,988	2,906/3,632			(911,794)	3,632,372	^	3,632,372	1,334,594						85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906			(209,234)	1,002,024	^	1,002,024	361,501						85/85
2 YR SPX CALL SPREAD OPTION #2981 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2019	05/14/2021		20,970,014	2,834/3,543			(701,127)	2,900,026	^	2,900,026	943,359						85/85
5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2024		8,000,009	2,834			(199,044)	1,152,404	^	1,152,404	357,202						85/85
2 YR SPX CALL SPREAD OPTION #3018 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2019	06/14/2021		22,780,004	2,887/3,609			(701,020)	2,930,240	^	2,930,240	1,002,462						85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887			(169,280)	1,040,737	^	1,040,737	312,977						85/85
2 YR SPX CALL SPREAD OPTION #3047 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2019	07/14/2021		25,719,997	3,014/3,768			(798,370)	2,691,714	^	2,691,714	1,239,313						85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014			(184,025)	785,016	^	785,016	305,583						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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR SPX CALL SPREAD OPTION #3078 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/16/2021		37,159,991	2,841/3,551			(1,187,650)	4,622,794	^	4,622,794	1,560,545						85/85
5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841			(267,158)	1,881,932	^	1,881,932	503,328						85/85
2 YR SPX CALL SPREAD OPTION #3112 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2021		34,770,010	2,998/3,747			(1,139,578)	3,406,145	^	3,406,145	1,677,164						85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998			(232,121)	999,579	^	999,579	376,242						85/85
1 YR HSI CALL SPREAD OPTION #3130 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020		10,810,041	26,522/29,174			(303,477)	(15,437)	^	(15,437)	(244,090)						85/85
1 YR SX5E CALL SPREAD OPTION #3131 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020		10,809,999	3,556/3,912			(264,632)	(13,384)	^	(13,384)	(309,067)						85/85
1 YR SPX CALL SPREAD OPTION #3132 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020		402,910,011	2,966/3,241			(14,116,381)	33,155,577	^	33,155,577	21,121,006						85/85
1 YR SPX CALL SPREAD OPTION #3133 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020		201,180,014	2,966/3,114			(4,337,573)	9,346,056	^	9,346,056	6,284,388						85/85
1 YR SPX CALL SPREAD OPTION #3134 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020		10,120,000	2,996/3,203			(273,500)	635,249	^	635,249	408,568						85/85
1 YR SPX CALL SPREAD OPTION #3135 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020		2,069,987	2,966/3,211			(66,791)	153,843	^	153,843	99,230						85/85
1 YR SPX CALL SPREAD OPTION #3136 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020		7,110,010	2,986/3,105			(122,424)	263,953	^	263,953	177,771						85/85
1 YR SPX CALL SPREAD OPTION #3137 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2020		8,150,001	2,966/3,174			(231,242)	520,984	^	520,984	340,589						85/85
1 YR SPX CALL SPREAD OPTION #3138 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/14/2020		46,950,002	2,966/3,330			(1,947,219)	4,857,528	^	4,857,528	2,954,029						85/85
1 YR SPX CALL OPTION #3139 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2019	10/14/2020		31,560,014	3,114			(902,547)	2,691,927	^	2,691,927	941,798						85/85
1 YR EEM CALL SPREAD OPTION #3140 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020		10,810,000	41/45			(348,797)	663,212	^	663,212	362,008						85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2021		27,860,009	2,966/3,708			(918,961)	2,753,419	^	2,753,419	1,322,322						85/85
5 YR SPX ASIAN CALL OPTION #3142 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966			(227,808)	1,084,944	^	1,084,944	375,293						85/85
1 YR HSI CALL SPREAD OPTION #3185 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2019	11/16/2020		11,909,890	26,324/28,956			(331,655)	(43,556)	^	(43,556)	(276,917)						85/85
1 YR SX5E CALL SPREAD OPTION #3186 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020		12,390,012	3,689/4,058			(297,050)	(47,781)	^	(47,781)	(207,294)						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 #3187 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020		421,039,987	3,097/3,383			(14,436,295)	25,108,773	^	25,108,773	17,864,993						85/85
1 YR SPX CALL SPREAD OPTION #3188 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020		202,589,988	3,097/3,251			(4,295,965)	7,032,851	^	7,032,851	5,219,083						85/85
1 YR SPX CALL SPREAD OPTION #3189 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/16/2020		11,379,991	3,128/3,344			(299,950)	520,168	^	520,168	372,725						85/85
1 YR SPX CALL SPREAD OPTION #3190 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/16/2020		1,699,988	3,097/3,352			(53,795)	92,479	^	92,479	66,534						85/85
1 YR SPX CALL SPREAD OPTION #3191 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020		7,849,988	3,117/3,241			(130,165)	217,494	^	217,494	158,767						85/85
1 YR SPX CALL SPREAD OPTION #3192 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020		6,699,993	3,097/3,313			(186,723)	316,275	^	316,275	229,727						85/85
1 YR SPX CALL SPREAD OPTION #3193 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/16/2020		38,779,996	3,097/3,476			(1,556,321)	2,828,337	^	2,828,337	1,949,076						85/85
1 YR SPX CALL OPTION #3194 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020		34,870,005	3,251			(976,728)	2,004,359	^	2,004,359	1,179,091						85/85
1 YR EEM CALL SPREAD OPTION #3195 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020		12,390,000	43/47			(399,450)	521,720	^	521,720	313,020						85/85
2 YR SPX CALL SPREAD OPTION #3196 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/15/2021		31,909,998	3,097/3,871			(1,030,806)	2,409,338	^	2,409,338	1,529,870						85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097			(268,255)	834,327	^	834,327	401,505						85/85
1 YR HSI CALL SPREAD OPTION #3220 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		13,510,048	27,508/30,259			(378,310)	(91,724)	^	(91,724)	(163,513)						85/85
1 YR SX5E CALL SPREAD OPTION #3221 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		13,509,993	3,773/4,150			(315,258)	(79,488)	^	(79,488)	(131,676)						85/85
1 YR SPX CALL SPREAD OPTION #3222 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2020		453,839,988	3,191/3,487			(15,304,881)	21,138,598	^	21,138,598	18,477,382						85/85
1 YR SPX CALL SPREAD OPTION #3223 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2020		212,870,002	3,191/3,351			(4,518,692)	5,913,541	^	5,913,541	5,297,049						85/85
1 YR SPX CALL SPREAD OPTION #3224 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020		12,100,000	3,223/3,447			(316,967)	430,272	^	430,272	380,481						85/85
1 YR SPX CALL SPREAD OPTION #3225 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2019	12/14/2020		880,010	3,191/3,455			(27,822)	37,400	^	37,400	33,247						85/85
1 YR SPX CALL SPREAD OPTION #3226 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		3,809,985	3,213/3,340			(64,816)	84,168	^	84,168	76,025						85/85
1 YR SPX CALL SPREAD OPTION #3227 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		8,869,997	3,191/3,415			(248,380)	329,687	^	329,687	293,666						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 #3228 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2019	12/14/2020		43,770,003	3,191/3,582			(1,719,872)	2,445,487	^	2,445,487	2,113,113						85/85
1 YR SPX CALL OPTION #3229 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2019	12/14/2020		34,300,013	3,351			(864,944)	1,497,585	^	1,497,585	1,211,997						85/85
1 YR EEM CALL SPREAD OPTION #3230 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/14/2020		13,510,000	44/48			(486,108)	369,327	^	369,327	347,805						85/85
2 YR SPX CALL SPREAD OPTION #3231 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/16/2019	12/14/2021		33,740,009	3,191/3,989			(1,066,508)	1,983,635	^	1,983,635	1,643,571						85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191			(236,039)	495,256	^	495,256	330,124						85/85
1 YR HSI CALL SPREAD OPTION #3248 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021		16,829,927	28,885/31,774			(440,463)	(168,924)	^	(168,924)	(168,924)						85/85
1 YR SX5E CALL SPREAD OPTION #3249 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021		17,950,007	3,775/4,152			(404,493)	(141,805)	^	(141,805)	(141,805)						85/85
1 YR SPX CALL SPREAD OPTION #3250 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2020	01/14/2021		522,940,001	3,283/3,587			(16,612,930)	18,146,561	^	18,146,561	18,146,561						85/85
1 YR SPX CALL SPREAD OPTION #3251 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2020	01/14/2021		264,830,009	3,283/3,447			(5,316,181)	5,614,895	^	5,614,895	5,614,895						85/85
1 YR SPX CALL SPREAD OPTION #3252 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021		14,089,999	3,316/3,546			(345,644)	377,998	^	377,998	377,998						85/85
1 YR SPX CALL SPREAD OPTION #3253 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021		3,029,986	3,283/3,554			(89,671)	97,236	^	97,236	97,236						85/85
1 YR SPX CALL SPREAD OPTION #3254 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/14/2020	01/14/2021		5,430,002	3,305/3,436			(87,125)	91,183	^	91,183	91,183						85/85
1 YR SPX CALL SPREAD OPTION #3255 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2020	01/14/2021		15,710,004	3,283/3,513			(414,400)	445,098	^	445,098	445,098						85/85
1 YR SPX CALL SPREAD OPTION #3256 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021		46,180,000	3,283/3,685			(1,689,393)	1,914,408	^	1,914,408	1,914,408						85/85
1 YR SPX CALL OPTION #3257 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021		45,370,014	3,447			(984,533)	1,496,026	^	1,496,026	1,496,026						85/85
1 YR EEM CALL SPREAD OPTION #3258 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021		17,950,000	46/51			(558,098)	199,194	^	199,194	199,194						85/85
2 YR SPX CALL SPREAD OPTION #3259 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104			(1,155,251)	1,653,707	^	1,653,707	1,653,707						85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283			(359,208)	508,069	^	508,069	508,069						85/85
1 YR HSI CALL SPREAD OPTION #3261 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021		1,119,299	28,885/31,774			(29,533)	(11,332)	^	(11,332)	(11,332)						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 HSI CALL SPREAD OPTION #3282 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/14/2020	02/16/2021		11,900,070	27,816/30,597			(264,031)	(129,081)	^	(129,081)	(129,081)						85/85
1 YR SX5E CALL SPREAD OPTION #3283 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021		13,130,010	3,841/4,225			(251,111)	(131,567)	^	(131,567)	(131,567)						85/85
1 YR SPX CALL SPREAD OPTION #3284 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/14/2020	02/16/2021		448,490,006	3,380/3,693			(12,165,291)	10,524,406	^	10,524,406	10,524,406						85/85
1 YR SPX CALL SPREAD OPTION #3285 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		199,990,006	3,380/3,549			(3,423,579)	3,013,154	^	3,013,154	3,013,154						85/85
1 YR SPX CALL SPREAD OPTION #3286 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS	KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		22,799,990	3,414/3,651			(475,950)	406,773	^	406,773	406,773						85/85
1 YR SPX CALL SPREAD OPTION #3287 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		1,969,991	3,380/3,659			(49,669)	42,695	^	42,695	42,695						85/85
1 YR SPX CALL SPREAD OPTION #3288 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		3,220,008	3,403/3,538			(44,054)	38,579	^	38,579	38,579						85/85
1 YR SPX CALL SPREAD OPTION #3289 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		9,719,988	3,380/3,617			(217,728)	187,636	^	187,636	187,636						85/85
1 YR SPX CALL SPREAD OPTION #3290 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS	KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		55,090,017	3,380/3,794			(1,721,562)	1,481,669	^	1,481,669	1,481,669						85/85
1 YR SPX CALL OPTION #3291 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/14/2020	02/16/2021		40,020,013	3,549			(792,896)	825,700	^	825,700	825,700						85/85
1 YR EEM CALL SPREAD OPTION #3292 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		13,130,000	44/49			(355,331)	295,969	^	295,969	295,969						85/85
