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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

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	ADRIAN SCOTT GRIGGS	LAWRENCE FRANCIS HARR
JAMES THOMAS MORRIS	JASON (JAY) ORLANDI #	

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	60,401,332,039		60,401,332,039	58,896,972,003
2.	Stocks:				
	2.1 Preferred stocks	8,463,300		8,463,300	7,531,820
	2.2 Common stocks	967,235,479	298,396,244	668,839,235	681,530,996
3.	Mortgage loans on real estate:				
	3.1 First liens	15,143,824,512		15,143,824,512	15,059,578,377
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	110,305,702		110,305,702	108,243,135
	4.2 Properties held for the production of income (less $ ..... encumbrances)	12,885,769		12,885,769	12,981,200
	4.3 Properties held for sale (less $ ..... encumbrances)				10,790,681
5.	Cash ($ 724,674,489), cash equivalents ($ 225,643,514) and short-term investments ($ 210,114,466)	1,160,432,469		1,160,432,469	2,000,148,025
6.	Contract loans (including $ ..... premium notes)	7,614,811,499	1,469,779	7,613,341,720	7,690,112,190
7.	Derivatives	1,757,430,938		1,757,430,938	1,605,622,122
8.	Other invested assets	4,164,043,497	21,073,162	4,142,970,335	4,064,126,615
9.	Receivables for securities	36,576,180		36,576,180	41,826,232
10.	Securities lending reinvested collateral assets	2,640,965,240		2,640,965,240	2,680,719,677
11.	Aggregate write-ins for invested assets	506,854,812		506,854,812	36,963,605
12.	Subtotals, cash and invested assets (Lines 1 to 11)	94,525,161,436	320,939,185	94,204,222,251	92,897,146,677
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,020,978,995		1,020,978,995	656,636,229
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	167,599,994	447,738	167,152,256	184,791,153
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	89,142,296		89,142,296	89,602,697
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	331,183,103	11,053,115	320,129,988	296,065,785
	16.2 Funds held by or deposited with reinsured companies	267,436,685		267,436,685	279,427,639
	16.3 Other amounts receivable under reinsurance contracts	101,799,461		101,799,461	108,229,450
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	687,450,636		687,450,636	661,767,631
18.2	Net deferred tax asset	604,998,841	198,638,460	406,360,381	410,656,331
19.	Guaranty funds receivable or on deposit	1,567,656		1,567,656	1,541,011
20.	Electronic data processing equipment and software	76,690,395	73,080,383	3,610,013	4,181,129
21.	Furniture and equipment, including health care delivery assets ($ .....)	10,446,853	10,446,853		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	51,896,589		51,896,589	59,058,717
24.	Health care ($ .....) and other amounts receivable	244,443,834	14,358,248	230,085,586	158,255,692
25.	Aggregate write-ins for other than invested assets	238,551,411	26,485,000	212,066,411	202,773,543
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	98,419,348,187	655,448,983	97,763,899,204	96,010,133,684
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	64,298,824,232		64,298,824,232	63,283,167,425
28.	Total (Lines 26 and 27)	162,718,172,419	655,448,983	162,062,723,436	159,293,301,109
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	506,854,812		506,854,812	36,963,605
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)	506,854,812		506,854,812	36,963,605
2501.	Cash value of life insurance policies	182,900,775		182,900,775	172,376,476
2502.	Accounts and notes receivable	13,998,435		13,998,435	13,333,891
2503.	Other assets	15,167,201		15,167,201	17,063,176
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,485,000	26,485,000		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	238,551,411	26,485,000	212,066,411	202,773,543

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 71,836,611,879 less $ ..... included in Line 6.3 (including $ 5,967,919,537 Modco Reserve)	71,836,611,879	71,350,439,103
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	17,943,436	16,880,925
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	6,928,975,309	6,280,822,802
4.	Contract claims:		
	4.1 Life	1,088,888,197	1,046,676,224
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 144,452 and coupons $ ..... due and unpaid	144,452	312,943
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)	8,124,449	8,155,425
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	758,338	802,404
	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	3,962,185	3,099,647
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 $ 96,359,177 assumed and $ 266,133,551 ceded	362,492,728	398,360,756
	9.4 Interest Maintenance Reserve	228,094,795	203,600,070
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,789,438 , accident and health $ ..... and deposit-type contract funds $ 1,229,953	20,019,391	36,574,878
11.	Commissions and expense allowances payable on reinsurance assumed	18,577,901	17,480,362
12.	General expenses due or accrued	177,864,908	242,721,446
13.	Transfers to Separate Accounts due or accrued (net) (including $ (745,411,283) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(788,511,428)	(744,609,892)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,074,638	6,197,446
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	141,570,207	218,882,042
17.	Amounts withheld or retained by reporting entity as agent or trustee	216,859,149	225,446,134
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	20,573,253	27,316,850
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	208,074,030	223,428,274
22.	Borrowed money $ ..... and interest thereon $		48,825,609
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	348,567,481	468,774,648
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	5,548,013	5,766,989
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	10,832,221	2,758,108
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	189,108,550	178,799,469
	24.08 Derivatives	423,634,624	168,594,046
	24.09 Payable for securities	948,544,193	193,181,706
	24.10 Payable for securities lending	2,640,965,240	2,680,719,677
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,331,423,490	1,335,932,429
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	86,395,721,627	84,645,940,519
27.	From Separate Accounts Statement	64,298,824,232	63,283,167,425
28.	Total liabilities (Lines 26 and 27)	150,694,545,859	147,929,107,944
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	128,882,533	130,868,230
32.	Surplus notes	1,674,379,573	1,674,332,454
33.	Gross paid in and contributed surplus	1,835,838,610	1,835,788,610
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	7,699,076,861	7,693,203,872
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)	11,338,177,577	11,334,193,165
38.	Totals of Lines 29, 30 and 37	11,368,177,577	11,364,193,165
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	162,062,723,436	159,293,301,109
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	1,228,075,082	1,245,748,354
2502.	Disbursements payable	35,707,325	28,650,252
2503.	Unclaimed accounts and uncashed checks	14,924,445	15,910,787
2598.	Summary of remaining write-ins for Line 25 from overflow page	52,716,638	45,623,035
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,331,423,490	1,335,932,429
3101.	Other surplus adjustments - derivatives	128,882,533	130,868,230
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)	128,882,533	130,868,230
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	2,448,178,730	2,899,670,624	11,759,841,436
2.	Considerations for supplementary contracts with life contingencies			461,021
3.	Net investment income	764,949,763	928,793,479	3,181,766,136
4.	Amortization of Interest Maintenance Reserve (IMR)	5,948,444	4,883,605	24,353,114
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	170,452		(81,887,314)
6.	Commissions and expense allowances on reinsurance ceded	29,702,983	34,427,046	64,435,628
7.	Reserve adjustments on reinsurance ceded	(213,935,095)	(245,973,774)	(779,298,528)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	324,055,245	292,287,364	1,218,029,261
	8.2 Charges and fees for deposit-type contracts	4,152,138	12,750,916	26,310,477
	8.3 Aggregate write-ins for miscellaneous income	31,948,369	29,275,264	203,448,899
9.	Totals (Lines 1 to 8.3)	3,395,171,030	3,956,114,524	15,617,460,130
10.	Death benefits	524,213,558	375,960,351	1,745,625,284
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,382,354	76,821	672,223
12.	Annuity benefits	305,701,155	262,679,058	1,061,120,651
13.	Disability benefits and benefits under accident and health contracts	1,739,133	1,388,406	5,165,352
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,123,819,015	1,877,580,600	6,862,325,982
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	43,987,356	34,908,799	158,480,498
18.	Payments on supplementary contracts with life contingencies	80,827	644,432	1,322,761
19.	Increase in aggregate reserves for life and accident and health contracts	483,174,307	1,453,116,644	4,024,322,317
20.	Totals (Lines 10 to 19)	3,484,097,706	4,006,355,111	13,859,035,068
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	244,200,061	271,466,165	966,984,041
22.	Commissions and expense allowances on reinsurance assumed	3,025,378	3,620,025	12,062,134
23.	General insurance expenses and fraternal expenses	219,009,093	246,243,151	945,162,771
24.	Insurance taxes, licenses and fees, excluding federal income taxes	34,814,147	35,864,305	119,143,786
25.	Increase in loading on deferred and uncollected premiums	5,697,618	6,503,068	13,101,479
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(477,629,827)	(487,640,012)	(95,282,240)
27.	Aggregate write-ins for deductions	(7,509,141)	34,872,084	20,621,454
28.	Totals (Lines 20 to 27)	3,505,705,034	4,117,283,897	15,840,828,493
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(110,534,004)	(161,169,373)	(223,368,363)
30.	Dividends to policyholders and refunds to members	2,039,119	2,312,661	8,230,006
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(112,573,123)	(163,482,034)	(231,598,369)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,742,766)	(163,572,569)	(196,528,896)
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)	(108,830,357)	90,535	(35,069,473)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (16,454,131) (excluding taxes of $ 2,855,779 transferred to the IMR)	319,009,821	(317,228,794)	(63,631,862)
35.	Net income (Line 33 plus Line 34)	210,179,464	(317,138,259)	(98,701,335)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	11,364,193,165	10,509,600,820	10,509,600,820
37.	Net income (Line 35)	210,179,464	(317,138,259)	(98,701,335)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (35,905,734)	(273,341,152)	26,190,287	(172,380,170)
39.	Change in net unrealized foreign exchange capital gain (loss)	(9,241,517)	(1,356,439)	15,473,504
40.	Change in net deferred income tax	12,570,451	(40,696,101)	(68,154,869)
41.	Change in nonadmitted assets	(50,884,605)	12,287,013	35,456,895
42.	Change in liability for reinsurance in unauthorized and certified companies	218,976	(616,639)	(1,443,371)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		238,524,319	340,629,161
44.	Change in asset valuation reserve	120,207,167	(3,867,536)	259,170,456
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	170,452		(81,887,314)
47.	Other changes in surplus in Separate Accounts Statement	(170,452)		81,887,314
48.	Change in surplus notes	47,119	(55,910,881)	(55,769,523)
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	50,000		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			
53.	Aggregate write-ins for gains and losses in surplus	(5,821,493)	(1,258,772)	(49,688,402)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	3,984,412	(143,843,007)	854,592,345
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,368,177,577	10,365,757,813	11,364,193,165
	DETAILS OF WRITE-INS			
08.301.	Fee income	26,572,968	25,328,713	183,751,353
08.302.	Miscellaneous income	5,375,400	3,946,551	19,697,545
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)	31,948,369	29,275,264	203,448,899
2701.	Net periodic benefit cost	1,108,282	1,500,208	7,549,678
2702.	Miscellaneous disbursements	(8,662,447)	33,314,708	12,978,831
2703.	Contingency expense	45,024	57,168	92,945
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(7,509,141)	34,872,084	20,621,454
5301.	Adjustment to retirement plans	(3,835,796)	1,061,683	1,965,955
5302.	Other surplus adjustments - derivatives	(1,985,697)	(1,889,098)	(7,699,701)
5303.	Miscellaneous surplus transfers		(431,357)	
5398.	Summary of remaining write-ins for Line 53 from overflow page			(43,954,656)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(5,821,493)	(1,258,772)	(49,688,402)

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	2,460,311,338	2,878,751,716	11,279,398,417
2. Net investment income	671,865,767	864,083,942	3,346,630,928
3. Miscellaneous income	193,027,027	170,779,089	728,225,777
4. Total (Lines 1 to 3)	3,325,204,132	3,913,614,747	15,354,255,121
5. Benefit and loss related payments	2,982,274,524	2,603,377,699	9,576,980,226
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(433,898,743)	(475,961,095)	(245,692,311)
7. Commissions, expenses paid and aggregate write-ins for deductions	571,504,482	715,739,090	2,077,156,306
8. Dividends paid to policyholders	2,282,653	2,368,853	8,995,338
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	22,731,211	13,693,100	481,892,395
10. Total (Lines 5 through 9)	3,144,894,127	2,859,217,648	11,899,331,956
11. Net cash from operations (Line 4 minus Line 10)	180,310,005	1,054,397,099	3,454,923,166
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,058,514,604	971,269,961	6,437,349,018
12.2 Stocks	16,919,473	3,000,010	166,155,223
12.3 Mortgage loans	282,256,894	194,677,018	533,288,331
12.4 Real estate	10,776,688		
12.5 Other invested assets	685,545,383	380,181,039	1,862,014,912
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(507)	(283,550)	(361,852)
12.7 Miscellaneous proceeds	763,458,257	696,519,959	1,756,761,659
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,817,470,792	2,245,364,437	10,755,207,291
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,570,448,374	3,274,982,380	11,915,361,509
13.2 Stocks	5,922,691	16,132,086	486,715,674
13.3 Mortgage loans	356,921,402	606,773,010	1,903,433,659
13.4 Real estate	3,907,305	71,246	6,564,330
13.5 Other invested assets	692,204,987	367,357,389	2,416,420,880
13.6 Miscellaneous applications	730,593,067	659,272,030	2,413,444,857
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,359,997,827	4,924,588,141	19,141,940,909
14. Net increase (or decrease) in contract loans and premium notes	(76,630,590)	217,790,275	(250,003,719)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,465,896,445)	(2,897,013,979)	(8,136,729,899)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		(55,958,000)	(55,958,000)
16.2 Capital and paid in surplus, less treasury stock	50,000		650,000,000
16.3 Borrowed funds	(48,825,609)	(245,436)	(1,000,523)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	613,083,471	155,902,289	2,028,641,026
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(118,436,978)	(111,171,076)	349,712,325
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	445,870,884	(11,472,223)	2,971,394,828
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)	(839,715,556)	(1,854,089,103)	(1,710,411,905)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,000,148,025	3,710,559,929	3,710,559,929
19.2 End of period (Line 18 plus Line 19.1)	1,160,432,469	1,856,470,826	2,000,148,025

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

20.0001. Bonds disposed and acquired	181,007,688	38,303,769	961,636,018
20.0002. Mortgage loans disposed and acquired	21,417,867	786,640	21,836,535
20.0003. Federal tax credits received	15,663,159		338,154,751
20.0004. Stocks disposed and acquired	1,115,200	180,900	42,104,763
20.0005. Bond interest in-kind received	741,924	2,650,284	7,915,327
20.0006. Premium tax credits received	349,999		4,504,999
20.0007. Assets in-kind received as premiums			498,536,573
20.0008. Assets in-kind transferred from the general account to the separate account			195,491,500
20.0009. Transfer between affiliated private equity funds			22,116,785

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

20.0010. Interest purchased received as premiums			3,405,894

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	993,716,956	954,012,946	3,999,254,434
3.	Ordinary individual annuities	1,527,995,488	2,030,487,658	5,884,368,714
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	3,708,863	16,007,145	2,171,563,961
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)	2,525,421,307	3,000,507,749	12,055,187,110
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	2,525,421,307	3,000,507,749	12,055,187,110
14.	Deposit-type contracts	96,586,250	258,326,321	584,613,768
15.	Total (Lines 13 and 14)	2,622,007,557	3,258,834,070	12,639,800,878
	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.

Pursuant to Interpretation of the Statutory Accounting Principles Working Group (INT) 20-10, non-conforming credit tenant loans (CTLs) that are filed with the NAIC Securities Valuation Office (SVO) by February 15, 2021 are permitted to be reported on Schedule D-1 effective December 31, 2020. As these permitted practices are promulgated by the NAIC, they are not NE DOI permitted practices as authorized by the Director of the NE DOI. However, per INT 20-10, any such non-conforming CTL shall be detailed in Note 1 as a permitted practice, with two separate entries that detail non-conforming CTLs that were reported on Schedule D-1 on one line, and non-conforming CTLs that were not reported on Schedule BA-1 on a separate line within the table detailing practices prescribed and permitted.

For the annual reporting period ending December 31, 2020, the Company had two non-conforming CTLs reported on Schedule D-1 in accordance with the limited time exception provided in INT 20-10. As the SVO-issued designations have not yet been received, these CTLs were reported with credit rating provider ratings that reflected equivalent NAIC 1 designations. The impact to Schedule D-1 for these non-conforming CTLs was an increase in Schedule D-1 holdings of $45 million as of March 31, 2021 and December 31, 2020. The net impact of this provision to statutory surplus and net income is zero because the increase in investments reported on Schedule D-1 was offset by a reduction of investments reported on Schedule BA-1.

The following table reconciles the Company's net income for the three months ended March 31, 2021 and the year ended December 31, 2020 and statutory surplus as of March 31, 2021 and December 31, 2020, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	March 31, 2021	December 31, 2020
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$210,179,464	($98,701,335)
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	$210,179,464	($98,701,335)
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,368,177,577	$11,364,193,165
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:					
Bonds (Schedule D-1)	43R	2	1	44,655,888	44,944,328
Other Invested Assets (Schedule BA-1)	21R	2	8	(44,655,888)	(44,944,328)
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,368,177,577	$11,364,193,165

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, 2021, the Company adopted revisions to Statement of Statutory Accounting Principles (SSAP) No. 86, *Derivatives*, to ensure reporting consistency for derivatives with financing components. A financing derivative is one which the premium to acquire the derivative is paid throughout the derivative term, or at maturity. The revisions require that at acquisition and subsequently, the gross reported fair value of the derivative shall exclude the impact of the financing premiums and the premiums payable shall be separately reported as payable for securities. The impact of the adoption on January 1, 2021 was an increase to Derivatives (page 2, line 7) of $330 million, an increase to Investment Income Due and Accrued (page 2, line 14) of $290 million and an increase to Payable for Securities (page 3, line 24.09) of $621 million.

Effective January 1, 2021, the Company adopted SSAP No. 26R, *Bonds*, and SSAP No. 32R, *Preferred Stock*, which clarified the valuation and measurement for perpetual preferred bonds and stocks held as investments. The perpetual preferred bonds and stocks, previously reported at amortized cost, shall now be reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. The impact of this adoption on the Company's financial statements was immaterial.

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, $239 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).

For the annuity business retroceded by Pacific Life Re Limited (PLR), a wholly-owned subsidiary of Pacific LifeCorp, the age calculation methodology was changed from an age last birthday approach to an age nearest birthday basis, which is consistent with the development of the prescribed valuation mortality tables. As a result of this change, effective January 1, 2020, $102 million of aggregate 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).

The Company has a reinsurance agreement with Pacific Life Re Global Limited (RGBM) (formerly referred to as PLRG), a wholly-owned, indirect subsidiary of Pacific LifeCorp domiciled in Bermuda (formerly known as Pacific Life Re (Barbados) Limited) (PLRB), whereby the Company retrocedes statutory reserves for a majority of the underlying Yearly Renewable Term (YRT) treaties on a 100% coinsurance with funds withheld basis to RGBM. During the year ended December 31, 2020, the Company determined that, since inception of the agreement in 2011, reinsurance premiums retroceded by the Company to RGBM had been calculated and retroceded based on gross written premiums received by the Company, rather than earned premiums as defined in the reinsurance agreement. The impact of this correction, net of tax, as of December 31, 2020 was a decrease to aggregate write-ins for gains and losses in surplus (page 4, line 53) of $44 million.

The Company determined the life-to-date interest expense recognized in the surplus note footnote (Note 13.K Column 10) was not properly presented for the year ended December 31, 2020, which was not restated. The life-to-date interest expense recognized that was reported was $2.8 billion and the amount that should have been reported was $1.7 billion. The error resulted in an overstatement of life-to-date interest expense recognized by $1.1 billion. There was no impact to assets, liabilities, surplus or the summary of operations or other notes.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2021 were:

	Maximum	Minimum
a. Farm	4.20%	3.10%
b. Construction and Land Development	N/A	N/A
c. Multi-family Residential	N/A	N/A
d. Commercial	3.19%	3.04%

2-9. No significant change

NOTES TO FINANCIAL STATEMENTS

B-C. No significant change

D. Loan-backed Securities:

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

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

3. The Company had no OTTI recognized on its LBASS investments.

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 March 31, 2021 are as follows:

		March 31, 2021
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$44,347,562
	2. 12 Months or Longer	75,970,558
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$2,143,753,148
	2. 12 Months or Longer	727,849,083

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. No significant change

3. Collateral Received

   a. No significant change

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

   c. No significant change

4-5. 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 entered into a short-term reverse repurchase agreement and also invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by U.S. Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. Equity reverse repurchase agreements are only overnight and must be collateralized at 105%. For the securities lending program, reverse repurchase agreements have a maximum maturity of 95 days and are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

2. Type of Repo Trades Used

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

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	First Quarter
a. Maximum Amount	
(a) Open - No Maturity	$0
(b) Overnight	1,125,000,000
(c) 2 Days to 1 Week	500,000,000
(d) > 1 Week to 1 Month	500,000,000
(e) > 1 Month to 3 Months	250,000,000
(f) > 3 Months to 1 Year	250,000,000
(g) > 1 Year	0

	First Quarter
b. Ending Balance	
(a) Open - No Maturity	$0
(b) Overnight	1,100,000,000
(c) 2 Days to 1 Week	300,000,000
(d) > 1 Week to 1 Month	0
(e) > 1 Month to 3 Months	1,175,000,000
(f) > 3 Months to 1 Year	0
(g) > 1 Year	0

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

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

	First Quarter
(a) Maximum Amount	$2,705,537,728
(b) Ending Balance	2,705,537,728

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	$1,085,322,219	$1,129,597,263	$226,709,833
(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	$1,085,322,219	$1,129,597,263	$226,709,833

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE				
(a) Bonds - FV	$263,908,413	$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	$263,908,413	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	First Quarter
a. Maximum Amount	
1. Cash	$2,600,000,000
2. Securities - FV	0
3. Securities - BACV	0
4. Nonadmitted Subset - BACV	0

	First Quarter
b. Ending Balance	
1. Cash	$2,575,000,000
2. Securities - FV	0
3. Securities - BACV	0
4. Nonadmitted Subset - BACV	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	1,600,000,000	1,600,000,000
(c) 31- 90 Days	975,000,000	975,000,000
(d) > 90 Days	0	0

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter
a. Maximum Amount	
1. Cash	$2,600,000,000
2. Securities - FV	0

	First Quarter
b. Ending Balance	
1. Cash	$2,575,000,000
2. Securities - FV	0

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

	First Quarter
a. Maximum Amount	
1. Repo Securities Sold/Acquired with Cash Collateral	$2,600,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0

	First Quarter
b. Ending Balance	
1. Repo Securities Sold/Acquired with Cash Collateral	$2,575,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	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	2,640,965,240	0	0	0	2,640,965,240	2,680,719,677	(39,754,437)	0	2,640,965,240	1.623%	1.630%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i. FHLB Capital Stock	8,026,200	0	0	0	8,026,200	6,697,600	1,328,600	0	8,026,200	0.005%	0.005%
j. On Deposit With States	6,049,600	0	0	0	6,049,600	6,051,575	(1,975)	0	6,049,600	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)	533,913,684	0	0	0	533,913,684	637,463,647	(103,549,963)	0	533,913,684	0.328%	0.329%
m. Pledged as Collateral Not Captured in Other Categories	146,754,526	0	0	0	146,754,526	85,498,294	61,256,232	0	146,754,526	0.090%	0.091%
n. Other Restricted Assets	15,398,052	0	0	0	15,398,052	15,308,515	89,537	0	15,398,052	0.009%	0.009%
o. Total Restricted Assets	$3,351,107,302	$0	$0	$0	$3,351,107,302	$3,431,739,308	$(80,632,006)	$0	$3,351,107,302	2.059%	2.068%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivatives Contracts	$125,621,362	$0	$0	$0	$125,621,362	$64,697,592	$60,923,770	$125,621,362	0.077%	0.078%
Reinsurance Agreement Cash Pledged	21,133,164	0	0	0	21,133,164	20,800,702	332,462	21,133,164	0.013%	0.013%
Total (c)	$146,754,526	$0	$0	$0	$146,754,526	$85,498,294	$61,256,232	$146,754,526	0.090%	0.091%

(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
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Credit Risk Retention Bond	$15,398,052	$0	$0	$0	$15,398,052	$15,308,515	$89,537	$15,398,052	0.009%	0.009%
Total (c)	$15,398,052	$0	$0	$0	$15,398,052	$15,308,515	$89,537	$15,398,052	0.009%	0.009%

(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	$919,605,107	$919,605,107	0.934%	0.941%
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	$2,640,965,240	$2,640,965,240	2.683%	2.701%
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$3,560,570,347	$3,560,570,347	3.617%	3.642%
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)	$3,560,570,347	4.121%
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 March 31, 2021	Nonadmitted Asset March 31, 2021	Net Admitted Asset March 31, 2021
a. WCFI Designation 1	$165,033,325	$0	$165,033,325
b. WCFI Designation 2	41,076,882	0	41,076,882
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	$206,110,207	$0	$206,110,207

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$206,110,207
b. 181 to 365 Days	0
c. Total	$206,110,207

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

NOTES TO FINANCIAL STATEMENTS

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

O-Q. No significant change

R. The Company did not participate in cash pooling.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

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

1-4. No significant change

5. $129 million of option premium expense recorded in net investment income for the one-year equity call options hedging life indexed account insurance products was excluded from the assessment of hedge effectiveness. For all other hedging relationships, no component of the hedging instrument's fair value was excluded from the assessment of hedge effectiveness.