2 YR SPX CALL SPREAD OPTION #3293 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/14/2020	02/14/2022		26,959,987	3,380/4,225			(675,217)	734,983	^	734,983	734,983						85/85
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380			(219,202)	201,580	^	201,580	201,580						85/85
1 YR HSI CALL SPREAD OPTION #3295 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/18/2020	02/16/2021		1,230,006	27,816/30,597			(26,729)	(13,289)	^	(13,289)	(13,289)						85/85
1 YR HSI CALL SPREAD OPTION #3321 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,989,900	23,064/25,370			(359,474)	225,538	^	225,538	225,538						85/85
1 YR SX5E CALL SPREAD OPTION #3322 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,989,995	2,450/2,695			(391,597)	891,941	^	891,941	891,941						85/85
1 YR SPX CALL SPREAD OPTION #3323 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		362,270,012	2,386/2,601			(9,803,683)	21,175,886	^	21,175,886	21,175,886						85/85
1 YR SPX CALL SPREAD OPTION #3324 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		156,959,989	2,386/2,501			(2,437,020)	4,859,681	^	4,859,681	4,859,681						85/85
1 YR SPX CALL SPREAD OPTION #3325 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021		9,130,001	2,410/2,577			(197,160)	411,065	^	411,065	411,065						85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3326 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		1,509,991	2,386/2,577			(37,066)	78,104	^	78,104	78,104						85/85
1 YR SPX CALL SPREAD OPTION #3327 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		3,179,995	2,402/2,498			(41,551)	80,859	^	80,859	80,859						85/85
1 YR SPX CALL SPREAD OPTION #3328 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		5,879,997	2,386/2,535			(111,547)	240,001	^	240,001	240,001						85/85
1 YR SPX CALL SPREAD OPTION #3329 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021		47,869,991	2,386/2,672			(1,672,307)	3,736,783	^	3,736,783	3,736,783						85/85
1 YR SPX CALL OPTION #3330 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021		64,319,995	2,505			(3,790,674)	20,753,405	^	20,753,405	20,753,405						85/85
1 YR EEM CALL SPREAD OPTION #3331 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,990,000	32/35			(363,298)	953,673	^	953,673	953,673						85/85
2 YR SPX CALL SPREAD OPTION #3332 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2022		37,420,006	2,386/2,959			(1,015,722)	4,167,372	^	4,167,372	4,167,372						85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2025		13,160,008	2,386			(250,541)	3,947,699	^	3,947,699	3,947,699						85/85
1 YR HSI CALL SPREAD OPTION #3347 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		11,240,040	24,435/26,879			(219,349)	998	^	998	998						85/85
1 YR SX5E CALL SPREAD OPTION #3348 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		12,640,000	2,918/3,210			(269,630)	465,847	^	465,847	465,847						85/85
1 YR SPX CALL SPREAD OPTION #3349 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2020	04/14/2021		462,360,007	2,846/3,102			(9,798,232)	20,435,301	^	20,435,301	20,435,301						85/85
1 YR SPX CALL SPREAD OPTION #3350 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		201,449,990	2,846/2,984			(2,448,859)	4,770,424	^	4,770,424	4,770,424						85/85
1 YR SPX CALL SPREAD OPTION #3351 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		11,909,993	2,875/3,074			(199,641)	405,346	^	405,346	405,346						85/85
1 YR SPX CALL SPREAD OPTION #3352 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		2,149,999	2,846/3,074			(41,547)	83,974	^	83,974	83,974						85/85
1 YR SPX CALL SPREAD OPTION #3353 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		3,969,998	2,865/2,979			(40,494)	76,845	^	76,845	76,845						85/85
1 YR SPX CALL SPREAD OPTION #3354 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		10,059,997	2,846/3,024			(156,917)	305,280	^	305,280	305,280						85/85
1 YR SPX CALL SPREAD OPTION #3355 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		78,490,009	2,846/3,188			(2,105,317)	4,616,283	^	4,616,283	4,616,283						85/85
5 YR SPX ASIAN CALL OPTION #3356 DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2025		18,590,009	2,846			(273,627)	2,444,694	^	2,444,694	2,444,694						85/85
1 YR EEM CALL SPREAD OPTION #3357 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		12,640,000	36/40			(280,227)	658,443	^	658,443	658,443						85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR SPX CALL SPREAD OPTION #3358 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022		35,689,991	2,846/3,529			(763,815)	2,824,992	^	2,824,992	2,824,992						85/85
1 YR HSI CALL SPREAD OPTION #3359 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/15/2020	04/14/2021		1,399,995	24,435/26,879			(27,820)	(703)	^	(703)	(703)						85/85
1 YR HSI CALL SPREAD OPTION #3374 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,170,087	23,830/26,213			(193,253)	48,176	^	48,176	48,176						85/85
1 YR SX5E CALL SPREAD OPTION #3375 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,169,992	2,760/3,036			(215,192)	477,033	^	477,033	477,033						85/85
1 YR SPX CALL SPREAD OPTION #3376 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2020	05/14/2021		395,750,002	2,853/3,109			(7,240,599)	15,068,803	^	15,068,803	15,068,803						85/85
1 YR SPX CALL SPREAD OPTION #3377 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021		164,329,986	2,853/2,990			(1,720,107)	3,321,345	^	3,321,345	3,321,345						85/85
1 YR SPX CALL SPREAD OPTION #3378 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		34,619,994	2,881/3,081			(496,631)	1,018,454	^	1,018,454	1,018,454						85/85
1 YR SPX CALL SPREAD OPTION #3379 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		1,540,008	2,853/3,081			(25,636)	51,691	^	51,691	51,691						85/85
1 YR SPX CALL SPREAD OPTION #3380 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		4,319,997	2,872/2,986			(37,614)	71,612	^	71,612	71,612						85/85
1 YR SPX CALL SPREAD OPTION #3381 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		19,769,993	2,853/3,031			(263,131)	516,102	^	516,102	516,102						85/85
1 YR SPX CALL SPREAD OPTION #3382 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2021		84,130,009	2,853/3,195			(1,955,504)	4,285,740	^	4,285,740	4,285,740						85/85
1 YR EEM CALL SPREAD OPTION #3383 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		13,200,000	37/40			(238,974)	606,207	^	606,207	606,207						85/85
2 YR SPX CALL SPREAD OPTION #3384 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2020	05/16/2022		34,459,997	2,853/3,537			(636,004)	2,415,120	^	2,415,120	2,415,120						85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853			(211,119)	2,058,459	^	2,058,459	2,058,459						85/85
1 YR HSI CALL SPREAD OPTION #3386 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,029,921	23,830/26,213			(16,400)	3,811	^	3,811	3,811						85/85
1 YR SX5E CALL SPREAD OPTION #3387 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,030,007	2,760/3,036			(18,408)	39,846	^	39,846	39,846						85/85
1 YR HSI CALL SPREAD OPTION #3406 DUE MAT, NEXT PMT 06/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/15/2021		12,800,083	23,777/26,155			(154,905)	22,702	^	22,702	22,702						85/85
1 YR SX5E CALL SPREAD OPTION #3407 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/14/2021		12,799,993	3,136/3,450			(172,420)	146,591	^	146,591	146,591						85/85
1 YR SPX CALL SPREAD OPTION #3408 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		459,089,989	3,067/3,343			(6,429,278)	12,223,392	^	12,223,392	12,223,392						85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3409 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2020	06/14/2021		174,300,008	3,067/3,215			(1,406,638)	2,489,704	^	2,489,704	2,489,704						85/85
1 YR SPX CALL SPREAD OPTION #3410 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2020	06/14/2021		15,840,011	3,097/3,312			(174,362)	324,554	^	324,554	324,554						85/85
1 YR SPX CALL SPREAD OPTION #3411 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		2,840,000	3,067/3,312			(36,149)	66,902	^	66,902	66,902						85/85
1 YR SPX CALL SPREAD OPTION #3412 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021		4,070,009	3,087/3,210			(27,159)	47,718	^	47,718	47,718						85/85
1 YR SPX CALL SPREAD OPTION #3413 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		15,809,989	3,067/3,258			(161,366)	292,611	^	292,611	292,611						85/85
1 YR SPX CALL SPREAD OPTION #3414 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		86,449,993	3,067/3,435			(1,513,350)	3,074,671	^	3,074,671	3,074,671						85/85
1 YR SPX CALL OPTION #3415 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2020	06/14/2021		40,430,015	3,312			(644,170)	2,335,167	^	2,335,167	2,335,167						85/85
1 YR EEM CALL SPREAD OPTION #3416 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/14/2021		12,800,000	39/43			(178,876)	393,842	^	393,842	393,842						85/85
2 YR SPX CALL SPREAD OPTION #3417 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2020	06/14/2022		38,079,995	3,067/3,803			(523,529)	1,696,240	^	1,696,240	1,696,240						85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067			(137,829)	936,865	^	936,865	936,865						85/85
1 YR HSI CALL SPREAD OPTION #3435 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		1,369,946	25,478/28,026			(12,161)	(21,735)	^	(21,735)	(21,735)						85/85
1 YR HSI CALL SPREAD OPTION #3436 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		9,920,071	25,478/28,026			(85,024)	(146,348)	^	(146,348)	(146,348)						85/85
1 YR SX5E CALL SPREAD OPTION #3437 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		11,290,002	3,321/3,654			(109,962)	(89,341)	^	(89,341)	(89,341)						85/85
1 YR SPX CALL SPREAD OPTION #3438 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2021		426,109,989	3,198/3,485			(4,380,761)	7,004,134	^	7,004,134	7,004,134						85/85
1 YR SPX CALL SPREAD OPTION #3439 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2020	07/14/2021		232,769,991	3,198/3,352			(1,390,498)	2,052,686	^	2,052,686	2,052,686						85/85
1 YR SPX CALL SPREAD OPTION #3440 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		10,260,010	3,229/3,453			(82,831)	128,937	^	128,937	128,937						85/85
1 YR SPX CALL SPREAD OPTION #3441 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		1,910,007	3,198/3,453			(17,900)	27,592	^	27,592	27,592						85/85
1 YR SPX CALL SPREAD OPTION #3442 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		2,249,999	3,219/3,347			(11,103)	16,204	^	16,204	16,204						85/85
1 YR SPX CALL SPREAD OPTION #3443 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		7,949,994	3,198/3,397			(60,224)	89,550	^	89,550	89,550						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 #3444 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2021		69,220,009	3,198/3,581			(885,428)	1,504,241	^	1,504,241	1,504,241						85/85
1 YR SPX CALL OPTION #3445 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021		34,029,990	3,453			(342,491)	1,126,477	^	1,126,477	1,126,477						85/85
1 YR EEM CALL SPREAD OPTION #3446 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021		11,290,000	43/47			(113,871)	118,673	^	118,673	118,673						85/85
2 YR SPX CALL SPREAD OPTION #3447 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2020	07/14/2022		32,390,014	3,198/3,965			(323,532)	787,918	^	787,918	787,918						85/85
5 YR SPX ASIAN CALL OPTION #3448 DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2025		11,789,992	3,198			(79,063)	451,260	^	451,260	451,260						85/85
1 YR HSI CALL SPREAD OPTION #3465 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021		14,520,020	25,183/27,701			(71,025)	(195,444)	^	(195,444)	(195,444)						85/85
1 YR SX5E CALL SPREAD OPTION #3466 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021		14,520,010	3,305/3,636			(82,800)	(122,357)	^	(122,357)	(122,357)						85/85
1 YR SPX CALL SPREAD OPTION #3467 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/14/2020	08/16/2021		538,027,993	3,373/3,676			(3,194,743)	2,451,661	^	2,451,661	2,451,661						85/85
1 YR SPX CALL SPREAD OPTION #3468 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2020	08/16/2021		247,549,988	3,373/3,536			(873,858)	616,029	^	616,029	616,029						85/85
1 YR SPX CALL SPREAD OPTION #3469 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		11,669,994	3,407/3,643			(54,184)	39,971	^	39,971	39,971						85/85
1 YR SPX CALL SPREAD OPTION #3470 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		3,279,995	3,373/3,643			(17,846)	12,630	^	12,630	12,630						85/85
1 YR SPX CALL SPREAD OPTION #3471 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		2,929,995	3,395/3,530			(8,546)	5,721	^	5,721	5,721						85/85
1 YR SPX CALL SPREAD OPTION #3472 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		3,529,991	3,373/3,584			(15,697)	10,363	^	10,363	10,363						85/85
1 YR SPX CALL SPREAD OPTION #3473 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021		111,019,989	3,373/3,778			(805,878)	573,479	^	573,479	573,479						85/85
1 YR SPX CALL OPTION #3474 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/14/2020	08/16/2021		46,199,984	3,643			(251,368)	303,892	^	303,892	303,892						85/85
1 YR EEM CALL SPREAD OPTION #3475 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/16/2021		14,520,000	44/49			(83,939)	42,973	^	42,973	42,973						85/85
2 YR SPX CALL SPREAD OPTION #3476 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/14/2020	08/15/2022		45,130,015	3,373/4,182			(260,779)	109,591	^	109,591	109,591						85/85
5 YR SPX ASIAN CALL OPTION #3477 DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/14/2025		23,430,008	3,373			(96,512)	8,814	^	8,814	8,814						85/85
1 YR SX5E CALL SPREAD OPTION #3501 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/14/2020	09/14/2021		14,829,998	3,317/3,615			(27,559)	(158,572)	^	(158,572)	(158,572)						85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3502 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2020	09/14/2021		551,310,015	3,384/3,671			(1,106,698)	347,469	^	347,469	347,469						85/85
1 YR SPX CALL SPREAD OPTION #3503 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021		202,970,004	3,384/3,542			(244,748)	39,920	^	39,920	39,920						85/85
1 YR SPX CALL SPREAD OPTION #3504 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021		10,950,015	3,417/3,620			(15,912)	615	^	615	615						85/85
1 YR SPX CALL SPREAD OPTION #3505 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021		4,199,988	3,384/3,637			(7,688)	584	^	584	584						85/85
1 YR SPX CALL SPREAD OPTION #3506 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021		2,020,007	3,406/3,530			(1,919)	(6)	^	(6)	(6)						85/85
1 YR SPX CALL SPREAD OPTION #3507 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021		11,720,007	3,384/3,595			(18,690)	(5,522)	^	(5,522)	(5,522)						85/85
1 YR SPX CALL SPREAD OPTION #3508 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2020	09/14/2021		113,089,986	3,384/3,756			(274,421)	46,208	^	46,208	46,208						85/85
1 YR SPX CALL OPTION #3509 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021		36,579,992	3,722			(64,060)	19,731	^	19,731	19,731						85/85
1 YR EEM CALL SPREAD OPTION #3510 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021		14,830,000	45/49			(28,872)	(48,511)	^	(48,511)	(48,511)						85/85
2 YR SPX CALL SPREAD OPTION #3511 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2020	09/14/2022		44,129,990	3,384/4,094			(83,859)	(74,659)	^	(74,659)	(74,659)						85/85
5 YR SPX ASIAN CALL OPTION #3512 DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	09/15/2025		23,500,005	3,384			(34,615)	(103,016)	^	(103,016)	(103,016)						85/85
1 YR HSI CALL SPREAD OPTION #3513 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2020	09/14/2021		14,829,999	24,640/26,858			(22,620)	(162,596)	^	(162,589)	(162,596)						85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(221,384,906)	525,265,293	XXX	525,265,300	345,949,210					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(221,384,906)	525,265,293	XXX	525,265,300	345,949,210					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
2 YR BEI CALL OPTION #2818	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/17/2018	11/13/2020		7,418,164	116	240,782			672,442		672,442	88,014		(94,655)				0001
2 YR BEI CALL OPTION #2836	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/28/2019	12/18/2020		17,695,033	115	688,595			1,817,307		1,817,307	272,474		(273,442)				0001
2 YR BEI CALL OPTION #2864	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/25/2019	02/05/2021		8,492,496	116	386,726			781,511		781,511	137,050		(149,034)				0001
2 YR BEI CALL OPTION #2873	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2019	02/26/2021		4,498,193	117	186,881			370,061		370,061	58,719		(71,317)				0001
2 YR BEI CALL OPTION #2900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2019	03/12/2021		3,369,002	118	143,889			263,388		263,388	43,618		(54,910)				0001

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)
2 YR BEI CALL OPTION #2920	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/08/2019	03/26/2021		2,698,548	119	115,243			189,370		189,370	32,020		(43,979)				0001
2 YR BEI CALL OPTION #2962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2019	04/09/2021		1,698,209	119	66,105			115,289		115,289	16,978		(25,227)				0001
2 YR BEI CALL OPTION #2966	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2019	04/23/2021		3,858,093	119	159,616			250,864		250,864	40,988		(60,912)				0001
2 YR BEI CALL OPTION #2991	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2019	05/07/2021		4,590,240	119	190,060			303,333		303,333	49,473		(72,530)				0001
2 YR BEI CALL OPTION #2995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/28/2019	05/17/2021		1,733,222	120	64,817			106,150		106,150	14,757		(24,667)				0001
2 YR BEI CALL OPTION #3002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2019	05/24/2021		2,199,358	119	92,997			148,420		148,420	24,735		(35,341)				0001
2 YR BEI CALL OPTION #3006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2019	06/01/2021		1,570,589	121	72,100			88,368		88,368	17,857		(27,362)				0001
2 YR BEI CALL OPTION #3022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2019	06/10/2021		1,636,715	122	66,156			76,675		76,675	13,236		(25,037)				0001
2 YR BEI CALL OPTION #3027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2019	06/17/2021		2,031,556	123	85,522			86,847		86,847	17,040		(32,366)				0001
2 YR BEI CALL OPTION #3030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/01/2019	06/24/2021		2,901,608	123	117,428			126,974		126,974	22,893		(44,441)				0001
2 YR BEI CALL OPTION #3033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2019	07/01/2021		2,543,770	124	104,050			100,423		100,423	19,644		(39,378)				0001
2 YR BEI CALL OPTION #3049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/08/2021		2,393,912	124	100,397			88,374		88,374	19,122		(37,995)				0001
2 YR BEI CALL OPTION #3052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/22/2019	07/15/2021		2,478,753	124	96,178			92,532		92,532	16,932		(36,399)				0001
2 YR BEI CALL OPTION #3056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/29/2019	07/22/2021		1,851,647	124	79,529			70,840		70,840	15,983		(30,098)				0001
2 YR BEI CALL OPTION #3060	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/05/2019	07/29/2021		2,236,956	124	73,944			93,084		93,084	11,170		(27,984)				0001
2 YR BEI CALL OPTION #3066	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2019	08/05/2021		1,706,428	122	75,542			80,651		80,651	17,164		(28,589)				0001
2 YR BEI CALL OPTION #3082	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/19/2019	08/12/2021		1,516,445	124	63,778			62,954		62,954	13,220		(24,137)				0001
2 YR BEI CALL OPTION #3088	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2019	08/19/2021		3,059,202	124	121,783			124,118		124,118	23,868		(46,089)				0001
2 YR BEI CALL OPTION #3093	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/03/2019	08/26/2021		2,258,755	124	95,338			92,158		92,158	20,010		(36,131)				0001

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)
2 YR BEI CALL OPTION #3096	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2019	09/02/2021		2,210,960	125	85,110			80,693		80,693	15,721		(32,210)				0001
2 YR BEI CALL OPTION #3100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/09/2021		3,012,345	125	107,505			110,013		110,013	18,246		(40,686)				0001
2 YR BEI CALL OPTION #3117	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2019	09/16/2021		2,954,014	125	108,710			103,713		103,713	19,148		(41,142)				0001
2 YR BEI CALL OPTION #3122	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/30/2019	09/23/2021		3,282,156	125	124,404			119,215		119,215	23,161		(47,081)				0001
2 YR BEI CALL OPTION #3127	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2021		3,015,933	125	113,137			113,166		113,166	21,213		(42,817)				0001
1 YR SPX CALL SPREAD OPTION #3128	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2020		41,825,959	2,932/3,060	1,094,996			1,790,467		1,790,467	1,238,398		(835,735)				0001
1 YR SPX CALL OPTION #3129	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2019	10/07/2020		41,282,495	3,014	2,319,243			4,848,870		4,848,870	2,115,033		(1,770,118)				0001
2 YR BEI CALL OPTION #3143	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2021		2,833,072	125	103,680			107,056		107,056	19,120		(39,238)				0001
1 YR SPX CALL OPTION #3146	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/21/2019	10/14/2020		44,221,384	3,072	2,200,651			4,371,651		4,371,651	1,879,197		(1,679,606)				0001
1 YR SPX CALL SPREAD OPTION #3147	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/21/2019	10/14/2020		61,039,024	2,983/3,116	1,595,716			2,558,074		2,558,074	1,767,327		(1,217,900)				0001
2 YR BEI CALL OPTION #3148	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/21/2019	10/14/2021		1,650,307	124	67,748			67,885		67,885	14,522		(25,639)				0001
1 YR SPX CALL OPTION #3149	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2019	10/21/2020		52,762,623	3,089	2,804,340			5,009,411		5,009,411	2,409,237		(2,140,359)				0001
1 YR SPX CALL SPREAD OPTION #3150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2019	10/21/2020		57,170,408	3,003/3,135	1,488,861			2,242,841		2,242,841	1,563,093		(1,136,345)				0001
2 YR BEI CALL OPTION #3151	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/28/2019	10/21/2021		2,086,099	125	73,155			79,411		79,411	13,093		(27,686)				0001
1 YR SPX CALL OPTION #3158	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/04/2019	10/28/2020		50,039,517	3,127	2,677,476			4,288,823		4,288,823	2,299,368		(2,043,533)				0001
1 YR SPX CALL SPREAD OPTION #3159	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2020		64,230,920	3,040/3,172	1,662,695			2,349,740		2,349,740	1,662,527		(1,269,021)				0001
2 YR BEI CALL OPTION #3161	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2021		2,910,693	125	106,526			116,774		116,774	20,579		(40,315)				0001
1 YR SPX CALL OPTION #3179	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/11/2019	11/04/2020		45,078,005	3,163	2,212,888			3,567,746		3,567,746	1,948,767		(1,688,945)				0001
1 YR SPX CALL SPREAD OPTION #3180	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/11/2019	11/04/2020		49,116,866	3,077/3,214	1,261,735			1,762,916		1,762,916	1,223,207		(962,996)				0001
2 YR BEI CALL OPTION #3181	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2019	11/04/2021		1,981,539	125	70,580			80,445		80,445	13,411		(26,711)				0001
1 YR SPX CALL SPREAD OPTION #3198	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2020		51,684,797	3,096/3,230	1,322,102			1,728,115		1,728,115	1,239,330		(1,009,069)				0001
1 YR SPX CALL OPTION #3199	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2019	11/11/2020		51,604,747	3,183	2,596,869			3,927,743		3,927,743	2,347,910		(1,982,012)				0001

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)
2 YR BEI CALL OPTION #3200	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2021		3,395,429	125	135,631			136,203		136,203	28,906		(51,330)				0001
1 YR SPX CALL OPTION #3204	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/25/2019	11/18/2020		54,921,344	3,199	2,727,410			4,105,545		4,105,545	2,551,278		(2,081,645)				0001
1 YR SPX CALL SPREAD OPTION #3205	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2020		63,917,460	3,115/3,253	1,663,781			2,122,884		2,122,884	1,532,044		(1,269,850)				0001
2 YR BEI CALL OPTION #3206	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2021		2,861,655	125	107,765			109,729		109,729	21,616		(40,784)				0001
1 YR SPX CALL SPREAD OPTION #3208	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/02/2019	11/25/2020		59,257,612	3,136/3,276	1,493,243			1,934,822		1,934,822	1,366,881		(1,139,689)				0001
1 YR SPX CALL OPTION #3209	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/02/2019	11/25/2020		55,224,551	3,226	2,450,903			3,952,002		3,952,002	2,405,318		(1,870,606)				0001
2 YR BEI CALL OPTION #3210	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/02/2019	11/26/2021		2,358,381	126	80,983			81,220		81,220	14,356		(30,606)				0001