6-7. No significant change

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

Fiscal Year	Premium Payments Due
2021	$375,294,354
2022	192,375,184
2023	35,229,823
2024	18,369,176
Thereafter	45,452,322
Total Undiscounted Future Settled Premium Commitments	$666,720,859

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Discounted Future Settled Premiums
Prior Year - 2020 (a)	$620,555,665	$783,998,681	$1,114,703,009
Current Year - 2021	$666,720,859	$1,173,997,125	$1,173,997,125

(a) The derivative fair value (reported on Schedule DB) excludes accrued premium liability of $290 million as of December 31, 2020.

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

9. INCOME TAXES

No significant change

NOTES TO FINANCIAL STATEMENTS

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

A-B. Pacific Select Distributors, LLC (PSD) serves as the distributor of variable life and annuity contracts issued by the Company and PL&A. In connection with PSD's distribution of these variable life and annuity contracts to the Company and PL&A, the Company incurred commission expense of $134 million and $449 million during the three months ended March 31, 2021 and the year ended December 31, 2020, respectively.

C-O. No significant change

11. DEBT

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB. 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 $1.5 billion and $1.7 billion as of March 31, 2021 and December 31, 2020, 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 March 31, 2021 and December 31, 2020.

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 *	7,455,600	7,455,600	0
(c) Activity Stock	0	0	0
(d) Excess Stock	70,600	70,600	0
(e) Aggregate Total	$8,026,200	$8,026,200	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,494,000,000	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	2,107,600	2,107,600	0
(e) Aggregate Total	$6,697,600	$6,697,600	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,688,000,000	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	7,455,600	7,455,600	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)	$591,514,479	$533,913,684	$176,790,111
2. Current Year General Account Total Collateral Pledged	591,514,479	533,913,684	176,790,111
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	705,074,424	637,463,647	102,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$705,074,424	$636,811,491	$102,000,000
2. Current Year General Account Maximum Collateral Pledged	705,074,424	636,811,491	102,000,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	926,207,727	914,609,711	507,500,000

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	176,790,111	176,790,111	0	$176,790,111
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$176,790,111	$176,790,111	$0	$176,790,111
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	$0	$0	$0
2. Funding Agreements	176,790,111	176,790,111	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$176,790,111	$176,790,111	$0

c. The Company's current borrowings from FHLB are not subject to prepayment penalties.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
a. Service Cost	$1,112,622	$4,450,487	$250	$1,000	$0	$0
b. Interest Cost	527,736	2,110,945	52,500	210,000	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	290,236	1,160,945	0	0	0	0
f. Prior Service Cost or Credit	64,182	256,727	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	0	0	0	0	0
h. Total Net Periodic Benefit Cost	$1,994,776	$7,979,104	$52,750	$211,000	$0	$0

5-18. No significant change

B-I. No significant change

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

A- J. No significant change

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

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Notes Current Year*	Unapproved Interest And/ Or Principal
00001	12/30/1993	7.900%	$150,000,000	N	$133,549,000	$133,549,000	$0
00002	06/15/2009	9.250%	1,000,000,000	N	384,555,000	384,555,000	0
00003	01/22/2013	5.125%	500,000,000	Y	406,791,546	406,833,415	0
00004	10/24/2017	4.300%	750,000,000	N	749,436,908	749,442,158	0
Total	XXX	XXX	$2,400,000,000	XXX	$1,674,332,454	$1,674,379,573	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized**	Current Year Interest Offset Percentages (Not Including Amounts Paid To a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
00001	$0	$319,898,290	$0	$0	$16,451,000	12/30/2023
00002	0	923,350,646	0	0	615,445,000	06/15/2039
00003	1,402,508	181,162,748	0	0	89,510,000	01/25/2043
00004	14,064,583	110,814,583	0	0	0	10/24/2067
Total	$15,467,091	$1,535,226,267	XXX	$0	$721,406,000	XXX

**Life-to-date interest expense was incorrectly calculated for the year ended December 31, 2020 (See Note 2).

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject To Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used To Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
00001	N	N	N	N/A	N/A
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party To the Surplus Note Issuer? (Y/N)
00001	N/A	N/A	N
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
Total	N/A	N/A	XXX

L-M. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change

15. LEASES

No significant change

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

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

	Assets		Liabilities	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
a. Swaps	$7,018,315,559	$4,586,748,788	$0	$0
b. Futures	2,574,604,642	2,736,378,891	0	0
c. Options	18,443,713,211	17,221,627,027	0	0
d. Total	$28,036,633,412	$24,544,754,706	$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. No significant change

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

3. No significant change

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

5-7. No significant change

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within 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 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 March 31, 2021:

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	$2,384,295	$0	$0	$2,384,295
LBASS	0	12,302	478,112	0	490,414
Total Bonds	0	2,396,597	478,112	0	2,874,709
Preferred Stocks					
Industrial and Miscellaneous	0	8,463,300	0	0	8,463,300
Total Preferred Stock	0	8,463,300	0	0	8,463,300
Common Stocks					
Industrial and Miscellaneous	122,219	0	8,026,200	0	8,148,419
Affiliates	111,958,735 (a)	0	0	0	111,958,735
Total Common Stocks	112,080,954	0	8,026,200	0	120,107,154
Derivatives					
Foreign Currency and Interest Rate Swaps	0	122,062,003	0	0	122,062,003
Equity Derivatives	53,182,455	0	1,582,186,480	0	1,635,368,935
Total Derivatives	53,182,455	122,062,003	1,582,186,480	0	1,757,430,938
Separate Account Assets (b)	62,249,140,066	0	0	523,242,491	62,772,382,557
Total Assets at Fair Value/NAV	$62,414,403,475	$132,921,900	$1,590,690,792	$523,242,491	$64,661,258,658
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$421,696,126	$0	$0	$421,696,126
Equity Derivatives	0	0	1,938,498	0	1,938,498
Total Derivatives	0	421,696,126	1,938,498	0	423,634,624
Total Liabilities at Fair Value	$0	$421,696,126	$1,938,498	$0	$423,634,624

(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 January 1, 2021	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 March 31, 2021
Bonds										
LBASS	$478,112	$0	$0	($560)	$560	$0	$0	$0	$0	$478,112
Common Stocks										
Industrial and Miscellaneous	6,697,600	0	0	70,600	0	2,315,600	0	(1,057,600)	0	8,026,200
Derivatives, net	1,263,917,649	0	0	177,515,156	(85,704,980)	730,901,441	0	0	(506,381,284)	1,580,247,982
Total	$1,271,093,361	$0	$0	$177,585,196	($85,704,420)	$733,217,041	$0	($1,057,600)	($506,381,284)	$1,588,752,294

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 held at fair value primarily consists of investments in mutual funds and hedge funds.

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

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 March 31, 2021:

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.

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

NOTES TO FINANCIAL STATEMENTS

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, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk or discounted cash flow methodologies using significant unobservable inputs.

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:

March 31, 2021

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	$65,020,181,187	$60,401,332,039	$0	$61,502,681,646	$3,517,499,541	$0	$0
Preferred Stocks	8,463,300	8,463,300	0	8,463,300	0	0	0
Common Stocks (2)	120,107,154	120,107,154	112,080,954	0	8,026,200	0	0
Mortgage Loans	15,509,284,126	15,143,824,512	0	0	15,509,284,126	0	0
Cash, Cash Equivalents and Short-Term Investments	1,160,428,759	1,160,432,469	950,318,004	200,754,396	9,356,359	0	0
Contract Loans	7,613,341,720	7,613,341,720	0	0	7,613,341,720	0	0
Derivatives, net	1,333,796,314	1,333,796,314	53,182,455	(299,634,123)	1,580,247,982	0	0
Securities Lending Reinvested Collateral Assets (3)	2,640,965,240	2,640,965,240	0	2,640,965,240	0	0	0
Other Invested Assets (2)	409,746,160	389,538,903	0	399,946,160	9,800,000	0	0
Separate Account Assets	64,228,729,641	64,298,824,232	62,249,140,066	1,305,392,466	150,954,618	523,242,491	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	7,388,742,926	6,828,112,113	0	2,789,640,429	4,599,102,497	0	0
Separate Account Liability for Deposit-Type Contracts	4,451,984	4,451,984	0	0	4,451,984	0	0

December 31, 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	$66,401,778,172	$58,896,972,003	$0	$63,086,436,440	$3,315,341,732	$0	$0
Preferred Stocks	8,915,673	7,531,820	0	8,915,673	0	0	0
Common Stocks (2)	126,760,608	126,760,608	120,063,008	0	6,697,600	0	0
Mortgage Loans	15,463,848,940	15,059,578,377	0	0	15,463,848,940	0	0
Cash, Cash Equivalents and Short-Term Investments	2,000,148,213	2,000,148,025	1,791,527,329	200,501,145	8,119,739	0	0
Contract Loans	7,690,112,190	7,690,112,190	0	0	7,690,112,190	0	0
Derivatives, net	1,437,028,076	1,437,028,076	115,386,880	57,723,547	1,263,917,649	0	0
Securities Lending Reinvested Collateral Assets (3)	2,680,719,677	2,680,719,677	0	2,680,719,677	0	0	0
Other Invested Assets (2)	577,483,983	546,506,941	0	567,783,983	9,700,000	0	0
Separate Account Assets	63,344,139,054	63,283,167,425	61,335,421,516	1,337,986,056	182,647,731	488,083,751	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	7,038,086,555	6,172,514,466	0	2,198,484,769	4,839,601,786	0	0
Borrowings	48,688,434	48,825,609	0	0	48,688,434	0	0
Separate Account Liability for Deposit-Type Contracts	4,155,544	4,155,544	0	0	4,155,544	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.

NOTES TO FINANCIAL STATEMENTS

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in the U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 29 months as of March 31, 2021. There are no unfunded commitments.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

1-2. 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 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 Consolidated Appropriations Act, signed into law on December 27, 2020 extended the relief offered in the CARES Act and clarified that insurance companies are covered under the CARES Act. The Company's loan modifications fall within the guidance of either the April 7, 2020 Interagency Statement or the CARES Act, both as adopted by the NAIC under INT 20-03, and do not qualify as TDRs. As of March 31, 2021, mortgage loans with a total book value of $488 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.

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. It is not possible to estimate the ultimate impacts the COVID-19 pandemic may have on the global economy, markets or our business. Interest rates, credit spreads 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 three months ended March 31, 2021. 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 December 31, 2020, the Company recorded an immaterial impairment, and the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements as of March 31, 2021.

The Company had $1.4 billion of outstanding contractual obligations to acquire private placement securities and outstanding mortgage loan commitments to fund $1.0 billion primarily in advances for construction loans.

D-I. No significant change

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to March 31, 2021 and through May 14, 2021, 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.

As of April 30, 2021, mortgage loans with a total book value of $863 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 as per INT 20-03.

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

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of March 31, 2021 and December 31, 2020, there were $18 million and $17 million, in aggregate reserves for accident and health contracts, respectively.

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:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		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	$ 90,256,976	$0	$ 87,621,876	$ 2,489,927	$0	$0	$ 145,173	$0
Total	$ 90,256,976	$0	$ 87,621,876	$ 2,489,927	$0	$0	$ 145,173	$0

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	$15,085,059,263	$0	$0	$15,085,059,263	19%
b. At Book Value Less Current Surrender Charge of 5% or More *	2,459,851,002	0	0	2,459,851,002	3%
c. At Fair Value	0	0	51,650,865,756	51,650,865,756	63%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,544,910,265	0	51,650,865,756	69,195,776,021	85%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	6,368,891,057	0	0	6,368,891,057	8%
(2). Not Subject to Discretionary Withdrawal	6,090,878,806	0	2,419,328	6,093,298,134	7%
(3). Total (Gross: Direct + Assumed)	30,004,680,128	0	51,653,285,084	81,657,965,212	100%
(4). Reinsurance Ceded	11,204,089	0	0	11,204,089	
(5). Total (Net) (3) - (4)	$29,993,476,039	$0	$51,653,285,084	$81,646,761,123	
(6). Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$545,398,034	$0	$0	$545,398,034	

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	$15,109,538	$0	$0	$15,109,538	1%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	0	0	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	15,109,538	0	0	15,109,538	1%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2). Not Subject to Discretionary Withdrawal	5,898,997,894	1,632,959,006	0	7,531,956,900	99%
(3). Total (Gross: Direct + Assumed)	5,914,107,432	1,632,959,006	0	7,547,066,438	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$5,914,107,432	$1,632,959,006	$0	$7,547,066,438	
(6). Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$140,045,169	$0	$0	$140,045,169	2%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	4,451,984	4,451,984	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	140,045,169	0	4,451,984	144,497,153	2%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	112,346,091	0	0	112,346,091	2%
(2). Not Subject to Discretionary Withdrawal	6,676,584,049	0	0	6,676,584,049	96%
(3). Total (Gross: Direct + Assumed)	6,928,975,309	0	4,451,984	6,933,427,293	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$6,928,975,309	$0	$4,451,984	$6,933,427,293	
(6). Amount Included in C(1)b Above that will Move to C(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

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

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

1.	Exhibit 5, Annuities Section, Total (net)	$35,904,555,134
2.	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	3,028,337
3.	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	6,928,975,309
4.	Subtotal	42,836,558,780
	Separate Accounts Annual Statement:	
5.	Exhibit 3, Line 0299999, Column 2	53,286,244,090
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	4,451,984
11.	Subtotal	53,290,696,074
12.	Combined Total	$96,127,254,854

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

	Account Value	Cash Value	Reserve
A. General Account			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	2,840,647,862	3,322,508,461	3,387,828,671
c. Universal Life with Secondary Guarantees	5,472,463,291	5,444,865,560	8,259,310,662
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	11,851,360,306	10,508,774,092	11,520,338,226
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	10,106,031,644	10,730,701,068	11,034,984,835
h. Variable Life	0	0	0
i. Variable Universal Life	3,592,690,730	3,561,842,762	3,647,931,496
j. Miscellaneous Reserves	2,812,014	2,812,014	8,612,881
(2). Not Subject to Discretionary Withdrawal or No Cash Values:			
a. Term Policies without Cash Value	XXX	XXX	830,259,187
b. Accidental Death Benefits	XXX	XXX	33,883
c. Disability - Active Lives *	XXX	XXX	5,161,059
d. Disability - Disabled Lives	XXX	XXX	12,832,392
e. Miscellaneous Reserves	XXX	XXX	831,661,198
(3). Total (Gross: Direct + Assumed)	$33,866,005,847	$33,571,503,957	$39,538,954,490
(4). Reinsurance Ceded	0	0	3,609,926,082
(5). Total (net) (3) - (4)	$33,866,005,847	$33,571,503,957	$35,929,028,408

* Certain disability - active lives were reported in section (1) instead of section (2)c. since they are subject to discretionary withdrawal.

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	0	0	0
j. Miscellaneous Reserves	0	0	0
(2). Not Subject to Discretionary Withdrawal or No Cash Values			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3). Total (Gross: Direct + Assumed)	$0	$0	$0
(4). Reinsurance Ceded	0	0	0
(5). Total (net) (3) - (4)	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	10,280,395,051	10,186,677,962	10,180,116,159
j. Miscellaneous Reserves	0	0	0
(2). Not Subject to Discretionary Withdrawal or No Cash Values			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3). Total (Gross: Direct + Assumed)	$10,280,395,051	$10,186,677,962	$10,180,116,159
(4). Reinsurance Ceded	0	0	0
(5). Total (net) (3) - (4)	$10,280,395,051	$10,186,677,962	$10,180,116,159

D. Life & Accident & Health Annual Statement:	
(1). Exhibit 5, Life Insurance Section, Total (net)	$35,094,888,672
(2). Exhibit 5, Accidental Death Benefits Section, Total (net)	13,841
(3). Exhibit 5, Disability - Active Lives Section, Total (net)	525,674,396
(4). Exhibit 5, Disability - Disabled Lives Section, Total (net)	10,343,212
(5). Exhibit 5, Miscellaneous Reserves Section, Total (net)	298,108,285
(6). Subtotal	35,929,028,406
Separate Accounts Annual Statement:	
(7). Exhibit 3, Line 0199999, Column 2	10,180,116,159
(8). Exhibit 3, Line 0499999, Column 2	0
(9). Exhibit 3, Line 0599999, Column 2	0
(10). Subtotal (Lines (7) through (9))	10,180,116,159
(11). Combined Total ((6) and (10))	$46,109,144,565

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

35. SEPARATE ACCOUNTS

A. Separate Account Activity

1. No significant change

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

As of March 31, 2021 and December 31, 2020, the Company's separate account statement included legally insulated assets of $64.3 billion and $63.3 billion, respectively. The assets legally insulated and not legally insulated from the General Account as of March 31, 2021 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$52,429,371,077	$0
Variable Universal Life	10,305,432,713	0
Group Annuities	1,564,020,442	0
Total	$64,298,824,232	$0

3-4. No significant change

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

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

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

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(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 March 31, 2021	$0	($2,787,000)	$0	$1,222,054,529	$1,219,267,529
2. Reserves at March 31, 2021					
For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$61,837,853,227	$61,837,853,227
b. Amortized Cost	0	1,632,959,006	0	0	1,632,959,006
c. Total Reserves *	$0	$1,632,959,006	$0	$61,837,853,227	$63,470,812,233
3. By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	61,835,433,899	61,835,433,899
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less than 5%	0	0	0	0	0
5. Subtotal	0	0	0	61,835,433,899	61,835,433,899
b. Not Subject to Discretionary Withdrawal	0	1,632,959,006	0	2,419,328	1,635,378,334
c. Total	$0	$1,632,959,006	$0	$61,837,853,227	$63,470,812,233
* Line 2(c) should equal Line 3(c).					
4. Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

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

1 Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$1,218,802,407
b. Transfers from Separate Accounts (Page 4, Line 10)	1,696,697,913
c. Net transfers to (from) Separate Accounts (a) - (b)	(477,895,506)
2. Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	265,679
3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($477,629,827)

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. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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: $ 670,136

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 as an FHLB $125,621,362

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,664,765,607

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	$ 77,087,007	$ 75,581,714
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 981,677,151	$ 970,800,297
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$ 614,290,549	$ 567,092,446
14.26 All Other	$ 2,885,267,528	$ 2,864,357,474
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,558,322,235	$ 4,477,831,931
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. $ 2,640,965,240

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,640,965,240

16.3 Total payable for securities lending reported on the liability page. $ 2,640,965,240

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ABERDEEN ASSET MANAGERS LIMITED	U
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
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
NUVEEN ALTERNATIVES ADVISORS LLC	U
PACIFIC ASSET MANAGEMENT LLC	A
PACIFIC LIFE FUND ADVISORS LLC	A
PACIFIC PRIVATE FUND ADVISORS LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKFOUR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 298050	PACIFIC ASSET MANAGEMENT LLC	5490OUCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM00WOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCKOW1F1YN98	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 [X] No [ ]

18.2 If no, list exceptions:

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

   Has the reporting entity self-designated 5GI securities? ..... Yes [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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 799,494,527
1.12 Residential Mortgages	$ 276,537,368
1.13 Commercial Mortgages	$ 14,047,506,967
1.14 Total Mortgages in Good Standing	$ 15,123,538,862
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 20,285,650
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)	$ 15,143,824,512
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	4,411.420 %
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	0.200 %