1 YR SPX CALL OPTION #3213	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020		56,964,622	3,213	2,899,836			4,361,139		4,361,139	2,882,324		(2,213,245)				0001
1 YR SPX CALL SPREAD OPTION #3214	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020		49,659,610	3,123/3,265	1,328,781			1,631,770		1,631,770	1,190,564		(1,014,167)				0001
2 YR BEI CALL OPTION #3215	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/09/2019	12/02/2021		2,607,149	125	100,960			98,963		98,963	21,031		(38,209)				0001
1 YR SPX CALL OPTION #3216	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020		62,642,067	3,237	3,277,374			4,533,345		4,533,345	3,289,150		(2,501,394)				0001
1 YR SPX CALL SPREAD OPTION #3217	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020		50,384,065	3,148/3,289	1,354,830			1,561,763		1,561,763	1,201,071		(1,034,048)				0001
2 YR BEI CALL OPTION #3218	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/09/2021		1,901,574	125	79,182			73,292		73,292	17,703		(29,967)				0001
1 YR SPX CALL OPTION #3234	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/23/2019	12/16/2020		68,938,825	3,286	3,418,398			4,396,557		4,396,557	3,492,765		(2,609,028)				0001
1 YR SPX CALL SPREAD OPTION #3235	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2020		60,627,844	3,191/3,336	1,636,655			1,826,484		1,826,484	1,456,695		(1,249,146)				0001
2 YR BEI CALL OPTION #3236	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2021		1,052,360	125	45,944			41,205		41,205	10,728		(17,388)				0001
1 YR SPX CALL OPTION #3239	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2020		49,975,979	3,321	2,200,604			2,958,080		2,958,080	2,354,719		(1,679,569)				0001
1 YR SPX CALL SPREAD OPTION #3240	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2020		48,888,075	3,227/3,373	1,254,573			1,415,672		1,415,672	1,123,067		(957,530)				0001
2 YR BEI CALL OPTION #3241	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2021		1,338,115	126	54,775			46,959		46,959	12,001		(20,730)				0001
1 YR SPX CALL OPTION #3242	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/06/2020	12/30/2020		45,358,945	3,329		1,992,249		2,699,557		2,699,557	2,200,107		(1,492,800)				0001
1 YR SPX CALL SPREAD OPTION #3243	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/06/2020	12/30/2020		39,572,639	3,236/3,385		1,037,773		1,154,521		1,154,521	894,356		(777,607)				0001
2 YR BEI CALL OPTION #3244	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2020	12/30/2021		694,983	126		29,242		24,186		24,186	5,809		(10,865)				0001

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 #3245	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2021		46,363,515	3,250/3,403		1,274,484		1,337,196		1,337,196	992,837		(930,125)				0001
1 YR SPX CALL OPTION #3246	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2020	01/06/2021		51,073,283	3,344		2,342,437		2,932,648		2,932,648	2,299,733		(1,709,522)				0001
2 YR BEI CALL OPTION #3247	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2022		907,931	126		40,149		30,326		30,326	4,706		(14,529)				0001
1 YR SPX CALL OPTION #3263	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/21/2020	01/13/2021		57,446,825	3,386		2,594,758		2,924,952		2,924,952	2,171,167		(1,840,973)				0001
1 YR SPX CALL SPREAD OPTION #3264	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2021		44,409,013	3,293/3,444		1,183,688		1,175,164		1,175,164	831,299		(839,823)				0001
2 YR BEI CALL OPTION #3265	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2022		1,166,715	128		52,420		30,938		30,938	(3,066)		(18,416)				0001
1 YR SPX CALL OPTION #3268	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2021		55,598,025	3,414		1,857,720		2,706,710		2,706,710	2,132,317		(1,283,327)				0001
1 YR SPX CALL SPREAD OPTION #3269	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/27/2020	01/20/2021		43,425,146	3,321/3,473		1,010,353		1,133,909		1,133,909	821,515		(697,960)				0001
2 YR BEI CALL OPTION #3270	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2022		2,082,222	129		80,628		49,972		49,972	(3,037)		(27,619)				0001
1 YR SPX CALL OPTION #3272	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021		66,427,333	3,364		2,768,011		3,892,446		3,892,446	2,982,626		(1,858,191)				0001
1 YR SPX CALL SPREAD OPTION #3273	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021		63,344,812	3,272/3,425		1,607,688		1,774,372		1,774,372	1,245,939		(1,079,256)				0001
2 YR BEI CALL OPTION #3275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/03/2020	01/27/2022		1,738,731	129		71,068		43,228		43,228	(4,183)		(23,657)				0001
1 YR SPX CALL OPTION #3277	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/10/2020	02/03/2021		70,337,446	3,399		3,338,698		3,705,938		3,705,938	2,543,438		(2,176,199)				0001
1 YR SPX CALL SPREAD OPTION #3278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2021		57,210,426	3,293/3,444		1,523,084		1,507,299		1,507,299	976,977		(992,762)				0001
2 YR BEI CALL OPTION #3279	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2022		3,326,214	129		150,205		78,200		78,200	(23,458)		(48,547)				0001
1 YR SPX CALL OPTION #3296	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/18/2020	02/10/2021		69,001,427	3,460		2,829,380		3,032,647		3,032,647	1,989,412		(1,786,145)				0001
1 YR SPX CALL SPREAD OPTION #3297	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/18/2020	02/10/2021		73,432,052	3,360/3,513		1,872,421		1,777,099		1,777,099	1,086,709		(1,182,031)				0001
2 YR BEI CALL OPTION #3298	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2020	02/10/2022		2,220,450	131		98,807		44,722		44,722	(23,199)		(30,886)				0001
1 YR SPX CALL OPTION #3305	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021		58,461,197	3,467		1,627,900		2,677,632		2,677,632	2,047,331		(997,599)				0001
1 YR SPX CALL SPREAD OPTION #3306	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021		59,023,417	3,373/3,529		1,220,089		1,480,376		1,480,376	1,007,974		(747,687)				0001
2 YR BEI CALL OPTION #3307	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2022		1,135,731	131		38,248		21,732		21,732	(4,894)		(11,622)				0001
1 YR SPX CALL OPTION #3309	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/02/2020	02/24/2021		79,421,071	3,194		3,049,826		8,460,684		8,460,684	7,220,365		(1,809,506)				0001

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 #3310	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/02/2020	02/24/2021		62,268,653	3,175/3,316		1,223,816		1,955,077		1,955,077	1,457,369		(726,108)				0001
2 YR BEI CALL OPTION #3311	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/02/2020	02/24/2022		2,166,148	126		77,902		77,596		77,596	22,614		(22,919)				0001
1 YR SPX CALL OPTION #3314	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2020	03/03/2021		64,214,370	3,130		3,015,814		8,333,667		8,333,667	7,048,376		(1,730,523)				0001
1 YR SPX CALL SPREAD OPTION #3315	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2021		50,853,303	3,013/3,143		1,130,672		1,733,147		1,733,147	1,251,273		(648,798)				0001
2 YR BEI CALL OPTION #3316	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2022		1,887,539	125		79,600		81,586		81,586	24,635		(22,649)				0001
1 YR SPX CALL OPTION #3318	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/09/2021		58,701,426	2,837		3,561,097		14,192,210		14,192,210	12,610,605		(1,979,493)				0001
1 YR SPX CALL SPREAD OPTION #3319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2021		47,210,829	2,758/2,877		1,225,910		1,868,097		1,868,097	1,323,629		(681,442)				0001
2 YR BEI CALL OPTION #3320	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2022		1,837,501	124		67,850		87,515		87,515	38,340		(18,675)				0001
1 YR SPX CALL OPTION #3335	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2021		55,906,841	2,542		3,625,507		21,049,671		21,049,671	19,368,570		(1,944,406)				0001
1 YR SPX CALL SPREAD OPTION #3336	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/23/2020	03/16/2021		49,229,378	2,487/2,591		1,083,903		2,009,061		2,009,061	1,506,469		(581,311)				0001
2 YR BEI CALL OPTION #3337	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2022		1,339,731	123		52,575		72,844		72,844	34,231		(13,962)				0001
1 YR SPX CALL OPTION #3340	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2021		66,445,250	2,506		8,704,705		22,696,671		22,696,671	18,490,208		(4,498,241)				0001
2 YR BEI CALL OPTION #3341	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2022		1,217,027	123		56,124		64,844		64,844	23,081		(14,361)				0001
1 YR SPX CALL OPTION #3343	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/06/2020	03/30/2021		39,417,423	2,636		4,106,561		11,719,459		11,719,459	9,654,708		(2,041,810)				0001
2 YR BEI CALL OPTION #3344	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2020	03/30/2022		1,663,832	123		73,736		84,950		84,950	29,368		(18,154)				0001
1 YR SPX CALL OPTION #3345	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2021		23,802,782	2,792		2,198,912		5,632,394		5,632,394	4,483,800		(1,050,318)				0001
2 YR BEI CALL OPTION #3346	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2022		967,272	124		43,946		48,381		48,381	14,829		(10,394)				0001
1 YR SPX CALL OPTION #3361	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/20/2020	04/13/2021		27,896,669	2,948		2,452,818		5,123,239		5,123,239	3,794,058		(1,123,637)				0001
1 YR SPX CALL SPREAD OPTION #3362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/20/2020	04/13/2021		46,241,715	2,803/2,919		1,109,004		1,508,842		1,508,842	907,873		(508,035)				0001
2 YR BEI CALL OPTION #3363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2020	04/13/2022		3,854,826	125		162,823		176,142		176,142	50,252		(36,934)				0001
1 YR SPX CALL OPTION #3364	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/27/2020	04/20/2021		23,961,950	2,976		1,996,190		4,204,998		4,204,998	3,084,232		(875,424)				0001

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 #3365	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2021		53,240,114	2,826/2,943		1,273,731		1,710,941		1,710,941	995,801		(558,592)				0001
2 YR BEI CALL OPTION #3366	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2022		2,105,375	125		90,378		97,348		97,348	26,596		(19,626)				0001
1 YR SPX CALL OPTION #3368	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021		24,223,044	3,021		1,627,035		4,078,432		4,078,432	3,133,116		(681,719)				0001
1 YR SPX CALL SPREAD OPTION #3369	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021		42,602,538	2,869/2,987		978,119		1,384,586		1,384,586	816,294		(409,826)				0001
2 YR BEI CALL OPTION #3370	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2022		1,836,354	125		76,509		85,494		85,494	24,859		(15,873)				0001
1 YR SPX CALL OPTION #3371	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/11/2020	05/04/2021		37,360,630	2,964		3,329,877		6,603,351		6,603,351	4,603,564		(1,330,091)				0001
2 YR BEI CALL OPTION #3372	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/11/2020	05/04/2022		995,864	125		43,135		46,674		46,674	12,071		(8,532)				0001
1 YR SPX CALL OPTION #3388	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2020	05/11/2021		32,485,132	2,997		2,753,514		5,451,758		5,451,758	3,744,272		(1,046,028)				0001
1 YR SPX CALL SPREAD OPTION #3389	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2020	05/11/2021		46,574,143	2,892/3,011		1,132,627		1,419,669		1,419,669	717,314		(430,272)				0001
2 YR BEI CALL OPTION #3390	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/18/2020	05/11/2022		2,110,412	125		92,661		99,427		99,427	24,195		(17,430)				0001
1 YR SPX CALL OPTION #3391	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2020	05/18/2021		35,271,053	3,033		2,990,605		5,534,153		5,534,153	3,615,810		(1,072,262)				0001
2 YR BEI CALL OPTION #3392	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2022		1,422,453	125		62,395		66,512		66,512	15,179		(11,062)				0001
1 YR BEI CALL OPTION #3393	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2021		4,590,053	127		87,076		90,412		90,412	34,556		(31,221)				0001
1 YR SPX CALL OPTION #3394	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/01/2020	05/25/2021		30,245,405	3,108		2,338,738		4,164,265		4,164,265	2,622,527		(797,000)				0001
1 YR SPX CALL SPREAD OPTION #3395	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021		41,717,714	2,994/3,112		981,798		1,177,220		1,177,220	530,001		(334,579)				0001