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

STATEMENT AS OF MARCH 31, 2021 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
93580	84-0849721	01/01/2021	M Life Insurance Company	CO	MCO/I	OL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 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	5,709,156	22,727,191			28,436,348	
2.	Alaska AK	L	2,155,139	1,578,430			3,733,569	
3.	Arizona AZ	L	18,276,726	39,496,609			57,773,335	4,280,000
4.	Arkansas AR	L	4,653,834	6,819,896			11,473,730	100,000
5.	California CA	L	160,971,736	130,607,867			291,579,603	4,752,986
6.	Colorado CO	L	16,524,166	90,379,263			106,903,430	66,787,188
7.	Connecticut CT	L	7,486,453	28,693,130			36,179,583	273,493
8.	Delaware DE	L	42,856,817	3,575,311			46,432,128	
9.	District of Columbia DC	L	2,587,095	184,704			2,771,799	
10.	Florida FL	L	77,835,200	104,581,159			182,416,358	809,122
11.	Georgia GA	L	25,651,326	31,217,285			56,868,612	1,242,400
12.	Hawaii HI	L	9,472,904	15,095,644			24,568,549	2,639,250
13.	Idaho ID	L	4,203,844	4,761,894			8,965,737	887,021
14.	Illinois IL	L	46,879,052	85,234,154			132,113,206	
15.	Indiana IN	L	8,937,646	37,543,114			46,480,760	1,678,716
16.	Iowa IA	L	7,155,998	25,039,053			32,195,051	
17.	Kansas KS	L	11,549,138	9,913,089			21,462,227	672,851
18.	Kentucky KY	L	4,071,087	23,450,167			27,521,255	559,991
19.	Louisiana LA	L	9,118,751	38,526,771			47,645,522	521,785
20.	Maine ME	L	2,573,169	4,989,919			7,563,088	
21.	Maryland MD	L	10,531,038	25,553,677			36,084,715	
22.	Massachusetts MA	L	14,613,456	31,454,413			46,067,869	583,194
23.	Michigan MI	L	27,227,920	68,481,683			95,709,603	284,315
24.	Minnesota MN	L	47,082,132	36,805,958			83,888,091	193,384
25.	Mississippi MS	L	3,739,983	12,042,957			15,782,940	72,476
26.	Missouri MO	L	23,297,493	37,022,856			60,320,349	
27.	Montana MT	L	2,374,569	4,077,133			6,451,701	224,191
28.	Nebraska NE	L	16,921,193	13,652,843			30,574,035	46,699
29.	Nevada NV	L	12,522,826	7,515,169			20,037,995	
30.	New Hampshire NH	L	1,646,744	7,079,425			8,726,169	100,000
31.	New Jersey NJ	L	23,461,181	31,362,744			54,823,925	
32.	New Mexico NM	L	4,656,360	14,121,698			18,778,058	
33.	New York NY	N	27,806,715	2,969,650			30,776,365	
34.	North Carolina NC	L	24,348,714	47,293,001			71,641,715	294,240
35.	North Dakota ND	L	4,304,095	5,036,421			9,340,516	125,505
36.	Ohio OH	L	25,273,055	67,696,244			92,969,299	98,483
37.	Oklahoma OK	L	4,847,878	12,165,550			17,013,428	567,649
38.	Oregon OR	L	7,459,176	16,045,741			23,504,917	263,228
39.	Pennsylvania PA	L	33,186,365	62,291,372			95,477,737	1,305,670
40.	Rhode Island RI	L	3,334,562	5,536,033			8,870,596	1,492,590
41.	South Carolina SC	L	7,568,561	24,997,701			32,566,262	
42.	South Dakota SD	L	10,125,304	6,620,269			16,745,573	
43.	Tennessee TN	L	13,058,406	50,816,657			63,875,063	1,031,856
44.	Texas TX	L	92,328,964	101,515,564			193,844,528	2,628,792
45.	Utah UT	L	22,743,261	5,025,041			27,768,302	343,000
46.	Vermont VT	L	583,641	1,415,794			1,999,435	
47.	Virginia VA	L	17,246,044	35,108,164			52,354,207	1,051,175
48.	Washington WA	L	24,278,401	16,554,040			40,832,441	500,000
49.	West Virginia WV	L	611,775	8,044,995			8,656,769	
50.	Wisconsin WI	L	8,377,927	65,329,791			73,707,718	175,000
51.	Wyoming WY	L	1,832,383	1,890,800			3,723,183	
52.	American Samoa AS	N						
53.	Guam GU	N	841				841	
54.	Puerto Rico PR	N	33,344				33,344	
55.	U.S. Virgin Islands VI	N	196,375				196,375	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	317				317	
58.	Aggregate Other Aliens OT	XXX	3,280,237	103,529			3,383,766	
59.	Subtotal	XXX	989,570,472	1,530,041,565			2,519,612,037	96,586,250
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,677,603	45			1,677,647	
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	251,558				251,558	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	991,499,632	1,530,041,610			2,521,541,242	96,586,250
96.	Plus Reinsurance Assumed	XXX	228,805,016	14,924,689	49,508		243,779,214	
97	Totals (All Business)	XXX	1,220,304,648	1,544,966,299	49,508		2,765,320,456	96,586,250
98.	Less Reinsurance Ceded	XXX	297,955,780	6,102,612			304,058,392	
99.	Totals (All Business) less Reinsurance Ceded	XXX	922,348,868	1,538,863,687	49,508		2,461,262,064	96,586,250
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	3,280,237	103,529			3,383,766	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,280,237	103,529			3,383,766	
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
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 Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL 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

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
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL 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 SFR HD Member, 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
85-3269025		DE	Del Hombre Walnut Creek Holdings 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 Wardman Member, LLC
95-1079000		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
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific 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
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
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.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
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.

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
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		BMU	Pacific Life Services Bermuda Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
		GBR	Pacific Life Re Services Limited
98-1018533		CAN	Pacific Services Canada Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited

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

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			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	
			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 Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	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 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 *
			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	69.185	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 SFR HD Member, LLC	DE	DS	Pacific Asset Holding 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	

SCHEDULE Y

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			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			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	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	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	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	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	
			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	Ownership	0.100	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	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)	*
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	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	Ownership	0.100	Pacific Mutual Holding Company	N	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	N	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP 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	Ownership	0.110	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	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	Ownership	0.070	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	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	Ownership	0.080	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	89.940	Pacific Mutual Holding Company	N	
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	100.000	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	Ownership	0.100	Pacific Mutual Holding Company	N	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	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	Ownership	0.110	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	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	Ownership	0.050	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	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	Ownership	0.050	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	93.920	Pacific Mutual Holding Company	N	
			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC;	Ownership	100.000	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	Ownership	0.020	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.020	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 *
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	39.340	Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	N	
			85-1004202				CAA – PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	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	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	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 Services Limited	GBR	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda 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	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	Y	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Re Holdings LLC	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]

6 7 4 6 6 2 0 2 1 4 9 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]

6 7 4 6 6 2 0 2 1 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

6 7 4 6 6 2 0 2 1 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

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

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6 7 4 6 6 2 0 2 1 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	23,931,898	23,931,898		
2505. Leasehold improvements	2,553,102	2,553,102		
2597. Summary of remaining write-ins for Line 25 from overflow page	26,485,000	26,485,000		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	52,716,638	45,623,035
2597. Summary of remaining write-ins for Line 25 from overflow page	52,716,638	45,623,035

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Prior period adjustment			(43,954,656)
5397. Summary of remaining write-ins for Line 53 from overflow page			(43,954,656)

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	132,015,016	139,634,151
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,907,305	6,564,330
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(13,994)	
5.	Deduct amounts received on disposals	10,776,687	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		5,700,000
8.	Deduct current year's depreciation	1,940,168	8,483,466
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	123,191,472	132,015,016
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	123,191,472	132,015,016

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	15,059,578,377	13,684,963,866
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	220,428,975	1,289,383,085
	2.2 Additional investment made after acquisition	157,910,295	635,887,109
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	303,674,762	555,124,866
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(4,508,810)	(6,783,014)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	5,072,817	11,662,815
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)	15,143,824,512	15,059,578,377
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	15,143,824,512	15,059,578,377
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	15,143,824,512	15,059,578,377

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	4,080,214,773	3,773,198,888
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	152,202,784	76,441,241
	2.2 Additional investment made after acquisition	540,002,203	2,317,862,945
3.	Capitalized deferred interest and other	38,783,671	64,116,235
4.	Accrual of discount	516,273	5,375,582
5.	Unrealized valuation increase (decrease)	101,948,497	(110,580,594)
6.	Total gain (loss) on disposals		(68,153)
7.	Deduct amounts received on disposals	742,842,642	2,041,546,668
8.	Deduct amortization of premium and depreciation		146,396
9.	Total foreign exchange change in book/adjusted carrying value	(2,838,971)	5,915,638
10.	Deduct current year's other than temporary impairment recognized	3,943,091	10,353,945
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,164,043,497	4,080,214,773
12.	Deduct total nonadmitted amounts	21,073,162	16,088,158
13.	Statement value at end of current period (Line 11 minus Line 12)	4,142,970,335	4,064,126,615

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	59,892,985,872	53,992,499,258
2.	Cost of bonds and stocks acquired	3,759,235,878	13,912,269,864
3.	Accrual of discount	(741,926)	69,828,214
4.	Unrealized valuation increase (decrease)	(11,579,081)	(278,088,430)
5.	Total gain (loss) on disposals	16,022,589	49,550,401
6.	Deduct consideration for bonds and stocks disposed of	2,290,045,758	7,874,694,508
7.	Deduct amortization of premium	(2,651,484)	53,454,020
8.	Total foreign exchange change in book/adjusted carrying value	(23,831,945)	91,845,494
9.	Deduct current year's other than temporary impairment recognized		87,263,421
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,333,704	70,493,019
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	61,377,030,818	59,892,985,872
12.	Deduct total nonadmitted amounts	298,396,244	306,951,053
13.	Statement value at end of current period (Line 11 minus Line 12)	61,078,634,574	59,586,034,819

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)	23,379,452,380	1,595,185,910	1,243,512,943	(180,496,105)	23,550,629,242			23,379,452,380
2. NAIC 2 (a)	31,774,415,444	1,952,313,823	862,067,128	48,905,032	32,913,567,171			31,774,415,444
3. NAIC 3 (a)	2,889,609,963	202,285,089	68,734,432	150,526,908	3,173,687,528			2,889,609,963
4. NAIC 4 (a)	690,110,386	40,068,962	81,973,978	(49,391,169)	598,814,201			690,110,386
5. NAIC 5 (a)	168,419,074		5,761,185	8,503,640	171,161,529			168,419,074
6. NAIC 6 (a)	3,586,833				3,586,833			3,586,833
7. Total Bonds	58,905,594,080	3,789,853,784	2,262,049,666	(21,951,694)	60,411,446,504			58,905,594,080
PREFERRED STOCK								
8. NAIC 1	50,460			52,540	103,000			50,460
9. NAIC 2	7,470,790	400,000	400,000	865,546	8,336,336			7,470,790
10. NAIC 3	10,570			13,394	23,964			10,570
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	7,531,820	400,000	400,000	931,480	8,463,300			7,531,820
15. Total Bonds and Preferred Stock	58,913,125,900	3,790,253,784	2,262,449,666	(21,020,214)	60,419,909,804			58,913,125,900

(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 $ 9,359,200 ; NAIC 2 $ 755,265 ; 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	210,114,466	XXX	210,116,925	646,161	315

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	200,500,957	251,696,916
2.	Cost of short-term investments acquired	9,615,136	207,706,208
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(33,560)
6.	Deduct consideration received on disposals		258,387,509
7.	Deduct amortization of premium	1,627	481,100
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)	210,114,466	200,500,957
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	210,114,466	200,500,957

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,321,641,196
2.	Cost Paid/(Consideration Received) on additions	730,901,440
3.	Unrealized Valuation increase/(decrease)	(436,576,577)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	506,354,285
6.	Considerations received/(paid) on terminations	506,354,285
7.	Amortization	(356,571,408)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	21,219,208
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,280,613,859
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,280,613,859

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				115,386,880
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(62,204,425)
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	9,313,605			
	3.14 Section 1, Column 18, prior year	(48,132,966)	57,446,571	57,446,571	
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	9,313,605			
	3.24 Section 1, Column 19, prior year plus	(48,132,966)			
	3.25 SSAP No. 108 adjustments		57,446,571	57,446,571	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(195,848,982)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(195,848,982)			
	4.23 SSAP No. 108 adjustments		(195,848,982)		
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)				53,182,455
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				53,182,455

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	1,280,613,859	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	53,182,455	
3.	Total (Line 1 plus Line 2)		1,333,796,314
4.	Part D, Section 1, Column 6	1,757,430,938	
5.	Part D, Section 1, Column 7	(423,634,624)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,280,613,859	
8.	Part B, Section 1, Column 13	(11,874,931)	
9.	Total (Line 7 plus Line 8)		1,268,738,928
10.	Part D, Section 1, Column 9	1,706,185,216	
11.	Part D, Section 1, Column 10	(437,446,288)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	119,843,297
14.	Part B, Section 1, Column 20	53,182,455
15.	Part D, Section 1, Column 12	173,025,752
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	741,043,291	3,280,992,020
2.	Cost of cash equivalents acquired	1,646,179,668	14,411,637,195
3.	Accrual of discount	220	5,800,741
4.	Unrealized valuation increase (decrease)	(74)	(19,285)
5.	Total gain (loss) on disposals	(433)	(310,507)
6.	Deduct consideration received on disposals	2,161,577,457	16,955,509,247
7.	Deduct amortization of premium	1,701	1,547,626
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)	225,643,514	741,043,291
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	225,643,514	741,043,291

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	03/31/2021	PERMANENT IMPROVEMENT				3,813,809
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	03/31/2021	PERMANENT IMPROVEMENT				80,998
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	03/31/2021	PERMANENT IMPROVEMENT				12,498
0199999. Acquired by Purchase								3,907,305
0399999 - Totals								3,907,305

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
#5116 EAGLE MOUNTAIN GOLF	FOUNTAIN HILLS	AZ	01/15/2021	OB EAGLE MOUNTAIN HOLDINGS, LLC	12,044,987		7,796,645						7,796,645	7,759,389		(37,256)	(37,256)	290,969	173,653
#5119 SEDONA GOLF CLUB	SEDONA	AZ	01/06/2021	SEDONA GOLF RESORT, LLC	5,902,728		2,994,036						2,994,036	3,017,298		23,262	23,262	(98,392)	51,851
0199999. Property Disposed					17,947,715		10,790,681						10,790,681	10,776,687		(13,994)	(13,994)	192,577	225,504
0399999 - Totals					17,947,715		10,790,681						10,790,681	10,776,687		(13,994)	(13,994)	192,577	225,504

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
356620307	BOZEMAN	MT		02/03/2021	3.750	1,507,500		5,164,392
356620327	OTTER	MT		01/20/2021	3.950	1,793,925		3,340,000
356620350	BAKER	MT		02/25/2021	3.750	1,226,100		3,110,000
356620367	ELLENSBURG	WA		02/01/2021	3.700	4,221,000		8,600,000
356620370	VARIOUS	IL		02/03/2021	3.650	12,060,000		22,027,065
356620372	SALINAS	CA		01/27/2021	4.050	12,780,198		21,500,000
356621102	FERNDALE	CA		02/23/2021	3.850	1,557,750		2,722,218
356621104	BELT	MT		01/28/2021	4.050	1,852,385		5,100,000
356621110	VARIOUS	NM		02/09/2021	3.100	6,030,000		15,082,000
356621117	BRISTOL	IN		02/10/2021	4.150	2,965,902		4,580,000
356621119	MOUNT VERNON	WA		02/22/2021	3.850	1,477,350		2,861,282
356621121	VARIOUS	WI		01/25/2021	3.500	6,353,231		9,740,000
356621123	DEMING	NM		03/03/2021	3.200	954,750		3,575,000
356621128	LEONARD	ND		02/16/2021	3.650	613,050		1,130,913
356621129	VARIOUS	IL		03/16/2021	3.300	5,125,500		8,980,000
356621137	LAFAYETTE	IN		02/25/2021	3.400	1,507,500		4,530,000
356621140	WARDEN	WA		03/09/2021	3.700	1,206,000		2,380,000
356621141	HICKORY VALLEY	TN		03/19/2021	3.100	854,250		2,300,000
356621142	CORVALLIS	OR		03/02/2021	3.300	653,250		2,720,000
356621144	REVILLE	SD		02/19/2021	3.300	904,500		2,100,000
356621147	MARION	IA		03/04/2021	3.600	527,625		925,000
356621152	ROLLING FORK	MS		02/16/2021	4.200	2,257,052		3,776,500
356621153	OUTLOOK	MT		03/17/2021	3.350	1,507,500		3,506,250
356621154	OUTLOOK	MT		03/17/2021	3.350	502,500		1,168,750
356621160	LEACHVILE	AR		03/12/2021	3.150	736,881		1,260,000
356621186	RIGBY	ID		03/23/2021	3.750	864,300		1,600,000
356621187	HUNTSVILLE	MO		03/30/2021	3.350	753,750		1,375,000
0199999. Mortgages in good standing - Farm Mortgages						72,793,750		145,154,370
213900601	BEVERLY HILLS	CA		05/08/2014	4.988		1,044,705	322,300,000
216800401	MIAMI	FL		03/10/2017	5.687		886,754	346,068,362
216800501	CHARLOTTE	NC		02/13/2017	5.230		1,386,214	91,200,000
217900502	BOSTON	MA		12/14/2017	5.357		17,731,239	199,402,156
218620401	LOS ANGELES	CA		05/30/2019	5.252		38,693,104	679,216,093
218800301	CHEVY CHASE	MD		10/11/2018	5.138		11,147,026	116,575,341
218900201	LOS ANGELES	CA		12/11/2018	5.306		7,608,280	67,474,754
218900301	REDLANDS	CA		07/10/2018	5.515		974,201	86,373,515
218900401	HOUSTON	TX		09/07/2018	5.246		5,177,017	171,493,934
218900601	HOUSTON	TX	S	11/30/2018	5.500		17,293,354	139,982,034
219630201	ALEXANDRIA	VA		12/05/2019	4.550		33,226,359	142,393,932
219900101	FORT WORTH	TX		04/25/2019	5.025		5,676,020	84,736,214
219900401	DRAPER	UT		06/19/2019	5.250		6,091,266	56,126,909
219900601	MINNEAPOLIS	MN		07/30/2019	4.900		6,374,756	12,538,859
220630301	SPARROWS POINT	MD		01/08/2021	3.190	65,837,600		107,200,000
220800101	WILMINGTON	IL		02/03/2021	3.037	81,797,625		137,100,000
221970101	WASHINGTON	DC	S	01/11/2021	5.000		4,600,000	4,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						147,635,225	157,910,295	2,764,782,102
0899999. Total Mortgages in good standing						220,428,975	157,910,295	2,909,936,472
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						220,428,975	157,910,295	2,909,936,472

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
02320	PHOENIX	AZ		03/31/2016	02/25/2021	167,463								163,381			
02459	HOUSTON	TX		04/28/2016	03/25/2021	95,968								94,197			
02772	VARIOUS CITIES	AZ		03/31/2016	01/25/2021	151,875								150,000			
02925	VARIOUS	TX		05/31/2016	01/25/2021	1,044,921								1,015,347			
02945	LAS VEGAS	NV		05/31/2016	01/25/2021	182,862								179,471			
03238	VARIOUS	TX		07/29/2016	01/25/2021	458,355								445,335			
03643	VARIOUS	AZ		09/30/2016	01/25/2021	276,925								275,000			
03647	PHOENIX	AZ		09/30/2016	03/25/2021	123,807								121,084			
03737	LANCASTER	CA		12/15/2016	02/25/2021	132,635								129,281			
04275	VARIOUS	FL		01/13/2017	03/25/2021	341,937								250,744			
04593	FORT LAUDERDALE	FL		03/01/2017	01/25/2021	129,200								125,556			
05071	FORT WORTH	TX		09/26/2017	02/25/2021	244,152								238,456			
211620801	SACRAMENTO	CA		12/01/2011	03/30/2021	2,197,500		13,381			13,381			2,210,880			
211900201	WASHINGTON	DC		06/29/2011	03/31/2021	166,869,074		130,926			130,926			167,000,000			
218800101	CHICAGO	IL	S	03/30/2018	03/25/2021	68,953,899		248,325			248,325			69,202,224			
356617274	ROLLING FORK	MS		09/26/2017	02/16/2021	1,686,169		(7,009)			(7,009)			1,679,160			
356618121	LEACHVILE	AR		02/08/2018	03/12/2021	727,876		(3,442)			(3,442)			724,434			
356619119	CUSHING	IA		12/05/2018	01/20/2021	1,386,819		(6,207)			(6,207)			1,380,612			
356619295	SALINAS	CA		11/20/2019	01/27/2021	9,809,478		(46,669)			(46,669)			9,762,809			
356619307	BELT	MT		11/19/2019	01/28/2021	1,379,474		(6,525)			(6,525)			1,372,948			
356620103	VARIOUS	WI		01/10/2020	01/25/2021	5,730,736		(27,008)			(27,008)			5,703,728			
356620142	BRISTOL	IN		05/01/2020	02/10/2021	2,210,708		(10,708)			(10,708)			2,200,000			
0199999. Mortgages closed by repayment						264,301,833		285,063			285,063			264,424,647			
02770	ODESSA	TX		04/28/2016		575,499								170,658			
03112	VARIOUS	TX		07/29/2016		375,277								1,412			
03287	ATLANTA	GA		07/29/2016		99,908								372			
03288	VARIOUS	GA		10/18/2016		238,213								821			
03666	VARIOUS	FL		10/28/2016		178,826								677			
03677	VARIOUS	FL		10/28/2016		364,998								6,197			
03680	KATY	TX		10/28/2016		183,407								672			
04127	VARIOUS	CA		12/30/2016		631,850								2,828			
04197	VARIOUS	NV		03/01/2017		563,685								6,510			
04230	VARIOUS	FL		01/13/2017		141,681								2,759			
04346	VARIOUS	FL		01/30/2017		164,188								585			
04461	VARIOUS	NC		05/18/2017		641,391								2,752			
04465	VARIOUS	MO		01/30/2017		3,996,380								21,458			
04504	VARIOUS	FL		02/14/2017		406,289								4,035			
04552	SOUTH BEND	IN		05/18/2017		143,848								506			
04578	VARIOUS	MO		02/14/2017		1,717,743								7,380			
04595	BAKERSFIELD	CA		06/28/2017		609,087								140,943			
04649	VARIOUS	FL		03/01/2017		365,149								1,347			
04671	SPRING	TX		05/18/2017		108,928								385			
04710	VARIOUS	IN		02/23/2018		91,862								306			
04810	VARIOUS	FL		06/28/2017		585,945								4,445			
04871	VARIOUS	FL		06/28/2017		346,511								1,269			
04982	VARIOUS	GA		02/23/2018		95,655								355			
05207	SOUTH BEND	IN		09/26/2017		102,669								352			
05835	VARIOUS	GA		12/21/2017		797,554								2,959			
05839	VARIOUS	GA		12/21/2017		593,350								2,201			
004091112	MILTON	CAN		06/26/2002		1,751,827						(23,430)		218,910			
004091211	KING CITY	CAN		06/26/2002		1,401,458						(18,744)		175,128			
004091229	KING CITY	CAN		07/24/2003		361,756						(374)		50,015			
004094514	OCEAN VIEW	DE		06/13/2003		1,492,174		415			415			133,795			
004095414	HUNTSVILLE	CAN		08/28/2003		1,895,546						15,863		150,616			
004095513	MACTIER	CAN		08/28/2003		2,816,748						23,571		223,813			
004095612	PORT CARLING	CAN		08/28/2003		2,019,557						16,900		160,470			
004103316	ALBERTON	CAN		06/08/2004		3,431,421						36,848		207,146			
008948090	LAKE WORTH	FL		09/25/1989		2,988,076								243,019			