2 YR BEI CALL OPTION #3396	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2022		1,575,903	125		70,227		71,265		71,265	12,888		(11,850)				0001
1 YR BEI CALL OPTION #3397	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021		3,529,380	128		69,496		66,519		66,519	20,706		(23,683)				0001
1 YR SPX CALL OPTION #3399	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2020	06/01/2021		38,889,129	3,220		3,034,872		4,197,072		4,197,072	2,137,089		(974,889)				0001
2 YR BEI CALL OPTION #3400	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2022		1,342,627	125		60,016		58,070		58,070	7,600		(9,546)				0001
1 YR BEI CALL OPTION #3401	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2021		6,175,454	128		124,048		109,962		109,962	25,761		(39,848)				0001
1 YR SPX CALL OPTION #3402	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		34,831,618	3,251		2,056,008		3,765,175		3,765,175	2,329,415		(620,248)				0001

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 #3403	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		39,462,934	3,146/3,268		825,028		1,056,892		1,056,892	480,754		(248,891)				0001
2 YR BEI CALL OPTION #3404	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2022		1,246,100	125		52,531		56,319		56,319	11,635		(7,847)				0001
1 YR BEI CALL OPTION #3405	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		3,837,682	128		66,003		70,461		70,461	24,369		(19,911)				0001
1 YR SPX CALL OPTION #3419	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021		38,148,520	3,203		2,957,790		4,444,433		4,444,433	2,321,103		(834,460)				0001
1 YR SPX CALL SPREAD OPTION #3420	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/15/2021		47,511,309	3,082/3,208		1,136,813		1,323,439		1,323,439	507,347		(320,721)				0001
2 YR BEI CALL OPTION #3421	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2022		1,535,085	125		66,103		70,080		70,080	13,212		(9,234)				0001
1 YR BEI CALL OPTION #3422	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021		5,754,440	128		106,657		112,833		112,833	36,266		(30,090)				0001
1 YR SPX CALL OPTION #3423	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2020	06/22/2021		37,605,126	3,187		2,589,559		4,648,681		4,648,681	2,739,062		(679,940)				0001
1 YR SPX CALL SPREAD OPTION #3424	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021		48,861,015	3,079/3,207		1,151,909		1,422,109		1,422,109	572,657		(302,456)				0001
2 YR BEI CALL OPTION #3425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2022		1,220,387	125		51,374		56,000		56,000	11,305		(6,679)				0001
1 YR BEI CALL OPTION #3426	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021		6,032,461	128		111,524		125,500		125,500	43,259		(29,283)				0001
1 YR SPX CALL OPTION #3427	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	06/29/2021		36,237,526	3,184		2,995,568		4,353,563		4,353,563	2,085,968		(727,973)				0001
1 YR SPX CALL SPREAD OPTION #3428	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	06/29/2021		49,167,943	3,066/3,193		1,237,285		1,363,300		1,363,300	426,696		(300,681)				0001
2 YR BEI CALL OPTION #3429	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2022		2,313,121	125		101,621		106,099		106,099	16,707		(12,228)				0001
1 YR BEI CALL OPTION #3430	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2021		4,082,296	128		79,420		83,415		83,415	23,295		(19,300)				0001
1 YR SPX CALL OPTION #3431	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2021		33,794,969	3,267		2,622,154		3,448,878		3,448,878	1,412,680		(585,956)				0001
1 YR SPX CALL SPREAD OPTION #3432	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2020	07/06/2021		50,469,597	3,157/3,292		1,286,629		1,377,302		1,377,302	378,188		(287,515)				0001
2 YR BEI CALL OPTION #3433	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2022		1,260,764	125		53,170		57,061		57,061	9,774		(5,883)				0001
1 YR BEI CALL OPTION #3434	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2021		4,001,142	128		67,751		74,848		74,848	22,237		(15,140)				0001
1 YR SPX CALL OPTION #3449	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2020	07/13/2021		29,333,911	3,324		1,944,189		2,683,936		2,683,936	1,136,188		(396,441)				0001
1 YR SPX CALL SPREAD OPTION #3450	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2021		47,111,843	3,197/3,334		1,195,169		1,266,975		1,266,975	315,513		(243,708)				0001

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)
2 YR BEI CALL OPTION #3451	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2022		1,699,866	126		75,954		75,373		75,373	7,088		(7,669)				0001
1 YR BEI CALL OPTION #3452	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2021		5,557,986	129		101,896		99,290		99,290	18,171		(20,778)				0001
1 YR SPX CALL OPTION #3453	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/27/2020	07/20/2021		35,245,038	3,357		2,164,355		3,040,613		3,040,613	1,275,274		(399,015)				0001
1 YR SPX CALL SPREAD OPTION #3454	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2021		51,493,817	3,241/3,377		1,238,235		1,330,075		1,330,075	320,118		(228,278)				0001
2 YR BEI CALL OPTION #3455	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2022		1,409,967	126		60,058		59,468		59,468	4,893		(5,482)				0001
1 YR BEI CALL OPTION #3456	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2021		4,570,668	129		75,773		73,740		73,740	11,937		(13,969)				0001
1 YR SPX CALL OPTION #3457	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/03/2020	07/27/2021		31,187,728	3,357		2,235,966		2,662,984		2,662,984	795,516		(368,497)				0001
1 YR SPX CALL SPREAD OPTION #3458	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2021		44,500,050	3,244/3,377		1,092,420		1,100,999		1,100,999	188,615		(180,036)				0001
2 YR BEI CALL OPTION #3459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2022		1,171,845	126		50,942		49,568		49,568	2,783		(4,157)				0001
1 YR BEI CALL OPTION #3460	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2021		6,771,165	130		114,202		108,824		108,824	13,443		(18,821)				0001
2 YR BEI CALL OPTION #3461	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2022		1,433,279	126		62,735		59,648		59,648	1,426		(4,512)				0001
1 YR BEI CALL OPTION #3462	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2021		3,626,737	130		62,179		57,226		57,226	4,078		(9,032)				0001
1 YR SPX CALL OPTION #3463	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/10/2020	08/03/2021		36,194,714	3,434		2,432,877		2,586,154		2,586,154	506,656		(353,379)				0001
1 YR SPX CALL SPREAD OPTION #3464	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2021		42,080,698	3,311/3,450		1,048,886		1,005,053		1,005,053	108,520		(152,352)				0001
1 YR SPX CALL OPTION #3478	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/17/2020	08/10/2021		35,716,055	3,489		2,253,686		2,248,895		2,248,895	278,494		(283,285)				0001
1 YR SPX CALL SPREAD OPTION #3479	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2021		45,955,456	3,363/3,507		1,138,112		1,072,355		1,072,355	77,302		(143,059)				0001
2 YR BEI CALL OPTION #3480	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2022		952,966	127		41,087		38,932		38,932	403		(2,557)				0001
1 YR BEI CALL OPTION #3481	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2021		4,857,657	130		84,004		78,061		78,061	4,616		(10,559)				0001
2 YR BEI CALL OPTION #3482	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2022		1,172,924	126		50,690		48,693		48,693	667		(2,664)				0001
1 YR BEI CALL OPTION #3483	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2021		5,955,245	130		99,748		95,371		95,371	6,210		(10,588)				0001

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 OPTION #3484	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	08/17/2021		36,058,146	3,512		2,355,600		2,148,716		2,148,716	43,152		(250,036)				0001
1 YR SPX CALL SPREAD OPTION #3485	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2021		47,341,473	3,382/3,526		1,186,683		1,067,233		1,067,233	6,510		(125,961)				0001
1 YR SPX CALL OPTION #3486	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/31/2020	08/24/2021		36,961,833	3,586		2,577,624		1,802,962		1,802,962	(551,461)		(223,202)				0001
1 YR SPX CALL SPREAD OPTION #3487	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/24/2021		52,237,198	3,453/3,602		1,329,647		1,094,020		1,094,020	(120,490)		(115,137)				0001
2 YR BEI CALL OPTION #3488	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2022		1,335,681	127		58,690		54,289		54,289	(1,885)		(2,516)				0001
1 YR BEI CALL OPTION #3489	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2021		6,787,108	130		114,909		103,721		103,721	(1,237)		(9,950)				0001
2 YR BEI CALL OPTION #3490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2022		1,374,054	127		54,173		55,485		55,485	3,038		(1,726)				0001
1 YR BEI CALL OPTION #3491	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2021		3,992,320	130		63,023		68,796		68,796	9,833		(4,060)				0001
1 YR SPX CALL OPTION #3492	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/08/2020	08/31/2021		30,119,756	3,615		1,566,366		1,438,070		1,438,070	(27,382)		(100,914)				0001
1 YR SPX CALL SPREAD OPTION #3493	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2021		42,352,600	3,492/3,644		946,080		884,256		884,256	(872)		(60,952)				0001
1 YR SPX CALL OPTION #3496	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021		36,146,100	3,506		2,417,337		2,279,111		2,279,111	(23,437)		(114,790)				0001
1 YR SPX CALL SPREAD OPTION #3497	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021		50,047,924	3,378/3,517		1,163,607		1,107,680		1,107,680	(672)		(55,255)				0001
2 YR BEI CALL OPTION #3498	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2022		984,704	126		42,763		41,418		41,418	(339)		(1,005)				0001
1 YR BEI CALL OPTION #3499	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021		5,658,849	129		117,958		116,816		116,816	4,459		(5,601)				0001
2 YR BEI CALL OPTION #3514	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2022		978,602	126		40,176		42,184		42,184	2,564		(556)				0001
1 YR BEI CALL OPTION #3515	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2021		7,990,259	129		137,052		156,859		156,859	23,636		(3,828)				0001
1 YR SPX CALL OPTION #3516	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/21/2020	09/14/2021		34,933,141	3,469		1,914,560		2,540,912		2,540,912	679,832		(53,479)				0001
1 YR SPX CALL SPREAD OPTION #3517	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2021		45,752,944	3,358/3,503		1,006,632		1,124,070		1,124,070	145,556		(28,118)				0001
1 YR SPX CALL OPTION #3518	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2021		47,490,964	3,403		3,883,173		3,878,563		3,878,563	27,931		(32,541)				0001
1 YR SPX CALL SPREAD OPTION #3519	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/21/2021		53,869,692	3,285/3,425		1,328,045		1,314,592		1,314,592	(2,324)		(11,129)				0001
2 YR BEI CALL OPTION #3520	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2022		756,817	126		32,988		33,110		33,110	258		(137)				0001

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 BEI CALL OPTION #3521	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2021		6,357,032	128		133,771		142,023		142,023	9,376		(1,121)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										53,997,211	150,666,565		334,298,017	XXX	334,298,017	208,352,175		(97,174,580)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										53,997,211	150,666,565		334,298,017	XXX	334,298,017	208,352,175		(97,174,580)			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										53,997,211	150,666,565	(221,384,906)	859,563,310	XXX	859,563,317	554,301,385		(97,174,580)			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										53,997,211	150,666,565	(221,384,906)	859,563,310	XXX	859,563,317	554,301,385		(97,174,580)			XXX	XXX
1 YR SPX ASIAN CALL OPTION #3176	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	12/14/2020		1,033,927	2,022	(346,759)			(378,990)		(378,990)	(215,818)		236,348				85/85
21 MO SPX ASIAN CALL OPTION #3177	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	08/16/2021		922,819	2,190	(265,357)			(346,789)		(346,789)	(149,447)		112,377				85/85