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
008948091	LAKE WORTH	FL		12/20/1994		396,690								31,794			
205630201	VARIOUS	CAN		02/06/2006		20,391,380		5,615			5,615	333,467		906,188			
206630401	MARKHAM	CAN		01/08/2007		6,130,394						94,674		220,741			
207630501	VARIOUS	CAN		11/15/2007		19,912,410		6,495			6,495	428,499		748,946			
207970201	HOUSTON	TX		05/17/2007		49,771,042		2,109			2,109			539,196			
207970202	HOUSTON	TX		05/17/2007		30,231,136								320,818			
208630101	NORTH BETHESDA	MD		04/05/2013		56,087,290								372,034			
209800701	OAKVILLE	CAN		10/01/2009		10,270,128		2,372			2,372			203,289			
210620401	SAN JOSE	CA		07/28/2010		17,007,431		2,530			2,530			103,381			
210800501	ATLANTA	GA		12/16/2010		117,956,524		10,959			10,959			1,348,008			
210970201	PEBBLE BEACH	CA		10/01/2010		210,532,118								1,444,834			
211620101	MILPITAS	CA		04/07/2011		20,257,780		6,621			6,621			92,515			
211620102	MILPITAS	CA		08/30/2019		29,005,807		1,992			1,992			186,947			
211620301	BELLEVUE	WA		08/22/2011		259,384,896		131,132			131,132			1,730,803			
211620302	BELLEVUE	WA		03/13/2015		72,080,845		416,311			416,311			403,818			
211620701	SAN JOSE	CA		11/04/2011		63,190,305		17,838			17,838			307,566			
211620702	SAN JOSE	CA		08/30/2019		38,801,324		2,361			2,361			224,696			
211620901	LINCOLN	CA		12/01/2011		2,673,967		2,795			2,795			495,783			
211800401	BOSTON	MA		11/03/2011		77,650,119		48,667			48,667			360,226			
211800601	BOSTON	MA		07/06/2012		74,805,334		32,127			32,127			400,692			
211900101	HOUSTON	TX		06/30/2011		66,974,946		9,084			9,084			456,737			
211900301	HOUSTON	TX		09/13/2011		74,671,126		8,521			8,521			343,939			
211900302	HOUSTON	TX		09/13/2011		9,360,474								42,992			
211900401	HOUSTON	TX		03/28/2012		53,287,485		11,926			11,926			237,256			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,137,262								203,444			
211970201	SAN FRANCISCO	CA		09/01/2011		246,379,260		28,007			28,007			1,343,178			
212800101	BERLIN	MD		06/01/2012		3,321,217		883			883			97,064			
212800201	FT. MEADE	MD		12/14/2012		65,637,697		5,245			5,245			207,381			
212800501	PITTSBURGH	PA		12/20/2012		72,558,632								498,493			
212800601	VARIOUS	US		09/01/2013		197,228,032		8,146			8,146			307,635			
212900101	HOUSTON	TX		09/28/2012		65,170,102		14,959			14,959			295,556			
212970201	NEW YORK	NY		09/10/2012		290,592,094		7,225			7,225			1,714,409			
213210101	LONDON	GBR		07/25/2013		172,488,365		31,726			31,726	1,559,168		527,231			
213620301	WALNUT CREEK	CA		07/23/2014		45,159,415		15,986			15,986			190,347			
213800101	ATLANTA	GA		05/01/2013		105,400,794		9,893			9,893			560,023			
213800301	BOSTON	MA		06/19/2013		109,400,487		129,360			129,360			490,907			
213900101	HOUSTON	TX		06/27/2013		96,375,841		76,908			76,908			482,404			
213900201	SCOTTSDALE	AZ		06/26/2013		48,124,242		10,919			10,919			223,727			
213900301	DALLAS	TX		07/22/2013		55,550,176		11,672			11,672			235,415			
213900501	HOUSTON	TX		12/13/2013		58,882,941		12,964			12,964			228,661			
213900601	BEVERLY HILLS	CA		05/08/2014		125,405,525								1,563,816			
213900701	FORT WORTH	TX		04/01/2014		43,514,932		6,521			6,521			108,078			
213900702	FORT WORTH	TX		05/16/2019		10,737,413								26,550			
214210101	NEW YORK	NY		11/17/2014		38,764,392		5,695			5,695			160,987			
214210102	NEW YORK	NY		11/17/2014		3,739,488		217			217			15,401			
214620201	SEATTLE	WA		06/17/2014		81,223,346								374,767			
214620601	SEATTLE	WA		05/15/2015		92,549,281		19,033			19,033			388,149			
214800701	WASHINGTON	DC		12/29/2014		70,527,236		50,835			50,835			262,528			
214900101	MCLEAN	VA		06/27/2014		105,499,882		23,234			23,234			425,110			
214900201	HOUSTON	TX		08/22/2014		136,355,210		14,416			14,416			502,008			
214900301	IRVING	TX		03/12/2015		37,903,599		9,177			9,177			252,083			
215210201	TEMPE	AZ		10/06/2015		183,726,469								825,833			
215620201	SANTA CLARA	CA		05/26/2015		20,702,138		17,108			17,108			113,688			
215900101	COSTA MESA	CA		07/13/2015		43,609,077		646			646			273,957			
215900201	PINEHURST	NC		09/03/2015		199,099,472								913,592			
215900301	IRVINE	CA		11/06/2015		90,000,000								383,443			
215900401	NEWPORT BEACH	CA		11/20/2015		99,799,664		76,891			76,891			413,227			
215900501	HUNTINGTON BEACH	CA		02/09/2016		49,227,641		11,741			11,741			217,075			

SCHEDULE B - PART 3

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

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215900502	HUNTINGTON BEACH	CA		02/09/2016		87,135,440		25,742			25,742			384,717			
215900601	ATLANTA	GA		04/29/2016		42,250,959		8,617			8,617			171,997			
215900701	SAN DIEGO	CA		07/21/2016		161,885,799		22,535			22,535			589,858			
216620101	OTTAWA	CAN		03/30/2016		39,088,385						480,008		195,553			
216620301	SAN MATEO	CA		12/27/2016		137,042,722		16,823			16,823			603,727			
216620302	SAN MATEO	CA		12/27/2016		97,677,986		35,085			35,085			431,234			
216620401	BELLEVUE	WA		11/15/2016		56,818,241								237,496			
216800302	ARLINGTON	VA		10/20/2016		118,865,825		22,241			22,241			448,295			
216900301	ROCKVILLE	MD		11/09/2016		54,397,605		14,013			14,013			215,189			
218900701	SAN DIEGO	CA		12/14/2018		4,482,685								13,224			
219800101	TROY	MI		05/15/2019		20,415,650								130,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,483,676		274			274			89,429			
219900501	CHANDLER	AZ		12/19/2019		181,623,405		3,801			3,801			926,348			
219900801	AUSTIN	TX		01/09/2020		64,500,000								126,364			
219901001	HOUSTON	TX		02/13/2020		63,753,405								1,398,134			
220500101	VARIOUS	US		11/12/2020		65,787,825								848,060			
356616344	OXNARD	CA		12/12/2016		982,455		(136)			(136)			9,189			
356617126	PORTLAND	ND		03/01/2017		234,870		(18)			(18)			2,679			
356617148	WHEATLAND	ND		03/23/2017		513,327		(30)			(30)			7,004			
356617152	IOWA CITY	IA		05/25/2017		6,024,000		(1,289)			(1,289)			72,009			
356617183	VARIOUS	IN		06/09/2017		388,477		(52)			(52)			6,254			
356617184	VARIOUS	IN		06/09/2017		1,961,691		(128)			(128)			9,573			
356617185	VARIOUS	IN		06/09/2017		1,999,170		(145)			(145)			12,956			
356617186	VARIOUS	IN		06/09/2017		1,628,748		(211)			(211)			26,130			
356617187	VARIOUS	IN		06/09/2017		119,339		(33)			(33)			2,349			
356617188	VARIOUS	IN		06/09/2017		169,659		(11)			(11)			1,129			
356617189	VARIOUS	IN		06/09/2017		767,908		(71)			(71)			7,684			
356617211	CHAFFEE	ND		06/01/2017		294,949		(25)			(25)			2,931			
356617226	GABBS	NV		06/27/2017		2,028,933		(189)			(189)			14,204			
356617235	PLENTYWOOD	MT		07/13/2017		1,802,419		254			254			29,652			
356617244	GREENWOOD	MS		08/09/2017		1,532,346		(44)			(44)			14,994			
356617247	BRICELYN	MN		07/12/2017		1,141,237		(159)			(159)			11,137			
356617248	DALLAS CITY	IL		10/10/2017		3,292,662		(389)			(389)			27,241			
356617254	MORGAN CITY	MS		08/02/2017		1,715,012		(111)			(111)			16,430			
356617263	VARIOUS	IN		09/12/2017		8,335,939		(170)			(170)			87,419			
356617278	MANKATO	MN		08/22/2017		784,823		(80)			(80)			7,671			
356617281	OAKESDALE	WA		09/11/2017		206,022		(38)			(38)			6,341			
356617282	WASHINGTON	IL		09/12/2017		1,013,077		(24)			(24)			11,533			
356617291	FLORENCE	SD		10/06/2017		1,106,586		(139)			(139)			10,328			
356617322	PRATT	KS		11/21/2017		1,278,083		(81)			(81)			16,270			
356617323	MASONVILLE	IA		01/04/2018		1,531,492		535			535			220,696			
356617332	OURAY	UT		12/26/2017		2,249,353		(169)			(169)			14,783			
356618112	WYNNE	AR		12/19/2017		1,221,883		(20)			(20)			12,909			
356618120	VARIOUS	AR		01/25/2018		1,755,831		(213)			(213)			17,496			
356618125	ALLENDALE	IL		01/23/2018		2,187,277		(265)			(265)			446			
356618127	HEALDSBURG	CA		03/15/2018		8,414,057		1,519			1,519			147,865			
356618138	HUNTER	ND		03/21/2018		209,958		(524)			(524)			8,937			
356618145	WAYLAND	IA		04/05/2018		551,349		(142)			(142)			10,334			
356618148	CUT BANK	MT		03/01/2018		234,873		26			26			8,605			
356618149	CUT BANK	MT		03/01/2018		315,909		50			50			5,601			
356618156	WAHPETON	ND		04/02/2018		1,750,944		(73)			(73)			15,201			
356618159	BOELUS	NE		04/09/2018		757,847		0			0			9,587			
356618160	CHAFFEE	ND		04/03/2018		145,614		(7)			(7)			1,339			
356618165	FAULKTON	SD		04/17/2018		7,827,391		(58)			(58)			102,500			
356618183	HERMISTON	OR		05/07/2018		336,979		(74)			(74)			9,485			
356618188	CASSELTON	ND		04/11/2018		817,591		3			3			7,491			
356618201	LAWRENCEVILLE	IL		04/26/2018		323,353		(82)			(82)			24,927			
356618215	WHEATLAND	ND		05/09/2018		967,959		(130)			(130)			8,329			

SCHEDULE B - PART 3

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

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356618216	GALATA	MT		04/23/2018		1,607,917		(140)			(140)			13,189			
356618221	MICHIGANTOWN	IN		04/26/2018		557,527		(51)			(51)			5,059			
356618225	LEACHVILLE	AR		05/16/2018		336,074		(45)			(45)			4,088			
356618232	HATCH	NM		04/27/2018		264,820		175			175			7,500			
356618252	MANCHESTER	IA		07/17/2018		300,207		(40)			(40)			2,553			
356618253	LEACHVILLE	AR		05/23/2018		497,015		78			78			8,202			
356618255	MANCHESTER	IA		07/17/2018		185,369		(25)			(25)			1,582			
356618259	CLARK	SD		10/16/2018		8,633,863		(1,135)			(1,135)			72,003			
356618281	VARIOUS	AR		07/10/2018		243,306		5			5			4,609			
356618282	VARIOUS	AR		07/10/2018		1,774,700		33			33			33,624			
356618293	WOOD LAKE	MN		08/06/2018		222,278		(300)			(300)			87,288			
356618296	HERMISTON	OR		08/23/2018		1,948,019		(192)			(192)			21,531			
356618297	FORSYTH	MT		08/15/2018		6,791,757		(922)			(922)			58,706			
356618319	ESSEXVILLE	MI		08/15/2018		1,423,790		(126)			(126)			11,587			
356618323	HITCHCOCK	SD		10/18/2018		3,191,993		(101)			(101)			25,316			
356618329	STERLING	IL		10/05/2018		212,446		(413)			(413)			10,845			
356618334	SHERIDAN	OR		09/06/2018		1,882,104		(174)			(174)			16,542			
356618336	HERMAN	MN		09/26/2018		1,080,689		(150)			(150)			8,570			
356618337	COLLEGE CORNER	IN		09/21/2018		1,081,328		(84)			(84)			8,429			
356618344	ENDERLIN	ND		09/25/2018		393,135		(56)			(56)			3,065			
356618354	CLAREMONT	SD		10/04/2018		4,982,518		(85)			(85)			83,883			
356618379	SELMA	CA		11/20/2018		2,008,877		(321)			(321)			20,077			
356618381	GOOD THUNDER	MN		11/14/2018		949,629		(57)			(57)			3,932			
356618387	GOSHEN	IN		12/19/2018		1,989,846		(230)			(230)			46,811			
356618407	CONRAD	MT		01/16/2019		2,154,040		(279)			(279)			16,120			
356618409	ST PARIS	OH		01/10/2019		5,246,195		(701)			(701)			81,080			
356618411	LAKE ARTHUR	NM		01/07/2019		8,956,417		(795)			(795)			76,302			
356619106	VARIOUS	CA		12/19/2018		3,990,587		4,330			4,330			450,000			
356619107	VARIOUS	CA		12/19/2018		4,433,985		4,812			4,812			500,000			
356619129	CAMPBELLSBURG	IN		01/28/2019		609,125		(17)			(17)			4,750			
356619135	ST JAMES	MN		02/11/2019		969,438		399			399			110,000			
356619136	DRAYTON	MN		03/01/2019		1,762,844		(149)			(149)			13,252			
356619138	MANKATO	MN		02/07/2019		1,098,336		(165)			(165)			8,721			
356619140	VARIOUS	IA		04/03/2019		1,238,597		(167)			(167)			9,018			
356619143	DARLINGTON	WI		02/11/2019		1,513,239		(214)			(214)			12,367			
356619152	VARIOUS	MT		05/09/2019		13,421,371		(422)			(422)			100,334			
356619161	VARIOUS	KS		04/01/2019		1,585,755		(122)			(122)			11,449			
356619165	BEECH GROVE	AR		04/11/2019		1,507,260		(1)			(1)			22,002			
356619169	OGDEN	IL		04/09/2019		1,413,882		(11)			(11)			11,328			
356619172	VARIOUS	SD		04/29/2019		2,996,351		60			60			22,590			
356619192	WINSLOW	IL		06/05/2019		15,808,519		(482)			(482)			69,072			
356619198	WINDOM	MN		05/02/2019		2,968,850		(336)			(336)			33,158			
356619199	GILMAN	IL		05/01/2019		386,955		(63)			(63)			23,544			
356619208	VARIOUS	WA		07/24/2019		3,433,228		(553)			(553)			37,019			
356619217	VARIOUS	WA		07/05/2019		1,407,647		(454)			(454)			65,022			
356619218	HENRY	SD		06/27/2019		6,117,808		(813)			(813)			47,753			
356619221	TULELAKE	CA		07/02/2019		1,966,566		(173)			(173)			22,042			
356619222	LEDGER	MT		06/03/2019		676,947		(55)			(55)			23,491			
356619232	SUGAR CITY	ID		06/05/2019		1,012,355		(38)			(38)			7,820			
356619238	COMFREY	MN		10/04/2019		2,386,855		(225)			(225)			19,719			
356619249	WOLF CREEK	MT		11/21/2019		1,014,843		(49)			(49)			3,886			
356619252	BURLINGTON	WA		08/29/2019		414,510		(33)			(33)			11,524			
356619254	MANCHESTER	IA		09/03/2019		418,763		(53)			(53)			3,361			
356619255	MANCHESTER	IA		09/03/2019		378,888		(48)			(48)			3,034			
356619256	VARIOUS	IN		08/28/2019		3,936,859		(244)			(244)			16,920			
356619263	HECLA	SD		08/27/2019		2,492,980		(96)			(96)			19,676			
356619269	FAIRFIELD	IA		10/15/2019		994,039		(131)			(131)			10,962			
356619276	WEST BEND	IA		10/18/2019		697,988		(51)			(51)			5,578			

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
356619277	WALL LAKE	IA		03/12/2020		294,982		(11)			(11)			3,482			
356619278	ELLENDALE	ND		10/03/2019		593,501		(75)			(75)			54			
356619289	VALLEY FORD	CA		11/07/2019		4,110,200		(366)			(366)			25,849			
356619294	ROCKTON	IL		11/08/2019		2,289,922		(287)			(287)			21,271			
356619322	RUSSELL	MN		01/03/2020		1,444,899		(174)			(174)			11,917			
356619329	FORSYTH	MT		03/24/2020		2,512,161		(281)			(281)			21,920			
356619330	BELMONT	WI		01/14/2020		2,169,418		(156)			(156)			9,555			
356619332	IPSWICH	SD		12/27/2019		1,406,511		(160)			(160)			11,753			
356620110	VAN BUREN	IN		02/27/2020		2,181,899		(203)			(203)			18,233			
356620113	FERNDALE	CA		12/20/2019		4,328,871		(366)			(366)			16,959			
356620117	MOLT	MT		01/17/2020		954,467		(123)			(123)			8,050			
356620123	EUREKA	SD		03/03/2020		803,708		(32)			(32)			6,600			
356620133	ILIFF	CO		02/27/2020		4,873,791		(137)			(137)			39,663			
356620144	MONTEZUMA	GA		04/02/2020		1,356,766		(98)			(98)			10,379			
356620145	FORSYTH	MT		04/13/2020		1,005,075		(20)			(20)			8,844			
356620152	RAVENNA	NE		05/01/2020		2,812,786		(181)			(181)			66,871			
356620156	BARNESVILLE	MN		04/22/2020		742,860		(7)			(7)			6,556			
356620167	VARIOUS	WI		06/01/2020		5,580,961		55			55			100,892			
356620168	MILES CITY	MT		04/08/2020		529,067		(47)			(47)			3,235			
356620186	BREWSTER	WA		05/20/2020		552,555		(96)			(96)			13,638			
356620208	LYLE	MN		04/28/2020		571,526		(48)			(48)			2,755			
356620218	GUTHRIE	TX		06/01/2020		5,224,698		(830)			(830)			48,838			
356620219	VARIOUS	IN		07/14/2020		1,909,362		(67)			(67)			16,231			
356620224	MCMINNVILLE	OR		06/05/2020		1,266,682		(86)			(86)			7,363			
356620232	GREENWOOD	MS		05/20/2020		1,205,962		(58)			(58)			26,700			
356620245	CANYON	TX		06/01/2020		1,177,674		(617)			(617)			24,000			
356620249	VARIOUS	WI		06/26/2020		3,969,367		(166)			(166)			16,415			
356620270	CASSELTON	ND		08/26/2020		296,405		(33)			(33)			4,357			
356620283	HOWELL	UT		10/05/2020		3,015,138		(189)			(189)			13,000			
356620297	COLUMBIA	LA		08/18/2020		1,645,212		65			65			15,188			
356620303	BEATRICE	AL		11/17/2020		401,982		(35)			(35)			1,593			
356620305	EAGAN	MN		09/09/2020		337,504		(35)			(35)			1,956			
356620311	FRANKFORT	IN		09/01/2020		4,722,948		(159)			(159)			39,803			
356620315	WHEATLAND	ND		09/23/2020		1,354,000								19,681			
356620345	DAYTON	OR		10/22/2020		763,743		(53)			(53)			4,585			
356620355	GALT	CA		11/17/2020		2,456,913		(123)			(123)			14,869			
356621124	PRESTON	ID		12/30/2020		2,361,740		(398)			(398)			9,448			
0299999. Mortgages with partial repayments						5,993,228,211		1,458,178			1,458,178	2,946,450		39,250,114			
0599999 - Totals						6,257,530,044		1,743,241			1,743,241	2,946,450		303,674,762			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AEA MEZZANINE FUND II	NEW YORK	NY	AEA MEZZANINE MANAGEMENT LP		03/15/2010	2		25,306		838,151	5.021
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3		20,093		810,444	1.710
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT, L.P.		12/11/2020					50,000,000	0.000
000000-00-0	ASTORG PARTNERS VII, L.P.	PARIS	FRA	ASTORG ASSET MANAGEMENT, S.A R.L.		12/17/2018	3		1,912,410		19,639,222	0.635
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3		1,839,965		9,265,816	4.000
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	BENEFIT STREET PARTNERS		12/02/2016	2		(117,220)		1,473,124	4.894
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3		234,487		1,937,966	2.180
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	CAPVEST PARTNERS LLP		06/29/2018	3		4,412,886		24,146,471	5.940
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.	WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.		12/17/2020		18,161,281			57,207,349	16.730
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3		245,654		4,597,562	5.302
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		12/09/2011	3		167,076		14,861,633	0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3		(263,172)		12,227,887	1.188
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3		672,089		9,667,777	11.150
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2		(1,128,291)		9,877,270	0.630
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3		447,617		771,693	2.660
000000-00-0	INDUSTRY VENTURES SECONDARY IX	SAN FRANCISCO	CA	INDUSTRY VENTURES		06/25/2020			2,000,000		38,000,000	5.330
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	INDUSTRY VENTURES		02/12/2016	1		300,000		2,300,000	3.900
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	KINDERHOOK CAPITAL		06/13/2014	3		142,500		2,025,779	2.347
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	LANDMARK PARTNERS		03/10/2008	3		49,955		2,085,892	3.755
000000-00-0	LIGHTYEAR FUND II, LP	NEW YORK	NY	LIGHTYEAR CAPITAL		06/05/2006	3		5,827		680,092	0.583
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	BOSTON	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020		11,257,327	11,660,160		77,082,513	8.220
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3		19,158		19,381,329	3.680
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		81,968		4,828,705	2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010	2		3,475		1,248,183	2.594
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		02/06/2006	3		16,965		1,575,739	3.996
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		97,502		3,392,633	4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	ROCKET INTERNET CAPITAL PARTNERS LUX II S.A.R.L		06/04/2019	3		1,980,782		17,731,964	1.667
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC		02/13/2015	3		94,868		435,359	2.250
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	STEPSTONE GROUP		09/16/2016	3		(338,549)		8,638,738	3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3		4,104,874		31,893,130	3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		5,183		7,334,862	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		52,107		16,016,649	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		159,852		12,356,370	0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3		535,011		13,544,279	0.520
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3		(770,999)		21,889,269	3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		4,745,916		44,911,852	0.660
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		217,633		1,092,297	1.159
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		24,175		8,675	8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3		1,835,734		8,164,266	4.000
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III	LONDON	GBR	WARWICK CAPITAL PARTNERS		08/20/2020	2		7,254,959		9,221,928	3.333
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		77,584		1,847,227	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated								29,418,608	42,825,540		565,010,095	XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		3,395,220		58,363,919	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3		10,001,567		19,338,196	100.000
000000-00-0	PACIFIC GLOBAL ASSET MANAGEMENT LLC	NEWPORT BEACH	CA	INTERNALLY FORMED		09/07/2012			5,000,000			100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		7,858,858		127,961,335	90.924
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		17,313,965		192,961,111	100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3		160,078		26,259,803	78.493
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3		6,318,349		100,829,020	78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3		(4,073,729)		267,325,943	90.960
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3		30,591,823		401,428,976	100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		541,573		14,875,164	35.714
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		(127,041)		9,211,352	30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020	3		1,143,666		19,559,717	39.340