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2022		645,047	2,349	(160,537)			(214,998)		(214,998)	(73,711)		49,535				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(772,653)			(940,777)	XXX	(940,777)	(438,976)		398,260			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(772,653)			(940,777)	XXX	(940,777)	(438,976)		398,260			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										(772,653)			(940,777)	XXX	(940,777)	(438,976)		398,260			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										(772,653)			(940,777)	XXX	(940,777)	(438,976)		398,260			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
3M LIB/FIXED INT RATE SWAP #1680	VARIABLE ANNUITY	EXH 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/03/2012	12/05/2022		35,000,000	1.66 (LIB3MO)			165,579	1,094,768		1,094,768	1,122,373				258,433		0002
3M LIB/FIXED INT RATE SWAP #1726	VARIABLE ANNUITY	EXH 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	04/15/2043		42,000,000	2.91 (LIB3MO)			535,122	16,020,151		16,020,151	9,544,423				997,299		0002
3M LIB/FIXED INT RATE SWAP #2259	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/26/2016	04/28/2026		8,000,000	1.81 (LIB3MO)			39,441	631,499		631,499	616,339				94,472		0002
6M LIB/FIXED INT RATE SWAP #2833	G7334@AR4 RRPF ENGINE LEASING LTD SR SEC FRN SER X	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	06/13/2028		25,000,000	4.52 (LIB6MOA6 1.58)			257,761	4,508,736		4,508,736	2,435,310				347,015		0005
6M LIB/FIXED INT RATE SWAP #2834	G7334@AS2 RRPF ENGINE LEASING LTD SR SEC FRN SER Y	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	02/11/2031		25,000,000	4.69 (LIB6MOA6 1.67)			272,135	5,748,267		5,748,267	3,095,316				402,582		0005

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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			1,026,138	14,301,605		14,301,605	8,350,116				1,156,471		0002
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			1,027	14,309		14,309	8,350				1,156		0002
3M LIB/FIXED INT RATE SWAP #2842	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/11/2019	02/13/2026		110,000,000	2.61 (LIB3MO)			1,274,303	13,142,709		13,142,709	7,842,140				1,275,163		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			959,413	13,827,552		13,827,552	8,384,147				1,159,310		0002
3M LIB/FIXED INT RATE SWAP #2862	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2026		109,000,000	2.61 (LIB3MO)			1,224,569	13,078,733		13,078,733	7,822,753				1,268,071		0002
3M LIB/FIXED INT RATE SWAP #2867	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/04/2019	03/06/2024		147,000,000	2.59 (LIB3MO)			1,827,921	11,731,236		11,731,236	6,528,498				1,361,810		0002
3M LIB/FIXED INT RATE SWAP #2870	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/11/2019	03/13/2029		80,000,000	2.69 (LIB3MO)			1,074,868	13,888,719		13,888,719	8,421,886				1,163,085		0002
3M LIB/FIXED INT RATE SWAP #2892	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/18/2019	03/20/2039		92,000,000	2.8 (LIB3MO)			1,203,501	28,562,644		28,562,644	17,669,782				1,977,436		0002
FIXED/3M LIB INT RATE SWAP #2914	59833CAC6 MIDWEST CONNECTOR CAPIT CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/02/2019	04/01/2029		30,000,000	LIB3MO 2.12 (4.63)			(281,118)	(4,707,089)		(4,707,089)	(3,192,871)				437,498		0005
FIXED/3M LIB INT RATE SWAP #2915	30216JAC9 EXPORT-IMPORT BK INDIA SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/04/2019	02/01/2028		25,000,000	LIB3MO 1.46 (3.88)			(242,908)	(3,401,024)		(3,401,024)	(2,371,650)				338,712		0005
FIXED/3M LIB INT RATE SWAP #2922	913017CY3 UNITED TECHNOLOGIES CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/09/2019	11/16/2028		25,000,000	LIB3MO 1.8 (4.13)			(229,464)	(3,453,520)		(3,453,520)	(2,576,648)				356,508		0005
FIXED/3M LIB INT RATE SWAP #2923	874060AU0 TAKEDA PHARMACEUTICAL SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	11/26/2028		23,000,000	LIB3MO 2.71 (5)			(198,404)	(3,088,288)		(3,088,288)	(2,383,692)				328,539		0005
FIXED/3M LIB INT RATE SWAP #2924	571748BG6 MARSH & MCLENNAN COS INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	03/15/2029		20,000,000	LIB3MO 1.98 (4.38)			(220,346)	(2,940,359)		(2,940,359)	(2,119,243)				290,866		0005
FIXED/3M LIB INT RATE SWAP #2925	200340AT4 COMERICA INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	02/01/2029		20,000,000	LIB3MO 1.56 (4)			(197,244)	(2,993,179)		(2,993,179)	(2,097,276)				288,881		0005
FIXED/3M LIB INT RATE SWAP #2926	980236AQ6 WOODSIDE FINANCE LTD CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/04/2029		20,000,000	LIB3MO 2.01 (4.5)			(217,179)	(3,083,973)		(3,083,973)	(2,113,604)				290,347		0005
FIXED/3M LIB INT RATE SWAP #2927	524660AZ0 LEGGETT & PLATT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/15/2029		20,000,000	LIB3MO 1.91 (4.4)			(234,219)	(3,095,199)		(3,095,199)	(2,117,505)				290,866		0005
FIXED/3M LIB INT RATE SWAP #2928	74949LAC6 RELX CAPITAL INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/18/2029		20,000,000	LIB3MO 1.5 (4)			(227,727)	(3,132,375)		(3,132,375)	(2,118,552)				291,007		0005
FIXED/3M LIB INT RATE SWAP #2929	482480AG5 KLA-TENCOR CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2019	03/15/2029		20,000,000	LIB3MO 1.55 (4.1)			(244,019)	(3,204,504)		(3,204,504)	(2,115,074)				290,866		0005
FIXED/3M LIB INT RATE SWAP #2944	07274NAL7 BAYER US FINANCE II LLC CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	12/15/2028		20,000,000	LIB3MO 1.92 (4.38)			(229,403)	(2,982,592)		(2,982,592)	(2,072,679)				286,596		0005
FIXED/3M LIB INT RATE SWAP #2945	29278NAG8 ENERGY TRANSFER OPERATNG CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	04/15/2029		15,000,000	LIB3MO 2.61 (5.25)			(156,675)	(2,520,017)		(2,520,017)	(1,602,368)				219,241		0005
FIXED/3M LIB INT RATE SWAP #2946	048303CH2 ATLANTIC CITY ELEC 1ST MTG	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	10/15/2028		15,000,000	LIB3MO 1.4 (4)			(154,043)	(2,392,753)		(2,392,753)	(1,529,025)				212,749		0005
FIXED/3M LIB INT RATE SWAP #2947	22822VAL5 CROWN CASTLE INTL CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	02/15/2029		15,000,000	LIB3MO 1.77 (4.3)			(161,188)	(2,355,113)		(2,355,113)	(1,576,812)				217,158		0005
FIXED/3M LIB INT RATE SWAP #2949	29587#AT3 ERNST & YOUNG U.S. LLP SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	12/10/2028		25,000,000	LIB3MO 1.95 (4.39)			(280,253)	(3,687,227)		(3,687,227)	(2,589,315)				357,946		0005
FIXED/3M LIB INT RATE SWAP #2950	19108#AA5 COCA-COLA BEVERAGES FL SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	03/07/2028		20,000,000	LIB3MO 1.29 (3.81)			(234,781)	(2,908,217)		(2,908,217)	(1,910,216)				272,733		0005

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)
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(132,697)	(2,402,339)		(2,402,339)	(1,562,669)				205,633		0005
FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(129,911)	(1,871,205)		(1,871,205)	(1,303,616)				182,076		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(154,282)	(2,150,814)		(2,150,814)	(1,433,431)				204,324		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(291,277)	(4,286,782)		(4,286,782)	(3,092,216)				427,737		0005
FIXED/3M LIB INT RATE SWAP #2957	256746AH1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(190,282)	(2,702,113)		(2,702,113)	(1,959,169)				276,177		0005
FIXED/3M LIB INT RATE SWAP #2958	512807AU2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(184,208)	(2,416,688)		(2,416,688)	(1,585,864)				218,149		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(184,748)	(2,422,706)		(2,422,706)	(1,585,650)				218,149		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(144,225)	(2,019,451)		(2,019,451)	(1,466,988)				206,835		0005
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(136,664)	(2,162,484)		(2,162,484)	(1,495,961)				209,390		0005
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			95,649	2,477,881		2,477,881	2,918,809				349,616		0002
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			35,886	1,255,989		1,255,989	1,480,959				161,852		0002
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			1,469,899	36,493,440		36,493,440	41,234,535				4,921,407		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			557,013	10,509,486		10,509,486	11,486,956				1,556,247		0002
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			563,193	10,583,741		10,583,741	11,487,000				1,556,247		0002
3M LIB/FIXED INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			29,695	754,718		754,718	911,780				109,404		0002
3M LIB/FIXED INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			23,223	491,296		491,296	551,427				65,736		0002
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			22,237	648,296		648,296	648,296				87,885		0002
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			15,125	423,088		423,088	423,088				65,965		0002
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			21,331	503,957		503,957	503,957				99,004		0002
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			14,108	337,832		337,832	337,832				66,073		0002
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			21,891	274,682		274,682	274,682				165,334		0002
3M LIB/FIXED INT RATE SWAP #3360	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/20/2020	04/22/2040		14,000,000	0.86 (LIB3MO)			7,108	(484,983)		(484,983)	(484,983)				309,687		0002
3M LIB/FIXED INT RATE SWAP #3367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/30/2020	05/04/2040		6,500,000	0.77 (LIB3MO)			8,472	(337,390)		(337,390)	(337,390)				143,904		0002
3M LIB/FIXED INT RATE SWAP #3373	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/12/2020	05/14/2040		6,000,000	0.84 (LIB3MO)			10,652	(225,568)		(225,568)	(225,568)				132,927		0002
3M LIB/FIXED INT RATE SWAP #3398	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/02/2020	06/04/2040		6,500,000	0.94 (LIB3MO)			13,079	(134,439)		(134,439)	(134,439)				144,215		0002
SPV FIXED/3M LIB INT RATE SWAP #527	FA HEDGE	EXH 7	Interest Rate	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/20/2002	02/05/2021		25,312,500	LIB3MO 0.48 (6.15)			(872,925)	(472,627)		(472,627)	587,871				74,949		0002
SPV FIXED/3M LIB INT RATE SWAP #694	FA HEDGE	EXH 7	Interest Rate	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/18/2004	02/05/2021		8,937,000	LIB3MO (5.06)			(268,226)	(148,508)		(148,508)	168,795				26,462		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												6,571,923	127,121,808	XXX	127,121,808	103,702,946				28,418,200	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
ML FIXED CAD/FIXED USD CURR SWAP #1031	MORTGAGE LOAN #207630501	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	11/15/2007	12/01/2027		26,940,315	8.86 (8.82)				9,324,829		9,324,829	379,271	(43,676)			360,754		0004
ML FIXED GBP/FIXED USD CURR SWAP #1755	MORTGAGE LOAN #213210101	B 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/06/2013	07/25/2023		196,130,025	4.75 (4.3)			(31,894)	37,188,140		37,188,140	4,558,552	4,016,614			1,645,752		0004
YOPLAIT PP FIXED EUR/USD CURR SWAP#1913	F9876*-AA-4 YOPLAIT SAS SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/20/2014	06/24/2021		31,510,000	3.4 (2.2)			374,406	4,738,935		4,738,935	411,149	(1,169,693)			134,750		0004
HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#-AB-0 HALLETT HILL NO 2 PTY SER B GTD SR SEC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		10,507,492	3.85 (4.88)			(10,650)	254,233		254,233	266,015	(227,116)			136,420		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		35,576,899	4.25 (3.87)			14	(1,553,184)		(1,553,184)	(195,499)	996,030			281,337		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K2162@AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			234,819	67,077		67,077	874,655	(762,843)			202,380		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			85,774	731,683		731,683	419,783	267,271			174,032		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			451,911	(829,440)		(829,440)	1,724,952	(1,525,686)			407,774		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G@3 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			144,418	(310,675)		(310,675)	618,477	(508,562)			156,696		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			47,323	(682,816)		(682,816)	426,230	334,089			206,610		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			330,473	(1,273,259)		(1,273,259)	1,192,879	(1,067,980)			318,157		0004
ML FIXED CAD/FIXED USD CURR SWAP #2452	MORTGAGE LOAN #217620101	B 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		158,237,838	5.42 (5.28)			5,549	3,869,132		3,869,132	1,123,251	4,062,947			2,727,273		0004
LEKKERLAND FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			490,728	12,222		12,222	1,817,003	(1,525,686)			438,981		0004
TIMKEN FIX EUR/FIX USD CURR #2505	887389E@9 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			191,355	746,867		746,867	735,125	(559,418)			170,287		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			62,572	599,857		599,857	284,555	167,044			100,099		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			520,121	5,360,698		5,360,698	2,632,403	1,336,355			923,490		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			569,394	2,476,707		2,476,707	2,011,463	(1,525,686)			470,274		0004
SANCTUARY FIX GBP/FIX USD CURR #2609	G7997@AJ0 SANCTUARY HOUSING SR UNSEC NT SER 2018A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	02/28/2028		28,360,000	3.93 (2.54)			337,046	5,081,091		5,081,091	1,158,794	668,177			386,166		0004
THAMES WATER FIX GBP/FIX USD CURR #2610	G8781@AD1 THAMES WATER GTD SR SEC SER 6	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	04/24/2028		14,227,000	3.82 (2.45)			168,369	2,595,790		2,595,790	587,065	334,089			195,716		0004
THAMES WATER FIX GBP/FIX USD CURR #2611	G8781@AE9 THAMES WATER GTD SR SEC SER 7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	03/22/2030		14,225,000	3.93 (2.55)			169,582	2,820,694		2,820,694	678,292	334,089			218,985		0004
THAMES WATER FIX GBP/FIX USD CURR #2612	G8781@AF6 THAMES WATER GTD SR SEC SER 8	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	03/22/2033		7,113,500	4.03 (2.62)			86,736	1,566,363		1,566,363	399,518	167,044			125,660		0004
BRITVIC FIX GBP/FIX USD CURR #2627	G1591#BC5 BRITVIC PLC SR NT SER I GBP GTD	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			144,435	1,877,182		1,877,182	455,715	267,271			154,850		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4 PORTERBROOK RAIL FIN LTD SER A SR SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	04/16/2028		17,470,350	13.87 (12.42)			276,291	855,206		855,206	269,843	498,468			239,986		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SEVERN FIX GBP/FIX USD CURR #2722	G8056*AJ8 SEVERN TRENT WATER LTD GTD SR SEC SER C	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2033		28,461,400	4.45 (2.95)			334,355	3,245,226		3,245,226	1,361,624	734,995			515,307		0004
QUADGAS FIX GBP/FIX USD CURR #2737	G7304*AF8 QUADGAS FIN PLC GTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		12,672,000	4.97 (3.42)			150,606	1,116,808		1,116,808	610,226	334,089			227,773		0004
SES WATER FIX GBP/FIX USD CURR #2761	G2903@AA3 EAST SURREY HOLDINGS LTD SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/18/2018	10/20/2025		47,350,800	4.81 (3.22)			621,947	4,077,818		4,077,818	1,328,673	1,202,719			532,435		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	PPE06CYE4 EDINBURGH AIRPORT LTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			138,699	1,121,787		1,121,787	448,841	290,718			160,992		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G6655@AB2 NORTHERN GAS NETWORKS LTD SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		33,050,000	4.4 (2.97)			389,143	4,048,115		4,048,115	1,502,419	835,222			529,959		0004
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G0369@BC9 ANGLIAN WATER SVC SR NT GREEN SER B	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2018	02/06/2031		33,050,000	4.41 (3)			359,406	3,996,649		3,996,649	1,513,092	835,222			531,861		0004
TENNET FIX EUR/FIX USD CURR #2786	N8505#AB0 TENNET HLDG B.V. SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		45,628,000	4.29 (1.83)			843,974	3,812,852		3,812,852	2,795,423	(2,034,248)			733,011		0004
NETWORK HOMES FIX GBP/FIX USD CURR#2803	G6428#AB6 NETWORK HOMES LTD SR NT SER B	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/21/2018	01/17/2034		31,957,500	5.11 (3.52)			388,971	3,415,580		3,415,580	1,624,778	835,222			582,882		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2835	PPE08ORZ7 EDINBURGH AIRPORT LTD SR SEC TR 2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		11,369,806	4.77 (3.45)			123,102	969,184		969,184	463,472	290,718			161,288		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			132,130	1,190,836		1,190,836	591,959	334,089			235,255		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			265,182	2,751,283		2,751,283	1,334,076	634,769			523,427		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G9310@AB3 UNIVERSITY OF LEICESTER SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/07/2019	04/05/2049		32,755,000	4.87 (3.25)			436,840	6,077,423		6,077,423	2,565,330	835,222			874,802		0004
SSP FIX EUR/FIX USD CURR #2893	G8401*AN1 SSP FINANCING LT SR NT SER D	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		11,347,000	4.46 (2.11)			199,423	745,564		745,564	689,811	(508,562)			186,403		0004
REAL MADRID FIX EUR/FIX USD CURR #2901	L8749#AA0 STADIUM FINANCE SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		13,556,400	4.27 (2.22)			191,172	415,906		415,906	409,626	(610,274)			364,068		0004
ELIS SA FIX EUR/FIX USD CURR #2907	F2977#AA3 ELIS SA SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		56,130,000	5.12 (2.7)			1,001,919	2,240,536		2,240,536	3,290,339	(2,542,810)			821,584		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			736,174	1,491,379		1,491,379	2,006,642	(1,779,967)			575,844		0004
REALTY INCOME FIX GBP/FIX USD CURR#2967	756109A*5 REALTY INCOME CORPORATION SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		49,476,000	3.94 (2.73)			475,669	4,293,883		4,293,883	2,277,255	1,269,537			913,945		0004
HEATHROW FIN FIX GBP/FIX USD CURR#2969	BLA03TOQ2 HEATHROW FINANCE PLC TL	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		24,185,727	6.66 (5.3)			239,554	1,986,823		1,986,823	1,358,532	625,401			393,562		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			99,612	256,970		256,970	326,964	(254,281)			82,555		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2984	N6587*AB9 ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			153,797	441,237		441,237	532,369	(406,850)			146,555		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			183,288	554,759		554,759	669,794	(508,562)			207,338		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2987	59156RBX5 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			237,339	1,854,275		1,854,275	1,372,520	(300,536)			185,689		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2988	59156RBY3 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			239,780	2,418,581		2,418,581	1,768,202	(300,536)			217,081		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2992	G6655@AC0 NORTHERN GAS NETWORKS SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			149,247	925,317		925,317	711,236	400,906			328,845		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZL0RGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			496,055	3,264,018		3,264,018	2,842,197	(737,680)			420,503		0004
ONE HOUSING FIX GBP/FIX USD CURR #3062	G7000#AA2 ONE HOUSING GRP SR NT SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			117,303	(620,498)		(620,498)	598,314	501,133			274,676		0004
ONE HOUSING FIX GBP/FIX USD CURR #3063	G7000#AB0 ONE HOUSING GRP SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			121,069	(625,090)		(625,090)	640,208	501,133			303,342		0004
TOTTENHAM FIX GBP/FIX USD CURR#3083	G9000#AD2 TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		42,479,500	3.97 (2.79)			341,805	(1,356,760)		(1,356,760)	2,428,817	1,169,310			1,150,100		0004
PORT OF DARWIN FIX AUD/FIX USD CURR#3097	BLA041BH6 LANDBRIDGE PORT OPERATIONS PTY A1	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		29,201,750	3.88 (3.79)			5,389	(756,006)		(756,006)	622,447	(619,389)			433,065		0004
FORTINI FIX EUR/FIX USD CURR #3118	XS2055747518 FORTINI INVESTMENT SR SEC (Q-ENERGY)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2019	12/31/2038		11,782,808	9.27 (7.03)			184,030	26,361		26,361	544,709	(531,137)			251,771		0004
RADIUS HOUSING FIX GBP/FIX USD CURR#3144	G7349#AA2 RADIUS HOUSING ASSOCIATION LTD SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			65,717	282,548		282,548	61,879	250,567			182,008		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B@6 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			327,645	(166,878)		(166,878)	1,511,323	(975,462)			288,712		0004
PROJECT SPICE FIX SEK/FIX USD CURR #3233	W7000#AA4 NORDION ENERGI AB SEC	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		29,841,202	3.5 (2.2)			265,903	601,900		601,900	1,873,075	(1,361,559)			455,520		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8 SEMPERIAN PPP INV PRT LTD TL1	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,994,876	4.06 (3.16)			95,544	850,513		850,513	588,126	262,387			304,636		0004
ATLANTICA FIX EUR/FIX USD CURR #3276	G0488*AA2 ATLANTICA YIELD PLC SECURED NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/06/2020	06/22/2026		43,876,000	4 (1.96)			424,683	(1,072,523)		(1,072,523)	1,933,802	(3,006,325)			525,083		0004
BRITVIC FIX GBP/FIX USD CURR #3280	G1591#BG6 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			39,814	509,894		509,894	422,130	87,764			201,824		0004
BRITVIC FIX GBP/FIX USD CURR #3281	G1591#BH4 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			20,543	255,988		255,988	212,106	43,882			110,915		0004
BHPA FIX GBP/FIX USD CURR #3300	G0691*AD9 BPHA LTD SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/20/2020	03/27/2035		38,610,000	3.34 (2.5)			147,991	832,970		832,970	992,678	(159,708)			735,008		0004
CRANFIELD FIX GBP/FIX USD CURR #3303	G2554#AC9 CRANFIELD UNIVERITY SER C SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/05/2040		12,951,000	3.36 (2.49)			59,950	244,994		244,994	217,230	27,764			285,518		0004
CRANFIELD FIX GBP/FIX USD CURR #3304	G2554#AD7 CRANFIELD UNIVERSITY SER D SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/03/2045		38,853,000	3.54 (2.6)			194,882	651,901		651,901	568,609	83,292			960,352		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	XS2138314534 FORTINI INVS SA SR SEC SER	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,824,291	8.23 (6.79)			12,350	(66,278)		(66,278)	9,187	(75,465)			38,981		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
KINGSPAN FIX EUR/FIX USD CURR #3494	KINGSPAN PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)				(54,241)		(54,241)	(523,330)	469,089			494,180		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	KINGSPAN PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)				(74,379)		(74,379)	(363,049)	288,670			332,697		0004
ML FIXED CAD/FIXED USD CURR SWAP #559	MORTGAGE LOAN #004091211	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		1,341,450	9.97 (10.3)				(253,502)		(253,502)	17,723	125,000			8,875		0004
ML FIXED CAD/FIXED USD CURR SWAP #560	MORTGAGE LOAN #004091112	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		1,676,813	9.97 (10.3)				(316,877)		(316,877)	22,154	156,250			11,093		0004
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #004095414, 004095513, 004095612	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		6,915,360	8.95 (9.61)				(578,874)		(578,874)	108,291	232,596			59,090		0004
ML FIXED CAD/FIXED USD CURR SWAP #633	MORTGAGE LOAN #004091229	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/10/2003	07/01/2022		380,266	9.25 (9.94)				(46,577)		(46,577)	10,260	20,384			2,516		0004
SPV 3M LIB/3M EURIB EUR CURR SWAP #663	FA HEDGE	EXH 7	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/05/2004	02/05/2021		34,249,500	EURIBOR3MO 0.43 (LIB3MO 0.42)			(367,922)	(2,606,325)		(2,606,325)	(16,591)	1,373,118			101,410		0003
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		3,537,118	9.17 (9.5)				(63,070)		(63,070)	21,020	94,970			34,264		0004
ML FIXED CAD/FIXED USD CURR SWAP #845	MORTGAGE LOAN #205630201	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/13/2005	03/01/2026		23,447,515	9.03 (8.73)				4,653,093		4,653,093	30,671	210,713			272,919		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		6,952,738	9.27 (8.85)				1,514,430		1,514,430	19,702	78,800			87,550		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												15,292,852	133,996,855	XXX	133,996,855	69,776,381	3,255,442			28,535,498	XXX	XXX