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020	2		1,043,245		7,303,189	9.983
2099999. Joint Venture Interests - Common Stock - Affiliated									79,167,574		1,245,417,725	XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			180,930			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									180,930			XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND LP	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		12/18/2020		39,294,592			35,802,202	92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								39,294,592			35,802,202	XXX
668138-AC-4	NORTHWESTERN MUTUAL LIFE SUB 144A	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE		09/20/2019			14,947,800			
2799999. Surplus Debentures, etc - Unaffiliated									14,947,800			XXX
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	2.B	12/06/2010			32,989,100			
149123-J*-3	CATERPILLAR SVCS	DEERFIELD	IL	CATERPILLAR	1.F	02/03/2021		83,489,584				
191216-F@-4	COCA-COLA CO	ATLANTA	GA	COCA-COLA CO	1.E	04/08/2019			14,999,035			
713448-C*-7	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL	1.F	05/06/2020			64,939,781			
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSI	1.E	12/31/2016			47,446,364			
642718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	1.D	08/31/2016			49,984,825			
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORP SVCS	1.F	07/20/2020			45,468,490			
742718-H*-3	UPS SVCS	ATLANTA	GA	UPS SVCS	1.G	07/20/2020			79,927,800			
4599999. Working Capital Finance Investment - Unaffiliated								83,489,584	335,755,395			XXX
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX LLC	CLEARWATER	FL	CHURCHILL STATESIDE		05/21/2020			67,124,964			
4699999. Any Other Class of Assets - Unaffiliated									67,124,964			XXX
4899999. Total - Unaffiliated								152,202,784	460,653,699		600,812,297	XXX
4999999. Total - Affiliated									79,348,504		1,245,417,725	XXX
5099999 - Totals								152,202,784	540,002,203		1,846,230,022	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	AEA MEZZANINE FUND II	NEW YORK	NY	NORMAL DISTRIBUTION	03/15/2010	03/31/2021	107,542							107,542	107,542				
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	03/31/2021	6,419,225							6,419,225	6,419,225				
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/29/2019	03/31/2021	2,551,584							2,551,584	2,551,584				
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	03/31/2021	117,220							117,220	117,220				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	03/31/2021	75,568							75,568	75,568				
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.	WASHINGTON	DC	NORMAL DISTRIBUTION	12/17/2020	03/31/2021	53,927							53,927	53,927				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	03/31/2021	1,305,916							1,305,916	1,305,916				

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	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	03/31/2021	1,031,363							1,031,363	1,031,363				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	03/31/2021	430,828							430,828	430,828				
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	03/31/2021	135,792							135,792	135,792				
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	NORMAL DISTRIBUTION	03/11/2016	03/31/2021	564,793							564,793	564,793				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	03/31/2021	2,163,863							2,163,863	2,163,863				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	03/31/2021	178,239							178,239	178,239				
000000-00-0	INDUSTRY VENTURES IV	SAN FRANCISCO	CA	TERMINATION	08/31/2006	03/31/2021	253,442	(107,546)			(11,676)	(119,222)			134,219				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	03/31/2021	1,531,487							1,531,487	1,531,487				
000000-00-0	LANDMARK EQUITY PARTNERS XIII	SIMSBURY	CT	NORMAL DISTRIBUTION	01/09/2006	03/31/2021													74,786
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	03/31/2021	344,513							344,513	344,513				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	03/31/2021	210,160							210,160	210,160				
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A	NEW YORK	NY	NORMAL DISTRIBUTION	01/09/2006	03/31/2021	93,531							93,531	93,531				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	03/31/2021	922,261							922,261	922,261				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	03/31/2021	379,724							379,724	379,724				
000000-00-0	LONG POND CAPITAL QP FUND SERIES C	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	03/31/2021													10,553
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	03/31/2021	341,924							341,924	341,924				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	03/31/2021	966,365							966,365	966,365				
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NORMAL DISTRIBUTION	05/26/2017	03/31/2021	1,993,679							1,993,679	1,993,679				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	03/31/2021	1,109,960							1,109,960	1,109,960				
000000-00-0	PINE RIVER FUND L.P.	MINNETONKA	MN	NORMAL DISTRIBUTION	12/01/2019	03/31/2021	16,379							16,379	16,379				
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	NORMAL DISTRIBUTION	02/06/2006	03/31/2021	16,965							16,965	16,965				
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	03/31/2021	12,878							12,878	12,878				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	NORMAL DISTRIBUTION	09/16/2016	03/31/2021	1,608,091							1,608,091	1,608,091				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	03/31/2021	561,094							561,094	561,094				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	03/31/2021	867,985							867,985	867,985				310,731
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	03/31/2021	643,920							643,920	643,920				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	03/31/2021	2,187,870							2,187,870	2,187,870				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	03/31/2021	17,577							17,577	17,577				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	03/31/2021	42,954							42,954	42,954				
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	NORMAL DISTRIBUTION	12/05/2014	03/31/2021	12,160							12,160	12,160				
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	11/21/2018	03/31/2021	380,450							380,450	380,450				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	03/31/2021	20,165							20,165	20,165				
000000-00-0	WESTVIEW CAPITAL PARTNERS II	BOSTON	MA	NORMAL DISTRIBUTION	08/31/2009	03/31/2021	1,580,031							1,580,031	1,580,031				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	03/31/2021	1,057,093							1,057,093	1,057,093				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							32,308,518	(107,546)			(11,676)	(119,222)		32,055,076	32,189,295				396,070
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	03/31/2021	968,199							968,199	968,199				
69448#-10-1	PACIFIC LIFE FUND ADVISORS, LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/31/2007	03/31/2021													28,670,294
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	03/31/2021	3,405,110							3,405,110	3,405,110				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	03/31/2021	3,882,870							3,882,870	3,882,870				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	03/31/2021	311							311	311				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	03/31/2021	4,988,167							4,988,167	4,988,167				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	03/31/2021	291,867							291,867	291,867				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, L.P.	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	03/31/2021	116,486							116,486	116,486				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	03/31/2021	352							352	352				
2099999. Joint Venture Interests - Common Stock - Affiliated							13,653,362							13,653,362	13,653,362				28,670,294
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	03/31/2021	45,114,623							45,114,623	45,114,623				2,245,496
2299999. Joint Venture Interests - Real Estate - Affiliated							45,114,623							45,114,623	45,114,623				2,245,496
000000-00-0	IHP FUND III/V (MERGED)/ REO #3967	IRVINE	CA	LIQUIDATION OF FUND	03/19/2003	03/11/2021	1,380,814							1,380,814	1,380,814				2,804,719
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	03/31/2021	191,959							191,959	191,959				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							1,572,773							1,572,773	1,572,773				2,804,719
000000-00-0	IMPACT HUNTINGTON CAPITAL II - DEBT	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	12/31/2008	03/31/2021	40,148							40,148	40,148				
2599999. Joint Venture Interests - Other - Unaffiliated							40,148							40,148	40,148				

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
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	03/31/2021	2,028,038							2,028,038	2,028,038				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	12/06/2010	03/31/2021	28,043,240							28,043,240	28,043,240				
149123-J*-3	CATERPILLAR SVCS	DEERFIELD	IL	NORMAL DISTRIBUTIONS	02/03/2021	03/31/2021	49,578,265							49,578,265	49,578,265				
191216-F@-4	COCA-COLA CO	ATLANTA	GA	NORMAL DISTRIBUTIONS	04/08/2019	03/31/2021	29,601,045							29,601,045	29,601,045				
713448-C*-7	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	05/06/2020	03/31/2021	114,938,028							114,938,028	114,938,028				
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	12/31/2016	03/31/2021	22,089,225							22,089,225	22,089,225				
642718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/31/2016	03/31/2021	39,999,988							39,999,988	39,999,988				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	07/20/2020	03/31/2021	60,779,752							60,779,752	60,779,752				
742718-H*-3	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	07/20/2020	03/31/2021	244,719,508							244,719,508	244,719,508				
4599999. Working Capital Finance Investment - Unaffiliated							591,777,089							591,777,089	591,777,089				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND IX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/08/2017	03/31/2021													69,203
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND X	CLEARWATER	FL	NORMAL DISTRIBUTION	10/05/2017	03/31/2021	187,500							187,500	187,500				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	03/31/2021	360,200							360,200	360,200				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	03/31/2021	186,200							186,200	186,200				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	03/31/2021	57,197,259							57,197,259	57,197,259				
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	03/31/2021	265,264							265,264	265,264				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	03/31/2021	298,929							298,929	298,929				
4699999. Any Other Class of Assets - Unaffiliated							58,495,352							58,495,352	58,495,352				69,203
4899999. Total - Unaffiliated							684,193,880	(107,546)			(11,676)	(119,222)		683,940,438	684,074,657				3,269,992
4999999. Total - Affiliated							58,767,985							58,767,985	58,767,985				30,915,790
5099999 - Totals							742,961,865	(107,546)			(11,676)	(119,222)		742,708,423	742,842,642				34,185,782

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-SP-4	US TREASURY NT		02/25/2021	BANK OF AMERICA NA		402,559	500,000	209	1.A
912828-Z6-0	US TREASURY NT		01/27/2021	HSBC SECURITIES INC		16,208,750	16,000,000	108,207	1.A
0599999. Subtotal - Bonds - U.S. Governments						16,611,309	16,500,000	108,415	XXX
80413T-AV-1	KINGDOM SAUDI ARABIA MOF SR NT 144A	D	01/26/2021	J P MORGAN SECURITIES INC		7,928,400	8,000,000		1.F FE
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3	C	01/02/2021	INTEREST CAPITALIZATION		57,374	57,374		1.B
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3	C	01/02/2021	INTEREST CAPITALIZATION		29,927	29,927		1.B
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3	C	01/02/2021	INTEREST CAPITALIZATION		31,244	31,244		1.B
69370P-AL-5	PT PERTAMINA SR NT 144A	D	02/03/2021	SOCIETE GENERALE		15,000,000	15,000,000		2.B FE
168863-DN-5	REPUBLIC OF CHILE SR NT	D	01/19/2021	BNP PARIBAS SECURITIES CORP		12,681,840	12,000,000	148,750	1.F FE
195325-DS-1	REPUBLIC OF COLOMBIA SR NT	D	01/12/2021	J P MORGAN SECURITIES INC		10,281,200	10,000,000	84,201	2.C FE
455780-CW-4	REPUBLIC OF INDONESIA SR NT	D	01/05/2021	CITIGROUP SECURITIES INC		14,853,000	15,000,000		2.B FE
715638-DF-6	REPUBLIC OF PERU SR NT	D	03/03/2021	BANK OF AMERICA NA		20,082,400	20,000,000	72,667	2.A FE
715638-DT-6	REPUBLIC OF PERU SR NT	D	03/03/2021	BANK OF AMERICA NA		14,491,350	15,000,000		2.A FE
1099999. Subtotal - Bonds - All Other Governments						95,436,735	95,118,545	305,619	XXX
3137F9-WS-6	FHLMC 5070- CL DP		01/25/2021	J P MORGAN SECURITIES INC		120,568,313	120,639,000	93,830	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						120,568,313	120,639,000	93,830	XXX
75973P-AA-7	10 RENEW PWR SUBSIDIAR SR SEC 144A	D	03/31/2021	BARCLAYS LONDON & NY		19,996,400	20,000,000		3.C Z
817826-AA-8	7-ELEVEN INC SR NT 144A		01/27/2021	NIKKO SECURITIES CO INTL INC, THE		1,998,340	2,000,000		2.B FE
817826-AC-4	7-ELEVEN INC SR NT 144A		01/27/2021	NIKKO SECURITIES CO INTL INC, THE		1,296,906	1,300,000		2.B FE
817826-AD-2	7-ELEVEN INC SR NT 144A		01/27/2021	CREDIT SUISSE SECURITIES LLC		6,978,090	7,000,000		2.B FE
817826-AE-0	7-ELEVEN INC SR NT 144A		01/27/2021	CREDIT SUISSE SECURITIES LLC		19,989,000	20,000,000		2.B FE
817826-AF-7	7-ELEVEN INC SR NT 144A		01/27/2021	CREDIT SUISSE SECURITIES LLC		5,934,660	6,000,000		2.B FE
817826-AG-5	7-ELEVEN INC SR NT 144A		02/16/2021	VARIOUS		8,755,130	9,000,000	2,489	2.B FE
817826-AH-3	7-ELEVEN INC SR NT FRN 144A		01/27/2021	NIKKO SECURITIES CO INTL INC, THE		1,000,000	1,000,000		2.B FE
00287Y-AX-7	ABBVIE INC SR NT		01/26/2021	VARIOUS		1,575,910	1,500,000	8,115	2.B FE
G2962#-AB-7	ABP FOODS UNLIMITED EUR SR NT	B	01/21/2021	BARCLAYS CAPITAL INC		11,025,000	11,025,000		2.B Z
G2962#-AC-5	ABP FOODS UNLIMITED GBP SR NT	B	01/21/2021	BARCLAYS CAPITAL INC		24,444,000	24,444,000		2.B Z
00654U-AA-0	ADANI INTL CONT SR SEC 144A	D	01/21/2021	VARIOUS		5,968,200	6,000,000	16,750	2.C FE
00774M-AS-4	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	01/06/2021	VARIOUS		15,276,342	15,450,000		2.C FE
00138C-AQ-1	AIG GLBL FUNDING SR SEC 144A		01/26/2021	VARIOUS		751,136	750,000	416	1.F FE
00900C-AN-4	AIMCO 2017-AA CL BR 144A	D	03/16/2021	JP MORGAN SECURITIES LLC		1,000,000	1,000,000		1.C Z
00912X-BJ-2	AIR LEASE CORP PERP JR SUB SER B		02/23/2021	J P MORGAN SECURITIES INC		750,000	750,000		3.A FE
00912X-AW-4	AIR LEASE CORP SR NT		01/26/2021	VARIOUS		898,549	875,000	1,668	2.B FE
00914A-AL-6	AIR LEASE CORP SR NT MTN DTD 01/26/21		01/20/2021	BARCLAYS CAPITAL INC		372,679	375,000		2.B FE
00912X-BE-3	AIR LEASE CORP SR NT SER 3Y		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		771,713	750,000		2.B FE
00928Q-AU-5	AIRCASTLE LTD SR NT 144A		01/21/2021	J P MORGAN SECURITIES INC		591,258	600,000		2.C FE
01609W-AX-0	ALIBABA GRP HOLDING SR NT	D	02/04/2021	MORGAN STANLEY CAPITAL SERVICES LLC		998,390	1,000,000		1.E FE
01626P-AJ-5	ALIMENTATION COUCHE-TARD CO GUARNT 144A	A	01/27/2021	BANK OF AMERICA NA		257,580	250,000	56	2.B FE
02007M-AF-7	ALLY AUTO RECEIVABLES TR 2018-1 CL A4		01/19/2021	BANK OF AMERICA NA		404,000	400,000	169	1.A FE
020564-AE-0	ALPEK SA DE CV CO GUARNT 144A	D	02/26/2021	VARIOUS		16,978,350	17,000,000	1,896	2.C FE
02209S-BL-6	ALTRIA GRP INC CO GUARNT		02/17/2021	VARIOUS		21,913,978	21,950,000	1,531	2.B FE
00253X-AA-9	AMERICAN AIRLINES/AADVAN SR SEC 144A		03/10/2021	GOLDMAN, SACHS & CO		10,000,000	10,000,000		3.B FE
00253X-AB-7	AMERICAN AIRLINES/AADVAN SR SEC 144A		03/10/2021	VARIOUS		12,095,000	12,000,000		3.B FE
02401L-AA-2	AMERICAN ASSETS TR LP CO GUARNT		01/14/2021	WELLS FARGO BANK, N.A.		2,968,050	3,000,000		2.C FE
03027X-AA-8	AMERICAN TOWER CORP SR NT		01/26/2021	VARIOUS		786,655	750,000	12,631	2.C FE
03027X-BM-1	AMERICAN TOWER CORP SR NT		03/24/2021	MORGAN STANLEY CAPITAL SERVICES LLC		9,980,700	10,000,000		2.C FE
03063F-AB-0	AMERICREDIT AUTO REC 2021-1 CL A2		03/02/2021	BNP PARIBAS SECURITIES CORP		549,992	550,000		1.A FE
03063F-AD-6	AMERICREDIT AUTO REC 2021-1 CL B		03/02/2021	BNP PARIBAS SECURITIES CORP		1,549,616	1,550,000		1.C FE
03073E-AS-4	AMERISOURCEBERGEN CORP SR NT		03/25/2021	J P MORGAN SECURITIES INC		350,000	350,000		1.G FE
03073E-AT-2	AMERISOURCEBERGEN CORP SR NT		03/25/2021	J P MORGAN SECURITIES INC		19,958,600	20,000,000		1.G FE
03115A-AA-1	AMFAM HOLDINGS INC SR NT 144A		03/10/2021	VARIOUS		30,047,400	30,000,000	390	2.B FE
03115A-AC-7	AMFAM HOLDINGS INC SR NT 144A		03/17/2021	VARIOUS		17,980,680	18,000,000	5,856	2.B FE
031162-CR-9	AMGEN INC SR NT		03/10/2021	U.S. BANCORP		1,254,513	1,250,000	2,297	2.A FE
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/05/2021	JEFFERIES LLC		453,195	450,000	5,666	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
034863-AZ-3	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/15/2021	BANK OF AMERICA NA		596,568	600,000		2.B FE
036752-AP-8	ANTHEM INC SR NT		03/08/2021	BARCLAYS CAPITAL INC		9,961,500	10,000,000		2.B FE
036752-AS-2	ANTHEM INC SR NT		03/08/2021	JP MORGAN SECURITIES LLC		4,981,800	5,000,000		2.B FE
037833-EE-6	APPLE INC SR NT		02/01/2021	GOLDMAN, SACHS & CO		4,992,100	5,000,000		1.B FE
04538#-AA-7	ASSAI ENERGY SEC		03/31/2021	JEFFERIES LLC		14,967,127	14,967,127		2.C Z
00206R-MJ-8	AT&T INC SR NT		03/19/2021	CITIGROUP GLOBAL MKT INC		599,430	600,000		2.B FE
00206R-GD-8	AT&T INC SR NT FRN		01/26/2021	VARIOUS		3,081,737	3,000,000	4,587	2.B FE
04685A-2S-9	ATHENE GLBL FUNDING SEC 144A		01/26/2021	VARIOUS		1,953,018	1,950,000	567	1.F FE
04685A-2U-4	ATHENE GLBL FUNDING SEC 144A		01/04/2021	MORGAN STANLEY CAPITAL SERVICES LLC		17,994,780	18,000,000		1.F FE
04685A-2V-2	ATHENE GLBL FUNDING SEC 144A		03/19/2021	BANK OF AMERICA NA		9,971,900	10,000,000		1.F FE
05348E-AR-0	AVALONBAY COMMIN SR NT MTN DTD 12/14/12		01/26/2021	VARIOUS		1,568,640	1,500,000	15,121	1.G FE
05369A-AK-7	AVIATION CAPITAL GRP SR NT 144A		01/12/2021	CITIGROUP SECURITIES INC		19,808,800	20,000,000		2.B FE
05401A-AE-1	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		256,330	250,000	1,863	2.C FE
05401A-AM-3	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	J P MORGAN SECURITIES INC		19,759,800	20,000,000		2.C FE
05401A-AP-6	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	J P MORGAN SECURITIES INC		44,833,862	45,400,000		2.C FE
002474-B*-4	AZZ INC. SR NT DUE 2028		01/19/2021	U.S. BANK		12,000,000	12,000,000		2.C Z
05682*-AC-8	BAIN CAPITAL LP SR NT SER C		02/09/2021	DIRECT PLACEMENT		40,000,000	40,000,000		1.D PL
05964H-AM-7	BANCO SANTANDER SA SR NT	D	03/23/2021	CITIGROUP SECURITIES INC		20,000,000	20,000,000		1.G FE
05964H-AA-3	BANCO SANTANDER SA SR NT FRN	D	01/26/2021	ROYAL BANK OF CANADA		710,780	700,000	590	1.G FE
06541A-BP-4	BANK 2021-BNK31 CL AS		01/28/2021	WELLS FARGO BANK, N.A.		18,024,195	17,500,000	10,748	1.A FE
06541A-BU-3	BANK 2021-BNK31 CL B		01/28/2021	WELLS FARGO BANK, N.A.		5,149,700	5,000,000	3,310	1.D FE
06541A-BZ-2	BANK 2021-BNK31 CL C		01/28/2021	WELLS FARGO BANK, N.A.		12,499,088	12,500,000	8,837	1.G FE
06542B-CB-1	BANK 2021-BNK32 CL C		03/16/2021	MORGAN STANLEY CAPITAL SERVICES LLC		15,097,182	15,000,000	32,318	1.G FE
06051G-JP-5	BANK OF AMERICA CORP SR MTN DTD 03/11/21		03/08/2021	BANK OF AMERICA NA		10,000,000	10,000,000		1.F FE
06051G-JN-0	BANK OF AMERICA CORP SR NT		03/08/2021	BANK OF AMERICA NA		15,000,000	15,000,000		1.F FE
06051G-JQ-3	BANK OF AMERICA CORP SR NT		03/08/2021	BANK OF AMERICA NA		7,000,000	7,000,000		1.F FE
06051G-HE-2	BANK OF AMERICA CORP SR NT DTD 03/05/18		01/22/2021	VARIOUS		1,263,150	1,250,000	1,678	1.F FE
06051G-HF-9	BANK OF AMERICA CORP SR NT FRN		01/26/2021	VARIOUS		2,930,305	2,750,000	36,856	1.F FE
05493E-BC-5	BARCLAYS COMMERCIAL MTG S 2021-C9 CL B		02/17/2021	BARCLAYS CAPITAL INC		7,209,650	7,000,000	4,701	1.D FE
05493E-BD-3	BARCLAYS COMMERCIAL MTG S 2021-C9 CL C		02/17/2021	BARCLAYS CAPITAL INC		11,059,324	10,738,000	8,566	1.G FE
06738E-BR-5	BARCLAYS PLC SR NT	D	03/10/2021	BARCLAYS CAPITAL INC		12,965,170	13,000,000	445	2.B FE
06738E-BS-3	BARCLAYS PLC SUB	D	03/10/2021	BARCLAYS CAPITAL INC		12,968,500	13,000,000	635	2.C FE
06887#-AH-4	BARRY-WEHMILLER SR NT SER B		01/20/2021	BANK OF AMERICA NA		12,500,000	12,500,000		2.C PL
07274N-AG-8	BAYER US FINANCE II LLC CO GUARFRN 144A	C	03/04/2021	VARIOUS		1,478,812	1,460,000	2,026	2.A FE
072863-AJ-2	BAYLOR SCOTT & WHITE HOL NT SER 2021		01/14/2021	J P MORGAN SECURITIES INC		28,000,000	28,000,000		1.D FE
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL		03/15/2021	VARIOUS		3,709,282	3,636,555		1.D Z
075887-CL-1	BECTON DICKINSON AND CO SR NT		02/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000		2.C FE
0778FP-AF-6	BELL CANADA CO GUARNT SER US-4	A	03/12/2021	BANK OF MONTREAL		9,972,800	10,000,000		2.A FE
080807-AA-8	BELROSE FUNDING TR SR NT 144A		02/17/2021	VARIOUS		6,274,259	6,170,000	982	2.A FE
08162R-AG-2	BENCHMARK MTG TR 2021-B23 CL AS		01/29/2021	CITIGROUP SECURITIES INC		20,599,942	20,000,000	21,477	1.A FE
08162R-AH-0	BENCHMARK MTG TR 2021-B23 CL B		01/29/2021	CITIGROUP SECURITIES INC		9,499,389	9,500,000	9,398	1.D FE
08162R-AJ-6	BENCHMARK MTG TR 2021-B23 CL C		01/29/2021	CITIGROUP SECURITIES INC		11,999,503	12,000,000	14,524	1.G FE
084659-AT-8	BERKSHIRE HATHAWAY ENERG SR NT		03/08/2021	EXCHANGE		9,989,340	10,000,000	160,875	1.G FE
084659-AV-3	BERKSHIRE HATHAWAY ENERG SR NT		03/08/2021	EXCHANGE		19,997,046	20,000,000	108,944	1.G FE
084664-CX-7	BERKSHIRE HATHAWAY FIN CO GUARNT		01/05/2021	J P MORGAN SECURITIES INC		9,885,200	10,000,000		1.C FE
08576P-AC-5	BERRY GLBL INC SR SEC 144A		01/26/2021	VARIOUS		1,654,190	1,650,000	290	2.C FE
05565A-SK-0	BNP PARIBAS PERP JR SUB 144A	D	02/18/2021	BNP PARIBAS SECURITIES CORP		400,000	400,000		2.C FE
09659W-2N-3	BNP PARIBAS SR NT 144A	D	01/06/2021	BNP PARIBAS SECURITIES CORP		6,000,000	6,000,000		1.G FE
09659T-2C-4	BNP PARIBAS SUB 144A	D	01/19/2021	BNP PARIBAS SECURITIES CORP		25,000,000	25,000,000		2.A FE
097023-DD-4	BOEING CO SR NT		02/02/2021	BANK OF AMERICA NA		650,000	650,000		2.C FE
097023-DG-7	BOEING CO SR NT		02/02/2021	BANK OF AMERICA NA		1,050,000	1,050,000		2.C FE
10112R-BE-3	BOSTON PROPERTIES LP SR NT		03/02/2021	J P MORGAN SECURITIES INC		24,892,500	25,000,000		2.A FE
10373Q-BP-4	BP CAP MARKETS AMERICA	C	02/03/2021	CITIGROUP SECURITIES INC		14,218,200	15,000,000	78,373	1.F FE
05583J-AJ-1	BPCE SA SR NT 144A	D	01/12/2021	CITIGROUP SECURITIES INC		20,000,000	20,000,000		1.G FE
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,001,730	1,000,000	925	1.F FE