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3084	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		2,629,911	LIB1MO 0.52 (7,689)			212,889	9,331		9,331	1,557				12,522		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3085	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		93,058,380	LIB1MO 0.52 (7,689)			7,970,683	330,177		330,177	55,085				443,091		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3089	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021		1,648,952	LIB1MO 0.52 (7,763)			35,155	36,287		36,287	96,558				7,899		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3090	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021		24,734,277	LIB1MO 0.52 (7,763)			527,330	544,311		544,304	1,448,370				118,480		0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3154	VARIABLE ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/30/2019	10/30/2020		52,142,792	FEDFUNDSC4 0.48 (6,157)			(6,079,483)	1,899,343		1,899,343	3,769,779				74,737		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												2,666,574	2,819,449	XXX	2,819,442	5,371,349				656,729	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												24,531,349	263,938,112	XXX	263,938,105	178,850,676	3,255,442			57,610,427	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												6,571,923	127,121,808	XXX	127,121,808	103,702,946				28,418,200	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												15,292,852	133,996,855	XXX	133,996,855	69,776,381	3,255,442			28,535,498	XXX	XXX
1389999999. Total Swaps - Total Return												2,666,574	2,819,449	XXX	2,819,442	5,371,349				656,729	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												24,531,349	263,938,112	XXX	263,938,105	178,850,676	3,255,442			57,610,427	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										(772,653)		(221,384,906)	524,324,516	XXX	524,324,523	345,510,234		398,260			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										53,997,211	150,666,565	24,531,349	598,236,129	XXX	598,236,122	387,202,851	3,255,442	(97,174,580)		57,610,427	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										53,224,558	150,666,565	(196,853,557)	1,122,560,645	XXX	1,122,560,645	732,713,085	3,255,442	(96,776,320)		57,610,427	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ0	2,084	349,385,375	S&P 500 EMINI DEC20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQOF39	09/24/2020	3,353.0300	3,352.0000	2,026,638					(106,975)	(106,975)	17,383,678	0001	50
MFSZ0	1,002	94,234,520	MINI MSCI EAFE DEC20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	09/28/2020	1,880.9300	1,853.2000	(534,475)					(1,389,200)	(1,389,200)	9,310,400	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												1,492,163					(1,496,175)	(1,496,175)	26,694,078	XXX	XXX
1579999999. Subtotal - Long Futures												1,492,163					(1,496,175)	(1,496,175)	26,694,078	XXX	XXX
ESZ0	12,870	2,133,823,867	S&P 500 EMINI DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQOF39	09/23/2020	3,315.9700	3,352.0000	(11,776,050)					(23,188,133)	(23,188,133)	108,125,375	0001	50
MESZ0	4,452	242,204,174	MINI MSCI EMG MKT DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	09/28/2020	1,088.0700	1,088.5000	(3,873,240)					(95,926)	(95,926)	23,595,600	0001	50
MFSZ0	4,959	470,210,845	MINI MSCI EAFE DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	09/21/2020	1,896.3900	1,853.2000	2,603,475					10,709,905	10,709,905	43,639,200	0001	50
RTYZ0	6,835	511,656,225	EMINI RUSSELL 2000 DEC20	VARIABLE ANNUITY	EXH 5	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQOF39	09/23/2020	1,497.1700	1,504.4000	888,544					(2,472,475)	(2,472,475)	39,643,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												(12,157,271)					(15,046,629)	(15,046,629)	215,003,175	XXX	XXX
1649999999. Subtotal - Short Futures												(12,157,271)					(15,046,629)	(15,046,629)	215,003,175	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												(10,665,108)					(16,542,804)	(16,542,804)	241,697,253	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												(10,665,108)					(16,542,804)	(16,542,804)	241,697,253	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	6,963,000	6,498,800	13,461,800
JP MORGAN SECURITIES LLC	3,216,200	1,771,100	4,987,300
MERRILL LYNCH PIERCE FENNER & SMITH INC	61,842,400	161,405,753	223,248,153
Total Net Cash Deposits	72,021,600	169,675,653	241,697,253

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	241,697,253		241,697,253	5,518,818	(16,183,926)	5,518,818	241,697,253	241,697,253
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	Y	Y	198,925,107	265,420,331	(103,017)	66,392,207	265,420,331	(103,017)	66,392,207	470,274	470,274
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	14,138,658	13,977,922			13,977,922			633,673	472,937
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	41,210,000	62,893,960	(669,497)	21,014,463	62,893,960	(669,497)	21,014,463		
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	37,320,000	51,261,510	(5,808,368)	8,133,142	51,261,510	(5,808,368)	8,133,142	6,114,277	6,114,277
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	65,860,000	165,615,206	(140,939)	99,614,267	165,615,206	(140,939)	99,614,267	2,823,776	2,823,775
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	60,500,000	77,822,790		17,322,790	77,822,790		17,322,790	1,645,751	1,645,751
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	570,000	2,691,927	(185,925)	1,936,002	2,691,927	(185,925)	1,936,002		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Y	Y	50,100,000	51,600,864	(5,968,745)		51,600,864	(5,968,745)		11,085,315	6,617,434
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Y	Y			(621,135)			(621,135)		101,410	
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	153,990,000	201,718,449	(946,298)	46,782,151	201,800,368	(946,298)	46,864,070	581,992	581,992
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	19,020,000	33,153,948		14,133,948	33,153,948		14,133,948		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	15,860,000	16,020,151	(1,195,830)		16,020,151	(1,195,830)		1,078,873	43,194
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y	10,930,000	9,558,503	(1,245,589)		9,558,503	(1,245,589)		4,411,032	1,793,946
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Y	Y	3,180,000	3,264,018		84,018	3,264,018		84,018	420,503	420,503
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	50,890,000	66,362,961		15,472,961	66,281,038		15,391,038	1,182,498	1,182,498
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y		967,913		967,913	967,917		967,917		
0299999999. Total NAIC 1 Designation				722,493,765	1,022,330,453	(16,885,343)	291,853,862	1,022,330,453	(16,885,343)	291,853,862	30,549,374	22,166,581
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	4,440,000	6,487,511		2,047,511	6,487,511		2,047,511		
0399999999. Total NAIC 2 Designation				4,440,000	6,487,511		2,047,511	6,487,511		2,047,511		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				65,011,593	184,190,415	(73,562,391)	45,616,431	184,190,415	(73,562,391)	45,616,431	27,061,053	27,061,053
0999999999 - Gross Totals				791,945,358	1,454,705,632	(90,447,734)	581,215,057	1,218,527,197	(106,631,660)	345,036,622	299,307,680	290,924,887
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,454,705,632	(90,447,734)						

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)
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Cash			900,000	900,000	900,000		
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Cash			200,000	200,000	200,000		
CME GROUP INC (CREDIT SUISSE SECURITIES (USA) LLC)	SNZ20JLFK8MNNCLQOF39	Cash			13,461,800	13,461,800	13,461,800		I
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash			205,629,200	205,629,200	205,629,200		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC)	5493004R83R1LVX2IL36	Cash			4,488,570	4,488,570	4,488,570		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC)	5493004R83R1LVX2IL36	Cash			17,530,294	17,530,294	17,530,294		I
0199999999 - Total					242,209,864	242,209,864	242,209,864	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)
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Cash			198,925,106	198,925,106	XXX		
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash			41,210,000	41,210,000	XXX		
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash			37,320,000	37,320,000	XXX		
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash			65,860,000	65,860,000	XXX		
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash			60,500,000	60,500,000	XXX		
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash			4,440,000	4,440,000	XXX		
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash			570,000	570,000	XXX		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Cash			50,100,000	50,100,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash			153,990,000	153,990,000	XXX		
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Cash			19,020,000	19,020,000	XXX		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash			15,860,000	15,860,000	XXX		
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Cash			10,930,000	10,930,000	XXX		
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Cash			3,180,000	3,180,000	XXX		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash			50,890,000	50,890,000	XXX		
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912810-RG-5	US TREASURY NT	298,629	253,000	XXX	08/15/2028	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912810-SC-3	US TREASURY NT	13,025,854	12,713,000	XXX	09/15/2021	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-5A-4	US TREASURY NT	511,524	500,000	XXX	12/31/2021	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-6A-3	US TREASURY NT	302,652	295,000	XXX	03/31/2022	
CME GROUP (MERRILL LYNCH, PIERCE, FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash			65,011,593	65,011,593	XXX		IV
0299999999 - Total					791,945,358	791,567,699	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	CASH			100,000	100,000	
9099999. Total - Cash (Schedule E Part 1 type)				100,000	100,000	XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			306,165,953	306,165,953	10/01/2020
	BMO NESBITT BURNS INC			100,000,000	100,000,000	10/01/2020
	BNP PARIBAS PRIME BROKERAGE INT			425,000,000	425,000,000	10/01/2020
	BNP PARIBAS PRIME BROKERAGE INT			250,000,000	250,000,000	11/02/2020
	BNP PARIBAS SA REPO			1,075,000,000	1,075,000,000	10/30/2020
	BNP SA			75,000,000	75,000,000	11/02/2020
	RBC CAPITAL MARKETS INC			275,000,000	275,000,000	10/01/2020
	RBC CAPITAL MARKETS INC			250,000,000	250,000,000	12/27/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				2,756,165,953	2,756,165,953	XXX
9999999 - Totals				2,756,265,953	2,756,265,953	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,756,265,953 Book/Adjusted Carrying Value $ 2,756,265,953
2. Average balance for the year Fair Value $ 2,844,415,361 Book/Adjusted Carrying Value $ 2,844,415,361
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,756,265,953 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					324,856	(4,095,950)	773,076	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010	8,286	99	166,751,677	199,220,625	195,740,971	XXX
CITIBANK	NEW YORK, NY					33,175,766	18,102,893	18,497,825	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					22,426,618	9,604,820	7,963,361	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				1,433,675	1,433,678	1,465,056	XXX
PNC BANK	PITTSBURGH, PA					(816,543)	3,597,645	(2,810,844)	XXX
US BANK	DENVER, CO					1,506,091	1,017,626	2,406,322	XXX
FEDERAL HOME LOAN BANK	TOPEKA, KS		0.020	462	6,145	311,040	(96,048)	287,061	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(149,974,105)	(178,127,308)	(146,921,690)	XXX
0199998. Deposits in ... 55 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	546	7	1,512,070	1,512,237	1,512,363	XXX
0199999. Totals - Open Depositories		XXX	XXX	9,293	6,251	76,651,146	52,170,217	78,913,501	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	9,293	6,251	76,651,146	52,170,217	78,913,501	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	9,293	6,251	76,651,146	52,170,217	78,913,501	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
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		09/28/2020	0.046		409,028,919	50,895	169,211
262006-20-8	DREYFUS GOVT CASH MGMT-I		09/28/2020	0.019		119,836,791	1,265	
26200T-10-9	DREYFUS INSTL PREF MMKT-INST		09/01/2020	0.093		244,550,539		721,300
31607A-70-3	FIDELITY INV MMKT GOVT-INST		09/28/2020	0.026		388,762,412	5,524	
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLIGATIONS FD		09/30/2020	0.046		433,488,526	5,636	7,966
40428X-10-7	HSBC US GOVT MMKT-I		09/28/2020	0.028		409,221,212	12,260	57,417
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		09/24/2020	0.019		24,157,045	812	33,469
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		09/30/2020	0.031		98,702,642	2,795	17,840
8699999. Subtotal - All Other Money Market Mutual Funds						2,127,748,086	79,188	1,007,203
8899999 - Total Cash Equivalents						2,127,748,086	79,188	1,007,203