SCHEDULE D - PART 3

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

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11120V-AK-9	BRIXMOR OPERATING PART SR NT		03/02/2021	J P MORGAN SECURITIES INC		2,994,510	3,000,000		2.C FE
11134L-AF-6	BROADCOM CRP / CAYMN FI CO GUARNT		01/26/2021	VARIOUS		2,433,859	2,250,000	1,661	2.C FE
11135F-BF-7	BROADCOM INC SR NT 144A		01/04/2021	BNP PARIBAS SECURITIES CORP		14,965,800	15,000,000		2.C FE
12189L-BG-5	BURLINGTN NORTH SANTA FE SR NT		03/29/2021	CITIGROUP SECURITIES INC		997,720	1,000,000		1.G FE
13607G-RS-5	CANADIAN IMPERIAL BANK SR NT	A	01/22/2021	VARIOUS		1,002,663	1,000,000	493	1.F FE
14040H-CD-5	CAPITAL ONE FINANCIAL CO SR NT		01/26/2021	VARIOUS		1,570,193	1,500,000	7,728	2.A FE
141781-BQ-6	CARGILL INC SR NT 144A		01/28/2021	CITIGROUP SECURITIES INC		9,995,400	10,000,000		1.F FE
14448C-AS-3	CARRIER GLBL CORP SR NT		03/16/2021	VARIOUS		15,472,620	15,000,000	214,024	2.C FE
14686A-AQ-2	CARVAL CLO LTD 2019-1A CL ANR 144A	D	02/25/2021	BANK OF AMERICA NA		1,000,000	1,000,000		1.A FE
14686A-AS-8	CARVAL CLO LTD 2019-1A CL BR 144A	D	02/25/2021	BANK OF AMERICA NA		1,000,000	1,000,000		1.C FE
14987B-AE-3	CC HLDGS GS V LLC/CRO SR SEC		01/26/2021	VARIOUS		805,411	750,000	7,805	2.B FE
124900-AD-3	CCL INDS INC SR NT 144A	A	02/18/2021	VARIOUS		9,831,474	9,210,000	55,121	2.B FE
15135B-AX-9	CENTENE CORP SR NT		02/10/2021	BANK OF AMERICA NA		20,000,000	20,000,000		3.A FE
15189W-AN-0	CENTERPOINT ENERGY RES SR NT FRN		02/26/2021	MITSUBISHI TRUST & BANKING CORPORATION		750,000	750,000		1.G FE
153609-J*-4	CENTRAL HUDSON SR NT		03/16/2021	JP MORGAN SECURITIES LLC		13,000,000	13,000,000		1.G Z
G12628-AA-0	CERRO DOMINADOR SR SEC	D	03/01/2021	INTEREST CAPITALIZATION		264,524	264,524		4.A PL
12530M-AG-0	CF HIPPOLYTA ISS LLC 2021-1A CL B1 144A		03/10/2021	GOLDMAN, SACHS & CO		19,999,258	20,000,000		1.G FE
161175-BB-9	CHARTER COMM OPT LLC/CAP SR SEC		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,053,060	1,000,000	21,328	2.C FE
161175-BZ-6	CHARTER COMM OPT LLC/CAP SR SEC		02/18/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,289,512	2,300,000		2.C FE
161175-BP-8	CHARTER COMM OPT LLC/CAP SR SEC FRN		02/18/2021	MIZUHO SECURITIES USA INC		721,063	700,000	757	2.C FE
16411Q-AH-4	CHENIERE ENERGY PARTNERS SR NT 144A		02/25/2021	J P MORGAN SECURITIES INC		5,000,000	5,000,000		3.B FE
166756-AR-7	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		16,561,330	16,629,000	304,103	1.D FE
166756-AS-5	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		8,430,664	8,500,000	62,156	1.D FE
166756-AU-0	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		9,949,815	10,000,000	74,375	1.D FE
166756-AV-8	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		117,859	110,000	787	1.D FE
G1710#-AE-8	CHRISTIE MANSON & WOODS LIMITED	D	03/31/2021	DIRECT PLACEMENT		11,000,000	11,000,000		2.B Z
125523-AC-4	CIGNA CORP CO GUARFRN		01/22/2021	VARIOUS		1,140,034	1,125,000	130	2.B FE
125523-BV-1	CIGNA CORP SR NT		01/26/2021	GOLDMAN, SACHS & CO		529,475	500,000	542	2.B FE
125523-CM-0	CIGNA CORP SR NT		03/01/2021	VARIOUS		33,111,546	33,150,000		2.B FE
125523-CQ-1	CIGNA CORP SR NT		03/01/2021	J P MORGAN SECURITIES INC		14,918,700	15,000,000		2.B FE
12564K-AU-2	CIM TR 2021-J1 CL A19 144A		03/01/2021	BANK OF AMERICA NA		7,453,083	7,298,000	16,725	1.A FE
12564E-AU-6	CIM TR 2021-J2 CL A19 144A		03/29/2021	BANK OF AMERICA NA		12,120,798	12,068,000	25,142	1.A FE
172967-MV-0	CITIGRP INC PERP JR SUB FRN		02/10/2021	CITIGROUP GLOBAL MKT INC		100,000	100,000		3.A FE
172967-MS-7	CITIGRP INC SR NT		01/29/2021	U.S. BANCORP		4,482,493	4,293,000	18,096	1.G FE
17308C-C4-6	CITIGRP INC SR NT		01/26/2021	VARIOUS		2,791,318	2,750,000	13,583	1.G FE
17327C-AM-5	CITIGRP INC SR NT		01/21/2021	CITIGROUP GLOBAL MKT INC		500,000	500,000		2.A FE
172967-LN-9	CITIGRP INC SR NT FRN		01/22/2021	MIZUHO SECURITIES USA INC		1,262,730	1,250,000	2,152	2.A FE
174610-AV-7	CITIZENS FINANCIAL GRP SUB 144A		03/18/2021	J P MORGAN SECURITIES INC		4,816,200	5,000,000	63,019	2.B FE
174610-AX-3	CITIZENS FINANCIAL GRP SUB 144A		02/11/2021	EXCHANGE		5,187,432	5,250,000		2.B FE
174610-AZ-8	CITIZENS FINANCIAL GRP SUB 144A		02/11/2021	EXCHANGE		6,996,074	7,000,000		2.B FE
174610-BB-0	CITIZENS FINANCIAL GRP SUB 144A		02/11/2021	EXCHANGE		13,862,786	13,944,000		2.B FE
177376-AF-7	CITRIX SYSTEMS INC SR NT		02/11/2021	MILLENNIUM ADVISORS		2,163,040	2,000,000	30,250	2.B FE
177376-AG-5	CITRIX SYSTEMS INC SR NT		02/09/2021	J P MORGAN SECURITIES INC		1,696,362	1,700,000		2.B FE
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A		02/17/2021	MITSUBISHI TRUST & BANKING CORPORATION		14,999,718	15,000,000		1.F FE
202712-BN-4	COMMONWEALTH BANK AUST SUB 144A	D	03/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		500,000	500,000		2.A FE
20825C-AV-6	CONOCOPHILLIPS CO GUARNT 144A		02/08/2021	EXCHANGE		19,945,331	20,000,000	264,583	1.G FE
20825C-AX-2	CONOCOPHILLIPS CO GUARNT 144A		02/08/2021	EXCHANGE		11,968,053	12,000,000	247,967	1.G FE
20825C-AZ-7	CONOCOPHILLIPS CO GUARNT 144A		02/08/2021	EXCHANGE		6,983,913	7,000,000	80,733	1.G FE
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A		01/26/2021	VARIOUS		1,501,038	1,500,000	1,336	2.A FE
21688A-AQ-5	COOPERAT RABOBANK UA/NY SR NT	D	01/26/2021	VARIOUS		1,500,308	1,500,000	161	1.D FE
74977R-DK-7	COOPERATIEVE RABOBANK UA SR NT 144A	D	02/17/2021	CITIGROUP GLOBAL MKT INC		1,850,000	1,850,000		1.G FE
74977R-DD-3	COOPERATIEVE RABOBANK UA SR NT FRN 144A	D	01/27/2021	MIZUHO SECURITIES USA INC		559,059	550,000	517	1.G FE
22003B-AM-8	CORP OFFICE PROP LP CO GUARNT		03/03/2021	WELLS FARGO BANK, N.A.		14,842,950	15,000,000		2.C FE
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		03/01/2021	INTEREST CAPITALIZATION		11,776	11,867		1.D FM
224044-BW-6	COX COMMS INC SR NT 144A		01/26/2021	VARIOUS		1,579,555	1,500,000	5,462	2.B FE

SCHEDULE D - PART 3

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22535W-AH-0	CREDIT AGRICOLE SA SR NT 144A	D	01/19/2021	CREDIT AGRICOLE		3,700,000	3,700,000		1.G FE
225313-AN-5	CREDIT AGRICOLE SA SUB 144A	D	02/03/2021	CREDIT AGRICOLE		21,966,320	22,000,000	3,748	2.A FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		03/01/2021	INTEREST CAPITALIZATION		169,411	169,411		1.A FM
225401-AT-5	CREDIT SUISSE GRP AG SR NT 144A	D	01/26/2021	CREDIT SUISSE SECURITIES LLC		2,300,000	2,300,000		2.A FE
225401-AD-0	CREDIT SUISSE GRP AG SR NT FRN 144A	D	01/22/2021	VARIOUS		784,395	750,000	2,310	2.A FE
22550L-2D-2	CREDIT SUISSE NEW YORK SR NT	D	01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		253,833	250,000	486	1.E FE
22550L-2E-0	CREDIT SUISSE NEW YORK SR NT	D	01/26/2021	CREDIT SUISSE SECURITIES LLC		2,000,000	2,000,000		1.E FE
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS I		03/26/2021	DIRECT PLACEMENT		8,500,000	8,500,000		1.F Z
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II		03/26/2021	DIRECT PLACEMENT		9,000,000	9,000,000		1.F Z
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III		03/26/2021	DIRECT PLACEMENT		10,500,000	10,500,000		1.F Z
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS IV		03/26/2021	DIRECT PLACEMENT		2,000,000	2,000,000		1.F Z
22822V-AW-1	CROWN CASTLE INTL CORP SR NT		02/08/2021	CITIGROUP SECURITIES INC		29,863,800	30,000,000		2.C FE
22822V-AX-9	CROWN CASTLE INTL CORP SR NT		02/08/2021	CITIGROUP SECURITIES INC		9,955,800	10,000,000		2.C FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		03/01/2021	INTEREST CAPITALIZATION		89,454	89,454		1.A FM
22945E-BA-8	CSAIL COMMERCIAL MTG TRUS 2021-C20 CL C		03/23/2021	CREDIT SUISSE SECURITIES LLC		13,199,862	13,000,000	40,365	1.G FE
23331A-BG-3	D.R. HORTON INC CO GUARNT		01/22/2021	JANE STREET EXECUTION SERVICES		537,585	500,000	10,622	2.B FE
23331A-BE-8	D.R. HORTON INC SR NT		01/27/2021	MITSUBISHI TRUST & BANKING CORPORATION		1,317,863	1,250,000	20,356	2.B FE
23802W-AA-9	DATABANK ISSUER LLC 2021-1A CL A2 144A		02/24/2021	DEUTSCHE BANK SECURITIES INC		10,997,879	11,000,000		1.G FE
247109-F@-5	DELMARVA PWR 1ST MTG		03/30/2021	MIZUHO SECURITIES USA INC		20,000,000	20,000,000		1.F Z
25746U-DK-2	DOMINION ENERGY INC SR NT SER B		03/24/2021	SUNTRUST CAPITAL MARKETS INC		4,995,600	5,000,000		2.B FE
26251C-AS-3	DRYDEN SR LOAN FUND 2018-61A CL A2R 144A	D	03/03/2021	BARCLAYS CAPITAL INC		750,000	750,000		1.A FE
26441C-AW-5	DUKE ENERGY CORP SR NT		01/26/2021	VARIOUS		1,544,863	1,500,000	15,733	2.B FE
26441Y-AX-5	DUKE REALTY LP CO GUARNT		01/26/2021	VARIOUS		1,856,050	1,750,000	17,143	2.A FE
26078J-AH-3	DUPONT DE NEMOURS INC SR NT FRN		01/22/2021	JANE STREET EXECUTION SERVICES		509,850	500,000	1,313	2.A FE
26113@-AA-5	DYAL CAPITAL PARTNERS ISSUER A		02/22/2021	DIRECT PLACEMENT		9,750,000	9,750,000		1.F PL
26113*-AA-7	DYAL CAPITAL PARTNERS ISSUER B		02/22/2021	DIRECT PLACEMENT		5,250,000	5,250,000		1.F PL
278642-AS-2	EBAY INC SR NT		01/26/2021	VARIOUS		913,953	875,000	11,573	2.A FE
74353*-AA-6	EMERALD PASS AMAZON EL PASO CTL SEC		03/10/2021	JP MORGAN SECURITIES LLC		2,500,000	2,500,000		1.E IF
29278N-AL-7	ENERGY TRANSFER OPERATNG CO GUARNT		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		531,750	500,000	7,083	2.C FE
29278N-AQ-6	ENERGY TRANSFER OPERATNG CO GUARNT		02/19/2021	STIFEL, NICOLAUS & CO INCORPORATED		1,062,040	1,000,000	10,208	2.C FE
29366M-AC-2	ENTERGY ARKANSAS LLC 1ST MTG		03/24/2021	U.S. BANCORP		4,968,900	5,000,000		1.F FE
29364G-AN-3	ENTERGY CORP SR NT		03/02/2021	CITIGROUP GLOBAL MKT INC		199,304	200,000		2.B FE
29364G-AP-8	ENTERGY CORP SR NT		03/02/2021	CITIGROUP SECURITIES INC		6,946,520	7,000,000		2.B FE
29364W-BJ-6	ENTERGY LOUISIANA LLC 1ST MTG		03/04/2021	MITSUBISHI TRUST & BANKING CORPORATION		4,968,200	5,000,000		1.F FE
P4001*-AA-2	ENVASES UNIVERS SR NT SER A	D	02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000		2.C PL
P4001*-AC-8	ENVASES UNIVERS SR NT SER C	D	02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000		2.C PL
P4001*-AE-4	ENVASES UNIVERS SR NT SER E	D	02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		8,000,000	8,000,000		2.C PL
29444U-BH-8	EQUINIX INC SR NT		01/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,012,550	5,000,000	2,090	2.C FE
30161N-AW-1	EXELON CORP JR SUB		01/26/2021	VARIOUS		3,117,705	3,000,000	14,959	2.C FE
30212P-AZ-8	EXPEDIA GRP INC CO GUARNT 144A		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		535,050	500,000	1,500	2.C FE
30212P-BF-1	EXPEDIA GRP INC CO GUARNT 144A		02/16/2021	J P MORGAN SECURITIES INC		445,865	450,000		2.C FE
31620M-BQ-8	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		399,764	400,000		2.B FE
31620M-BS-4	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		7,655,571	7,700,000		2.B FE
31620M-BT-2	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		14,906,850	15,000,000		2.B FE
31620M-BU-9	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		4,969,750	5,000,000		2.B FE
Q3793#-AB-9	FIRST GAS LTD SR NT	D	03/23/2021	COMMONWEALTH BANK AUSTRALIA		25,000,000	25,000,000		2.B Z
Q3793#-AD-5	FIRST GAS LTD SR NT	D	03/23/2021	COMMONWEALTH BANK AUSTRALIA		14,000,000	14,000,000		2.B Z
Q3793#-AE-3	FIRST GAS LTD SR NT	D	03/23/2021	COMMONWEALTH BANK AUSTRALIA		10,000,000	10,000,000		2.B Z
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		02/17/2021	BANK OF AMERICA NA		20,668,750	20,000,000	34,422	1.A FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SER A SEC		03/08/2021	MIZUHO SECURITIES USA INC		10,666,000	10,666,000		2.B Z
343498-AC-5	FLOWERS FOODS INC SR NT		03/15/2021	VARIOUS		21,833,926	22,022,000	2,038	2.B FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		01/22/2021	CANTOR FITZGERALD & COMPANY		12,348,036	12,350,000		1.F FE
34959E-AB-5	FORTINET INC SR NT		02/24/2021	BANK OF AMERICA NA		16,593,390	16,650,000		2.A FE
35100L-A*-9	FOUR SEAS LP	A	03/02/2021	DIRECT PLACEMENT		11,300,000	11,300,000		1.F PL
354613-AL-5	FRANKLIN RES INC SR NT		01/12/2021	ROYAL BANK OF CANADA		2,614,313	2,680,000	10,124	1.F FE

SCHEDULE D - PART 3

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

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36143L-2A-2	GA GLBL FUNDING TR SEC 144A		01/21/2021	VARIOUS		23,695,540	23,622,000	3,892	1.G FE
361448-BG-7	GATX CORP SR NT		02/01/2021	BANK OF AMERICA NA		14,887,200	15,000,000		2.B FE
36830B-AB-1	GC TREASURY CENTRE CO GUARNT 144A	D	03/11/2021	CITIGROUP SECURITIES INC		19,735,600	20,000,000		2.B FE
37190A-AA-7	GEN LUX SARL/GEN USA INC CO GUARNT		03/23/2021	WELLS FARGO BANK, N.A.		19,974,000	20,000,000		2.C FE
370334-BT-0	GENERAL MILLS INC SR NT		01/26/2021	VARIOUS		1,633,290	1,500,000	23,928	2.B FE
370334-CM-4	GENERAL MILLS INC SR NT 144A		02/02/2021	GOLDMAN, SACHS & CO		7,279,720	7,000,000	4,083	2.B FE
37045X-BY-1	GENERAL MOTORS CO SR NT		01/26/2021	GOLDMAN, SACHS & CO		258,515	250,000	613	2.C FE
37045X-BX-3	GENERAL MOTORS FINL CO GUARFRN		01/20/2021	VARIOUS		606,374	600,000	444	2.C FE
37255J-AA-0	GENTING NY LLC/GENNY CAP SR NT 144A		01/27/2021	WELLS FARGO BANK, N.A.		299,394	300,000		2.C FE
37331N-AM-3	GEORGIA-PACIFIC LLC SR NT 144A		01/26/2021	VARIOUS		1,880,996	1,875,000	2,103	1.G FE
375558-BW-2	GILEAD SCIENCES INC SR NT		01/13/2021	BANK OF AMERICA NA		501,355	500,000	1,094	2.A FE
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A	C	03/08/2021	ROYAL BANK OF CANADA		9,860,931	10,000,000		1.F FE
378272-AP-3	GLENCORE FUNDING LLC CO GUARNT 144A	C	01/26/2021	VARIOUS		1,560,615	1,500,000	10,667	2.A FE
38141G-XR-0	GOLDMAN SACHS GRP INC SR NT		01/20/2021	GOLDMAN, SACHS & CO		1,050,000	1,050,000		1.F FE
38141G-YA-6	GOLDMAN SACHS GRP INC SR NT		03/01/2021	GOLDMAN, SACHS & CO		750,000	750,000		1.F FE
38141G-XP-4	GOLDMAN SACHS GRP INC SR NT SER FXD		01/26/2021	VARIOUS		2,501,165	2,500,000	13	1.F FE
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR		01/20/2021	VARIOUS		1,504,955	1,500,000	1,524	1.F FE
38869P-AN-4	GRAPHIC PACKAGING INTERN SR SEC 144A		03/01/2021	WELLS FARGO BANK, N.A.		1,050,000	1,050,000		2.C FE
38869P-AP-9	GRAPHIC PACKAGING INTERN SR SEC 144A		03/01/2021	WELLS FARGO BANK, N.A.		1,000,000	1,000,000		2.C FE
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A	D	03/22/2021	DEUTSCHE BANK SECURITIES		12,000,000	12,000,000		3.B FE
402512-AA-5	GULF STREAM MERID 2021-IIIA CL A1 144A	D	01/14/2021	PAM DIRECT		3,000,000	3,000,000		1.A FE
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT		03/11/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,888,310	1,883,000	13,342	1.F FE
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		02/08/2021	CREDIT SUISSE SECURITIES LLC		15,999,818	16,000,000		1.G FE
427096-B@-0	HERCULES CAPITAL 2020-2 B		03/04/2021	DIRECT PLACEMENT		3,200,000	3,200,000		2.A PL
42824C-BJ-7	HP ENTERPRISE CO SR NT		01/26/2021	VARIOUS		1,537,988	1,500,000	11,197	2.B FE
404280-CQ-0	HSBC HLDGS PLC PERP JR SUB	D	03/02/2021	HSBC SECURITIES INC		400,000	400,000		2.C FE
404280-BR-9	HSBC HLDGS PLC SR NT FRN	D	01/26/2021	VARIOUS		1,771,925	1,750,000	4,093	1.F FE
444859-BA-9	HUMANA INC SR NT		01/15/2021	DEUTSCHE BANK SECURITIES INC		417,612	400,000	1,715	2.C FE
444859-BJ-0	HUMANA INC SR NT		01/26/2021	VARIOUS		783,508	750,000	2,558	2.C FE
446413-AT-3	HUNTINGTON INGALLS INDUS CO GUARNT		01/04/2021	EXCHANGE		19,999,249	20,000,000	147,000	2.C FE
448579-AE-2	HYATT HOTELS CORP SR NT		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		262,803	250,000		2.C FE
45111@-AA-7	ICONIC ISSUER LLC SER A		03/19/2021	DIRECT PLACEMENT		13,700,000	13,700,000		1.F Z
45111@-AB-5	ICONIC ISSUER LLC SER B		03/19/2021	DIRECT PLACEMENT		3,200,000	3,200,000		2.B Z
452327-AM-1	ILLUMINA INC SR NT		03/16/2021	GOLDMAN, SACHS & CO		24,949,500	25,000,000		2.B FE
45434L-2C-7	INDIAN RAILWAY FINANCE SR NT 144A	D	02/03/2021	HSBC SECURITIES INC		15,000,000	15,000,000		2.C FE
45674C-AB-9	INFOR INC SR NT 144A		01/26/2021	VARIOUS		3,059,050	3,000,000	886	2.B FE
456837-AV-5	ING GROEP NV SR NT SER VAR	D	03/24/2021	GOLDMAN, SACHS & CO		600,000	600,000		1.G FE
45866F-AM-6	INTERCONTINENTALEXCHANGE SR NT		01/26/2021	VARIOUS		1,512,328	1,500,000	1,089	2.A FE
460690-BT-6	INTERPUBLIC GRP COS SR NT		02/23/2021	CITIGROUP SECURITIES INC		34,941,200	35,000,000		2.B FE
46128M-AQ-4	INVERSIONES CMPC SA CO GUARNT 144A	D	03/31/2021	BANK OF AMERICA NA		9,927,300	10,000,000		2.C FE
46849L-SS-1	JACKSON NATL LIFE GLBL SR SEC 144A		01/26/2021	VARIOUS		1,621,805	1,500,000	23,337	1.F FE
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		03/01/2021	INTEREST CAPITALIZATION		77,632	77,632		1.A FM
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		02/19/2021	J P MORGAN SECURITIES INC		25,671,875	25,000,000	43,403	1.A FE
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A		03/26/2021	J P MORGAN SECURITIES INC		24,095,305	23,890,000	49,771	1.A FE
46647P-BW-5	JPMORGAN CHASE & CO SR NT		01/28/2021	J P MORGAN SECURITIES INC		1,000,000	1,000,000		1.F FE
46647P-BX-3	JPMORGAN CHASE & CO SR NT		01/28/2021	J P MORGAN SECURITIES INC		20,000,000	20,000,000		1.F FE
46647P-AP-1	JPMORGAN CHASE & CO SR NT FRN		01/26/2021	VARIOUS		4,011,638	3,750,000	33,143	1.F FE
46647P-AQ-9	JPMORGAN CHASE & CO SR NT FRN		01/20/2021	MIZUHO SECURITIES USA INC		757,688	750,000	1,780	1.F FE
489170-AF-7	KENNAMETAL INC SR NT		03/26/2021	VARIOUS		35,065,570	35,030,000	19,189	2.B FE
49271V-AL-4	KEURIG DR PEPPER INC CO GUARNT		03/01/2021	BANK OF AMERICA NA		449,987	450,000		2.B FE
49271V-AM-2	KEURIG DR PEPPER INC CO GUARNT		03/01/2021	GOLDMAN, SACHS & CO		4,981,200	5,000,000		2.B FE
49327M-3A-0	KEY BANK NA SR NT SER BKNT		01/22/2021	VARIOUS		1,001,750	1,000,000	394	1.G FE
494550-BL-9	KINDER MORGAN ENER PART SR NT		01/26/2021	VARIOUS		1,571,345	1,500,000	23,261	2.B FE
49456B-AT-8	KINDER MORGAN INC CO GUARNT		02/08/2021	TORONTO DOMINION		9,974,400	10,000,000		2.B FE
500255-AX-2	KOHL'S CORPORATION SR NT		03/30/2021	VARIOUS		1,797,711	1,800,000	47	2.C FE

SCHEDULE D - PART 3

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50077L-AX-4	KRAFT HEINZ FOODS CO GUARNT		01/21/2021	EXCHANGE		857,557	845,000	11,941	3.A FE
50547V-AA-4	LAC FUNDING 2021A		03/05/2021	DIRECT PLACEMENT		20,000,000	20,000,000		2.B Z
X5151*-AK-6	LANDSVIRKJUN SR NT SER B	D	02/08/2021	BNP PARIBAS		25,000,000	25,000,000		2.B Z
52532X-AA-3	LEIDOS INC CO GUARNT 144A		01/27/2021	BNP PARIBAS SECURITIES CORP		789,218	750,000	4,548	2.C FE
526057-BN-3	LENNAR CORP CO GUARNT		01/26/2021	GOLDMAN, SACHS & CO		397,493	375,000	3,612	2.C FE
53079E-BL-7	LIBERTY MUTUAL GRP INC CO GUARNT 144A		01/27/2021	BANK OF AMERICA NA		20,750,000	20,750,000		3.A FE
53621@-AX-4	LION INDUSTRIAL PROP SR NT SER A		03/31/2021	BANK OF AMERICA NA		15,000,000	15,000,000		2.A Z
53944Y-AM-5	LLOYDS BANKING GRP PLC SR NT	D	01/27/2021	VARIOUS		505,763	500,000	746	1.G FE
53944Y-AN-3	LLOYDS BANKING GRP PLC SR NT	D	03/04/2021	CITIGROUP GLOBAL MKT INC		400,000	400,000		1.G FE
53948Q-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A	C	03/05/2021	GOLDMAN, SACHS & CO		8,999,194	9,000,000		1.F Z
548661-EB-9	LOWE'S COS INC SR NT		03/29/2021	CITIGROUP SECURITIES INC		4,988,900	5,000,000		2.A FE
50212@-AB-3	LP 1A REIT INC SR NT SER A		01/07/2021	BANK OF AMERICA NA		20,000,000	20,000,000		1.G Z
50220P-AD-5	LSEGA FINANCING PLC CO GUARNT 144A	D	03/25/2021	BANK OF AMERICA NA		6,588,978	6,600,000		1.G FE
50220P-AE-3	LSEGA FINANCING PLC CO GUARNT 144A	D	03/25/2021	BANK OF AMERICA NA		995,020	1,000,000		1.G FE
50249A-AE-3	LYB INT FINANCE III CO GUARFRN		01/27/2021	VARIOUS		1,003,131	1,000,000	610	2.B FE
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A		01/13/2021	MITSUBISHI TRUST & BANKING CORPORATION		246,657	246,657	617	1.A FE
574599-BQ-8	MASCORP SR NT		02/18/2021	DEUTSCHE BANK SECURITIES INC		7,941,360	8,000,000		2.B FE
574599-BR-6	MASCORP SR NT		02/18/2021	ROYAL BANK OF CANADA		4,999,100	5,000,000		2.B FE
579780-AR-8	MCCORMICK & CO SR NT		02/08/2021	BANK OF AMERICA NA		1,595,776	1,600,000		2.B FE
579780-AS-6	MCCORMICK & CO SR NT		02/08/2021	BANK OF AMERICA NA		11,260,562	11,350,000		2.B FE
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A		03/17/2021	BANK OF AMERICA NA		23,031,585	22,917,000	28,646	1.B FE
59001A-BD-3	MERITAGE HOMES CORP SR NT 144A		03/31/2021	MIZUHO SECURITIES USA INC		32,000,000	32,000,000		3.A FE
59217G-GV-5	MET LIFE GLOB FUNDING I SEC 144A		01/26/2021	VARIOUS		1,500,580	1,500,000	256	1.D FE
591539-AA-9	METHODIST HOSPITAL/THE NT SER 20A		02/25/2021	J P MORGAN SECURITIES INC		9,230,300	10,000,000	67,625	1.C FE
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		03/15/2021	INTEREST CAPITALIZATION		1,173	1,173		1.D Z
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		03/15/2021	INTEREST CAPITALIZATION		2,662	2,662		2.B Z
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		01/27/2021	WELLS FARGO BANK, N.A.		3,999,913	4,000,000	3,124	1.A FE
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		01/27/2021	WELLS FARGO BANK, N.A.		1,999,972	2,000,000	1,938	1.C FE
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		01/27/2021	WELLS FARGO BANK, N.A.		3,117,991	3,118,000	3,607	1.F FE
595017-AV-6	MICROCHIP TECHNOLOGY INC SR SEC 144A		01/26/2021	VARIOUS		1,503,235	1,500,000	1,431	2.C FE
594918-CE-2	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		3,570,230	3,229,000		1.A FE
59523U-AA-5	MID-AMERICAN APT LP		01/26/2021	VARIOUS		1,364,000	1,250,000	14,960	2.A FE
606822-BV-5	MITSUBISHI UFJ FIN GRP SR NT	D	01/26/2021	VARIOUS		1,513,783	1,500,000	4,499	1.G FE
606822-AS-3	MITSUBISHI UFJ FIN GRP SR NT FRN	D	02/24/2021	NIKKO SECURITIES CO INTL INC, THE		605,782	600,000	1,075	1.G FE
60687Y-BF-5	MIZUHO FINANCIAL GRP SR NT	D	01/26/2021	VARIOUS		1,524,183	1,500,000	638	1.G FE
60687Y-BQ-1	MIZUHO FINANCIAL GRP SR NT	D	02/16/2021	MIZUHO SECURITIES USA INC		20,000,000	20,000,000		1.G FE
617446-8W-2	MORGAN STANLEY SR NT		01/26/2021	VARIOUS		2,251,943	2,250,000	77	1.F FE
617446-8X-0	MORGAN STANLEY SR NT		01/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000		1.F FE
617446-8Y-8	MORGAN STANLEY SR NT		02/23/2021	MORGAN STANLEY CAPITAL SERVICES LLC		19,633,150	20,000,000	20,237	1.F FE
617446-8T-9	MORGAN STANLEY SR NT MTN DTD 11/13/20		01/20/2021	VARIOUS		2,254,425	2,250,000	2,252	1.F FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A		03/10/2021	DEUTSCHE BANK SECURITIES INC		10,036,860	10,100,000		1.G FE
553205-AC-9	MP CLO III, LTD 2013-1A CL AR 144A	D	02/26/2021	MORGAN STANLEY CAPITAL SERVICES LLC		550,000	550,000	923	1.A FE
55336V-BK-5	MPLX LP SR NT		01/26/2021	VARIOUS		789,234	750,000	3,743	2.B FE
628530-AV-9	MYLAN INC CO GUARNT 144A		01/26/2021	VARIOUS		786,615	750,000	803	2.C FE
636180-BR-1	NATIONAL FUEL GAS CO SR NT		02/09/2021	BANK OF AMERICA NA		399,756	400,000		2.C FE
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A		03/24/2021	JP MORGAN SECURITIES LLC		11,563,709	11,563,709		1.E Z
639057-AB-4	NATWEST GRP PLC SUB	D	02/03/2021	BNP PARIBAS SECURITIES CORP		5,043,500	5,000,000	28,214	2.C FE
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		01/19/2021	BARCLAYS CAPITAL INC		299,956	300,000		1.A FE
64131J-AL-0	NEUBERGER BERMAN LTD 2017-25A CL AR 144A	D	02/26/2021	BANK OF AMERICA NA		1,750,000	1,750,000		1.A FE
651587-AG-2	NEWMARKET CORP SR NT		03/11/2021	VARIOUS		31,628,230	32,000,000		2.B FE
65339K-BT-6	NEXTERA ENERGY CAPITAL CO GUARNT FRN		02/17/2021	J P MORGAN SECURITIES INC		2,000,000	2,000,000		2.A FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SEC		03/02/2021	JEFFERIES LLC		9,999,404	9,999,404		2.C PL
65473P-AL-9	NISOURCE INC SR NT		01/21/2021	CITIGROUP SECURITIES INC		8,068,116	8,230,000	61,016	2.B FE
655664-AV-2	NORDSTROM INC SR NT 144A		03/24/2021	WELLS FARGO BANK, N.A.		5,100,000	5,100,000		3.A FE
62954W-AB-1	NTT FINANCE CORP CO GUARNT 144A	D	02/24/2021	MORGAN STANLEY CAPITAL SERVICES LLC		600,000	600,000		1.F FE

SCHEDULE D - PART 3

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62944T-AF-2	NVR INC SR NT		01/14/2021	DEUTSCHE BANK SECURITIES INC		4,579,137	4,239,000	22,608	2.A FE
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		03/15/2021	INTEREST CAPITALIZATION		6,023	6,023		2.A
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A		03/10/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,994,840	3,000,000	60,563	1.G FE
67100*-AA-6	ONY FUNDING, LLC RECVS BACKED NOTES		01/14/2021	DIRECT PLACEMENT		38,200,000	38,200,000		1.F FE
68389X-CA-1	ORACLE CORP SR NT		03/22/2021	WELLS FARGO BANK, N.A.		7,486,875	7,500,000		2.A FE
68389X-CC-7	ORACLE CORP SR NT		03/22/2021	BANK OF AMERICA NA		499,760	500,000		2.A FE
68389X-CD-5	ORACLE CORP SR NT		03/22/2021	BANK OF AMERICA NA		299,229	300,000		2.A FE
68389X-CE-3	ORACLE CORP SR NT		03/22/2021	BANK OF AMERICA NA		40,786,683	40,850,000		2.A FE
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		01/13/2021	MIZUHO SECURITIES USA INC		500,185	500,000	96	2.B FE
69021*-AA-8	OVERLAKE 520 GRND LSE CTL		03/18/2021	DIRECT PLACEMENT		2,304,872	2,304,872		1.G Z
694308-JJ-7	PACIFIC GAS & ELEC 1ST MTG		03/15/2021	BNP PARIBAS SECURITIES CORP		7,451,406	8,540,000	38,193	2.C FE
694308-GY-7	PACIFIC GAS & ELEC SR NT		03/15/2021	BNP PARIBAS SECURITIES CORP		11,209,714	11,460,000	131,790	2.C FE
69689L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A	D	02/05/2021	MORGAN STANLEY CAPITAL SERVICES LLC		636,627	636,309	1,537	1.A FE
69701K-AA-0	PALMER SQ LN FDG LTD 2020-3A CL A1 144A	D	03/24/2021	J P MORGAN SECURITIES INC		1,379,065	1,374,094	5,516	1.A FE
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A	D	03/09/2021	CITIGROUP GLOBAL MKT INC		2,000,000	2,000,000		1.A Z
70450Y-AF-0	PAYPAL HLDGS INC SR NT		01/22/2021	BNP PARIBAS SECURITIES CORP		511,025	500,000	1,031	2.A FE
705322-A@-4	PEDERNALES ELEC 1ST MTG		02/22/2021	BANK OF AMERICA NA		25,000,000	25,000,000		1.D Z
709599-AH-7	PENSKE TRUCK LEASING/PTL SR NT 144A		03/23/2021	CITIGROUP GLOBAL MKT INC		105,571	100,000	1,002	2.B FE
709599-AY-0	PENSKE TRUCK LEASING/PTL SR NT 144A		01/26/2021	VARIOUS		2,089,943	2,000,000	19,425	2.B FE
714046-AH-2	PERKINELMER INC SR NT		03/04/2021	J P MORGAN SECURITIES INC		14,994,750	15,000,000		2.B FE
714046-AJ-8	PERKINELMER INC SR NT		03/04/2021	J P MORGAN SECURITIES INC		4,999,950	5,000,000		2.B FE
723787-AR-8	PIONEER NATURAL RESOURCE SR NT		01/14/2021	BANK OF AMERICA NA		16,979,140	17,000,000		2.B FE
74170*-BG-3	PRIME PROPERTY SR NT SER EE		03/24/2021	BANK OF AMERICA NA		10,000,000	10,000,000		1.F Z
74170*-BK-4	PRIME PROPERTY SR NT SER HH		03/24/2021	BANK OF AMERICA NA		9,000,000	9,000,000		1.F Z
74256L-EJ-4	PRINCIPAL LFE GLB FND II SEC 144A		01/26/2021	VARIOUS		1,502,263	1,500,000	924	1.E FE
74331F-AE-1	PROGRESS RES TR 2021-SFR1 CL C 144A		02/11/2021	BARCLAYS CAPITAL INC		1,499,998	1,500,000		1.G FE
74331F-AG-6	PROGRESS RES TR 2021-SFR1 CL D 144A		02/11/2021	BARCLAYS CAPITAL INC		2,499,881	2,500,000		2.C FE
74368C-AY-0	PROTECTIVE LIFE GLBL SR SEC 144A		01/26/2021	WELLS FARGO BANK, N.A.		9,944,400	10,000,000	61,278	1.E FE
754730-AH-2	RAYMOND JAMES FINANCIAL SR NT		03/18/2021	CITIGROUP SECURITIES INC		14,908,950	15,000,000		2.A FE
75886F-AF-4	REGENERON PHARMACEUTICAL SR NT		02/12/2021	SUNTRUST CAPITAL MARKETS INC		4,580,650	5,000,000	71,944	2.C FE
75951A-AM-0	RELIANCE STAND LIFE II SEC 144A		01/26/2021	VARIOUS		1,214,582	1,180,000	5,361	1.F FE
760759-AZ-3	REPUBLIC SVCS INC SR NT		01/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,953,150	5,000,000	14,097	2.B FE
76127@-AA-4	RESURGENT HOLDINGS, LLC		02/24/2021	DIRECT PLACEMENT		35,000,000	35,000,000		2.C Z
772739-AQ-1	ROCK-TENN CO GUARNT		01/26/2021	VARIOUS		1,222,986	1,150,000	18,694	2.B FE
78355H-KG-3	RYDER SYSTEM INC SR NT MTN DTD 02/26/18		01/26/2021	VARIOUS		1,058,565	1,000,000	13,789	2.B FE
785592-AH-9	SABINE PASS LIQUEFACTION SR SEC		01/26/2021	VARIOUS		1,050,075	1,000,000	22,396	2.C FE
785592-A*-7	SABINE PASS LIQUEFACTION SR SEC NT		03/18/2021	SEAPORT GLOBAL HOLDINGS LLC		11,458,400	10,000,000	4,167	2.C FE
80007R-AB-1	SANDS CHINA LTD SR NT	D	01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		535,415	500,000	10,031	2.C FE
80285R-AB-4	SANTANDER DRIVE AUTO REC 2020-2 CL A2A		01/22/2021	ROYAL BANK OF CANADA		925,128	924,203	175	1.A FE
80286N-AB-2	SANTANDER DRIVE AUTO REC 2021-1 CL A2A		02/09/2021	J P MORGAN SECURITIES INC		2,799,926	2,800,000		1.A FE
80286N-AD-8	SANTANDER DRIVE AUTO REC 2021-1 CL A3		02/09/2021	J P MORGAN SECURITIES INC		1,749,926	1,750,000		1.A FE
81257V-AB-7	SEATTLE CHILDREN HOSP NT SER 2021		03/03/2021	VARIOUS		17,358,948	18,750,000	29,758	1.C FE
81762P-AE-2	SERVICENOW INC SR NT		01/14/2021	VARIOUS		6,017,008	6,254,000	38,427	2.A FE
82620K-BB-8	SIEMENS FINANCIERINGSMAT CO GUARFRN 144A	D	03/02/2021	J P MORGAN SECURITIES INC		1,200,000	1,200,000		1.E FE
82620K-BE-2	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	03/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,993,300	5,000,000		1.E FE
82620K-BF-9	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	03/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		11,972,760	12,000,000		1.E FE
827048-AX-7	SILGAN HLDGS INC SR SEC 144A		02/03/2021	WELLS FARGO BANK, N.A.		599,670	600,000		2.C FE
78392B-AB-3	SK HYNIX INC SR NT 144A	D	01/13/2021	CITIGROUP SECURITIES INC		59,916,600	60,000,000		2.C FE
78392B-AC-1	SK HYNIX INC SR NT 144A	D	01/13/2021	CITIGROUP SECURITIES INC		31,676,160	32,000,000		2.C FE
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A		02/03/2021	CREDIT SUISSE SECURITIES LLC		1,000,000	1,000,000		1.A FE
83368R-BB-7	SOCIETE GENERALE CO GUARNT 144A	D	02/22/2021	SOCIETE GENERALE		19,988,600	20,000,000		2.C FE
842400-HB-2	SOUTHERN CAL EDISON 1ST MTG		03/24/2021	MIZUHO SECURITIES USA INC		700,000	700,000		1.G FE
842587-DH-7	SOUTHERN CO SR NT SER 21-B		02/23/2021	SCOTIA CAPITAL MARKETS INC		4,988,100	5,000,000		2.A FE
845437-BS-0	SOUTHWESTERN ELEC PWR SR NT SER N		03/08/2021	BARCLAYS CAPITAL INC		799,920	800,000		2.A FE
845743-BU-6	SOUTHWESTERN PUBLIC SERV 1ST MTG SER 8		02/23/2021	BARCLAYS CAPITAL INC		2,997,060	3,000,000	31,763	1.G FE

SCHEDULE D - PART 3

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

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85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A		01/26/2021	VARIOUS		2,718,870	2,500,000	10,924	2.A FE
853254-BX-7	STANDARD CHARTERED PLC PERP SUB FRN 144A	D	01/05/2021	STANDARD CHARTERED BANK		200,000	200,000		3.A FE
853254-BV-1	STANDARD CHARTERED PLC SR NT 144A	D	01/22/2021	VARIOUS		1,921,375	1,900,000	6,624	1.F FE
853254-BZ-2	STANDARD CHARTERED PLC SR NT 144A	D	01/07/2021	STANDARD CHARTERED BANK		2,250,000	2,250,000		1.F FE
85917P-AA-5	STERIS PLC CO GUARNT		03/30/2021	J P MORGAN SECURITIES INC		16,195,450	16,250,000		2.B FE
85917P-AB-3	STERIS PLC CO GUARNT		03/24/2021	J P MORGAN SECURITIES INC		9,952,000	10,000,000		2.B FE
86562M-CC-2	SUMITOMO MITSUI FINL GRP SR NT	D	01/26/2021	VARIOUS		3,004,720	3,000,000	437	1.G FE
86562M-CD-0	SUMITOMO MITSUI FINL GRP SR NT	D	01/04/2021	NIKKO SECURITIES CO INTL INC, THE		1,750,000	1,750,000		1.G FE
86738@-AA-4	SUNFLOWER ELEC SR NT SER B		03/31/2021	EXCHANGE		19,166,667	19,166,667		2.B Z
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A		03/15/2021	CREDIT SUISSE SECURITIES LLC		9,999,151	10,000,000		1.G FE
875127-BH-4	TAMPA ELEC CO SR NT		03/15/2021	WELLS FARGO BANK, N.A.		9,967,400	10,000,000		1.G FE
87612B-BT-8	TARGA RES PARTNERS SR NT 144A		02/22/2021	VARIOUS		8,916,250	9,000,000	7,889	3.C FE
879360-AB-1	TELEDYNE TECHNOLOGIES IN SR NT		03/08/2021	BANK OF AMERICA NA		3,995,360	4,000,000		2.C FE
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT		03/08/2021	BANK OF AMERICA NA		7,981,920	8,000,000		2.C FE
879360-AE-5	TELEDYNE TECHNOLOGIES INC SR NT		03/08/2021	BANK OF AMERICA NA		49,791,000	50,000,000		2.C FE
88167A-AF-8	TEVA PHARM NE CO GUARNT	D	03/04/2021	ROYAL BANK OF CANADA		4,275,000	5,000,000	87,945	3.C FE
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		02/02/2021	ROYAL BANK OF CANADA		11,996,339	12,000,000		1.F FE
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		02/02/2021	ROYAL BANK OF CANADA		2,998,730	3,000,000		2.B FE
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		03/24/2021	BANK OF AMERICA NA		19,996,424	20,000,000		1.F Z
87264A-BV-6	T-MOBILE USA INC CO GUARNT		03/16/2021	CREDIT SUISSE SECURITIES LLC		10,000,000	10,000,000		3.B FE
87264A-BW-4	T-MOBILE USA INC CO GUARNT		03/16/2021	CREDIT SUISSE SECURITIES LLC		15,000,000	15,000,000		3.B FE
210314-AB-6	TRANSMANTARO SR NT 144A	D	03/15/2021	SANTANDER INVESTMENT SECURITIES, INC.		5,687,500	5,000,000	98,569	2.C FE
89640Y-AU-8	TRINITAS CLO LTD 2017-6A CL ARR 144A	D	02/09/2021	J P MORGAN SECURITIES INC		7,000,000	7,000,000		1.A FE
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	03/08/2021	DIRECT PLACEMENT		1,255,371	1,255,371		4.C PL
902674-YB-0	UBS AG LONDON SR NT 144A	D	02/02/2021	UBS SECURITIES LLC		1,998,460	2,000,000		1.D FE
902674-YC-8	UBS AG LONDON SR NT FRN 144A	D	02/02/2021	UBS SECURITIES LLC		2,250,000	2,250,000		1.D FE
902613-AD-0	UBS GRP AG PERP JR SUB FRN 144A	D	02/01/2021	UBS SECURITIES LLC		200,000	200,000		3.A FE
902613-AB-4	UBS GRP AG SR NT 144A	D	01/20/2021	JANE STREET EXECUTION SERVICES		252,513	250,000	1,204	1.G FE
902613-AE-8	UBS GRP AG SR NT 144A	D	02/16/2021	VARIOUS		34,991,550	35,000,000	4,074	1.G FE
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	01/26/2021	VARIOUS		779,755	750,000	4,679	1.G FE
90265E-AV-2	UDR INC CO GUARMTN DTD 02/26/21		02/11/2021	WELLS FARGO BANK, N.A.		19,918,400	20,000,000		2.A FE
90265E-AT-7	UDR INC CO GUARMTN DTD 07/21/20		02/11/2021	VARIOUS		14,841,764	14,875,000	4,003	2.A FE
90265E-AU-4	UDR INC CO GUARMTN DTD 12/14/20		01/12/2021	WELLS FARGO BANK, N.A.		4,256,175	4,375,000	6,927	2.A FE
90932V-AA-3	UNITED AIR 2020-1 B PTT PTC		01/25/2021	GOLDMAN, SACHS & CO		350,000	350,000		2.C FE
90327Q-D4-8	USAA CAPITAL CORP SR NT 144A		01/26/2021	VARIOUS		1,540,033	1,500,000	5,083	1.B FE
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		01/15/2021	CREDIT SUISSE SECURITIES LLC		6,249,852	6,250,000		1.F FE
PPEB2B-WN-8	VALARIS PLC SEC	D	03/22/2021	DIRECT PLACEMENT		4,571,000	4,571,000		4.B Z
92343V-BJ-2	VERIZON COMMS SR NT		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		258,665	250,000	1,259	2.A FE
92343V-GB-4	VERIZON COMMS SR NT		03/11/2021	J P MORGAN SECURITIES INC		12,883,650	13,000,000		2.A FE
92343V-GF-5	VERIZON COMMS SR NT		03/11/2021	CITIGROUP GLOBAL MKT INC		199,988	200,000		2.A FE
92343V-GH-1	VERIZON COMMS SR NT		03/11/2021	MORGAN STANLEY CAPITAL SERVICES LLC		449,798	450,000		2.A FE
92343V-GJ-7	VERIZON COMMS SR NT		03/11/2021	MORGAN STANLEY CAPITAL SERVICES LLC		6,971,230	7,000,000		2.A FE
92343V-GD-0	VERIZON COMMS SR NT FRN		03/11/2021	CITIGROUP GLOBAL MKT INC		550,000	550,000		2.A FE
927804-FQ-2	VIRGINIA ELEC & PWR CO SR NT		01/26/2021	VARIOUS		3,238,810	3,000,000	45,233	2.A FE
92849V-AA-1	VITALITY RE XII LTD FRN SER A144A	D	01/29/2021	GOLDMAN, SACHS & CO		20,000,000	20,000,000		2.A FE
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		03/01/2021	CREDIT SUISSE SECURITIES LLC		4,882,715	4,876,619	9,879	1.G FE
928668-BG-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	01/26/2021	VARIOUS		1,506,268	1,500,000	1,823	2.A FE
928881-AA-9	VONTIER CORP SR NT 144A		03/03/2021	VARIOUS		15,227,888	15,250,000		2.C FE
928881-AC-5	VONTIER CORP SR NT 144A		03/03/2021	VARIOUS		16,450,995	16,500,000		2.C FE
928881-AE-1	VONTIER CORP SR NT 144A		03/17/2021	CITIGROUP SECURITIES INC		33,367,370	33,500,000	2,581	2.C FE
254687-FM-3	WALT DISNEY CO/THE CO GUARNT		03/10/2021	GOLDMAN, SACHS & CO		1,277,948	1,400,000	1,176	2.A FE
94106B-AB-7	WASTE CONNECTIONS INC SR NT		01/07/2021	J P MORGAN SECURITIES INC		6,652,935	6,338,000	53,697	2.A FE
92939U-AF-3	WEC ENERGY GRP INC SR NT		03/16/2021	J P MORGAN SECURITIES INC		199,918	200,000		2.A FE
949746-TD-3	WELLS FARGO & CO PERP JR SUB FRN		01/19/2021	WELLS FARGO BANK, N.A.		850,000	850,000		2.B FE
95000U-2C-6	WELLS FARGO & CO SR NT MTN DTD 01/24/19		01/26/2021	VARIOUS		3,269,995	3,000,000	27,604	1.F FE

SCHEDULE D - PART 3

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95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A		03/12/2021	WELLS FARGO BANK, N.A.		15,222,656	15,000,000	29,167	1.A FE
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		03/25/2021	WELLS FARGO BANK, N.A.		7,451,318	7,395,849	14,381	1.A FM
969457-BY-5	WILLIAMS COMPANIES INC SR NT		02/25/2021	ROYAL BANK OF CANADA		6,675,277	6,700,000		2.B FE
74935Q-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A		03/11/2021	BANK OF AMERICA NA		16,897,723	16,602,000	19,600	1.B FE
98978V-AT-0	ZOETIS INC SR NT		03/10/2021	U.S. BANCORP		1,426,350	1,500,000	14,625	2.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,389,962,763	3,389,475,185	4,071,026	XXX
00488P-AL-9	ACRISURE LLC TL B		03/23/2021	J P MORGAN SECURITIES INC		1,987,500	2,000,000		4.B FE
01438K-AH-8	ALDEVRON LLC TL B		02/18/2021	MORGAN STANLEY CAPITAL SERVICES LLC		3,011,250	3,000,000		4.B FE
01642P-BB-1	ALIXPARTNERS LLP TL B		02/22/2021	BANK OF AMERICA NA		1,496,250	1,500,000		4.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL		03/05/2021	EXCHANGE		3,495,725	3,491,250		3.A FE
04685Y-AM-1	ATHENAHEALTH INC TL B1		03/10/2021	J P MORGAN SECURITIES INC		1,518,750	1,500,000		4.B FE
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		02/16/2021	DIRECT PLACEMENT		105,754	105,754		2.A PL
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II		03/19/2021	DIRECT PLACEMENT		291,830	296,274		2.A PL
08579J-BF-8	BERRY GLBL INC TL Y		02/04/2021	CREDIT SUISSE SECURITIES LLC		998,750	1,000,000		2.C FE
08579J-BG-6	BERRY GLBL INC TL Z		03/04/2021	VARIOUS		7,758,901	7,755,970		3.B FE
11283H-AF-4	BROOKFIELD RETAIL HOLD CO TL A2		03/09/2021	WELLS FARGO BANK, N.A.		246,563	250,000		4.A FE
124886-AH-5	CCC INFORMATION SVCS CO TL		01/11/2021	JEFFERIES LLC		2,496,657	2,493,540		4.C FE
12546F-AB-8	CHG PPC PARENT LLC TL		03/19/2021	J P MORGAN SECURITIES INC		1,693,056	1,695,175		4.B FE
40416V-AB-1	CORE & MAIN LP TL		03/30/2021	J P MORGAN SECURITIES INC		498,750	500,000		4.B FE
64072U-AK-8	CSC HLDGS LLC TL B5		03/16/2021	J P MORGAN SECURITIES INC		992,500	1,000,000		3.C FE
24022K-AB-5	DCERT BUYER INC TL		03/08/2021	CREDIT SUISSE SECURITIES LLC		250,000	250,000		4.B FE
29273P-AE-3	ENDO PARENT LLC DDTL NON-PIK		01/01/2021	INTEREST CAPITALIZATION		1,123	1,123		3.C PL
29273P-9A-1	ENDO PARENT LLC DDTL PIK		01/01/2021	VARIOUS		5,171	5,171		3.C FE
02034D-AC-1	FINASTRA USA INC TL		02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,719,375	1,750,000		4.B FE
34484K-AB-5	FOODSCIENCE CORP MML		03/01/2021	DIRECT PLACEMENT		6,435,200	6,500,202		4.B Z
41151P-AN-5	HARBOR FREIGHT TOOLS CO TL		03/16/2021	VARIOUS		4,979,375	5,000,000		3.C FE
G4770M-AH-7	INEOS US PETROCHEM LLC TL		02/17/2021	J P MORGAN SECURITIES INC		3,526,250	3,500,000		3.B Z
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		02/18/2021	DIRECT PLACEMENT		5,359,500	5,413,636		2.C PL
50024P-AA-9	KOHLBERG INVESTORS IX LP		03/11/2021	DIRECT PLACEMENT		55,735,122	55,735,122		1.D Z
62910P-AF-0	NFP CORP TL		01/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,950,088	1,994,975		4.B FE
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML		02/17/2021	DIRECT PLACEMENT		6,608,149	6,674,898		2.B Z
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS TL B		02/22/2021	BARCLAYS CAPITAL INC		590,806	591,545		4.A FE
69946E-AT-8	PAREXEL INTL CORP TL		02/12/2021	BANK OF AMERICA NA		1,945,011	1,945,011		4.C FE
69338C-AH-4	PG&E CORP TL		02/17/2021	J P MORGAN SECURITIES INC		251,250	250,000		3.C FE
69355H-AB-4	PPD INC CO ASSETS TL		01/19/2021	J P MORGAN SECURITIES INC		3,233,750	3,250,000		3.C FE
76121Q-AG-1	RESOURCE LABEL GRP 8TH AMEND AQUIS DDTL		03/08/2021	DIRECT PLACEMENT		800,837	800,837		3.C Z
BLA05Q-TM-0	ROHRER CORPORATION MML		03/15/2021	DIRECT PLACEMENT		3,770,453	3,808,538		4.B Z
BLA05U-9N-1	SPECIALIST RESOURCES GLOBAL 2021 DDTL		03/31/2021	DIRECT PLACEMENT		888,340	892,804		4.B Z
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		03/31/2021	DIRECT PLACEMENT		712,500	720,000		2.B PL
69323#-AD-3	THE PROMPTCARE COS DDTL 2		02/19/2021	DIRECT PLACEMENT		528,768	534,109		4.C PL
88770Y-AG-3	TINUITI INC DDTL		03/15/2021	DIRECT PLACEMENT		784,314	784,314		2.C Z
92549K-AC-4	VETCOR PROFESSIONAL PRACTICE TL		01/14/2021	GOLUB CAPITAL FINANCE FUNDING LLC		2,951,250	3,000,000		4.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						129,618,867	129,990,248		XXX
8399997. Total - Bonds - Part 3						3,752,197,986	3,751,722,978	4,578,890	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,752,197,986	3,751,722,978	4,578,890	XXX
06055H-60-8	BANK OF AMERICA CUM PERP PFD $25 PAR		01/21/2021	BARLACYS CAPITAL GROUPS	16,000.000	400,000	25.00		2.C FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						400,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						400,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						400,000	XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A		01/04/2021	EXCHANGE	576.000	57,600			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
313786-2#-1	FHLB TOPEKA CLASS B		03/31/2021	EXCHANGE/VARIOUS	34,438.000	3,443,800			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,501,400	XXX		XXX
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		03/31/2021	DIVIDEND REINVESTMENT	2,838.860	27,889			
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		03/31/2021	DIVIDEND REINVESTMENT	2,838.870	27,889			
69448A-56-5	PF LARGE CAP VALUE, ADVISOR		02/25/2021	DIVIDEND REINVESTMENT	368,976.880	3,014,541			
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						3,070,320	XXX		XXX
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME CLASS D		03/31/2021	DIVIDEND REINVESTMENT	3,281.060	33,085			
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		03/31/2021	DIVIDEND REINVESTMENT	3,281.290	33,087			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						66,171	XXX		XXX
9799997. Total - Common Stocks - Part 3						6,637,891	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,637,891	XXX		XXX
9899999. Total - Preferred and Common Stocks						7,037,891	XXX		XXX
9999999 - Totals						3,759,235,878	XXX	4,578,890	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		03/01/2021	SCHEDULED REDEMPTION		670,500	670,500	623,400	649,441		21,059		21,059		670,500				7,777	10/01/2035	1.A
38374E-HT-7	GNMA SER 2003-105 CL Z		03/01/2021	SCHEDULED REDEMPTION		628,553	628,553	522,377	576,132		52,421		52,421		628,553				6,582	11/01/2033	1.A
38374E-G9-2	GNMA SER 2003-113 CL ZA		03/01/2021	SCHEDULED REDEMPTION		816,746	816,746	691,821	744,271		72,474		72,474		816,746				8,256	12/01/2033	1.A
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		03/20/2021	SCHEDULED REDEMPTION		2,761,607	2,761,607	2,752,977	2,754,921		6,686		6,686		2,761,607				3,414	09/20/2049	1.A
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		03/20/2021	SCHEDULED REDEMPTION		3,089,258	3,089,258	3,076,708	3,078,281		10,978		10,978		3,089,258				3,889	09/20/2049	1.A
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		03/20/2021	SCHEDULED REDEMPTION		3,065,633	3,065,633	3,053,179	3,054,730		10,904		10,904		3,065,633				3,950	09/20/2049	1.A
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		03/20/2021	SCHEDULED REDEMPTION		3,879,649	3,879,649	3,874,800	3,876,846		2,803		2,803		3,879,649				5,124	11/20/2049	1.A
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		03/20/2021	SCHEDULED REDEMPTION		4,730,308	4,730,308	4,725,134	4,727,748		2,561		2,561		4,730,308				5,836	11/20/2049	1.A
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		03/20/2021	SCHEDULED REDEMPTION		3,177,641	3,177,641	3,173,669	3,175,966		1,675		1,675		3,177,641				4,095	11/20/2049	1.A
83162C-RR-6	SBAP 2008-20C CL 1		03/01/2021	SCHEDULED REDEMPTION		292,681	292,681	292,681	292,681						292,681				8,034	03/01/2028	1.A
912810-RJ-9	US TREASURY NT		02/17/2021	HSBC SECURITIES INC		298,623	250,000	236,182	236,910		48		48		236,958		61,665	61,665	1,968	11/15/2044	1.A
912828-3Q-1	US TREASURY NT		01/15/2021	MATURED		500,000	500,000	493,008	499,869		131		131		500,000				5,000	01/15/2021	1.A
912828-5M-8	US TREASURY NT		01/04/2021	J P MORGAN SEC INC		887,520	750,000	800,654	792,832		(55)		(55)		792,777		94,743	94,743	3,302	11/15/2028	1.A
912828-6D-7	US TREASURY NT		02/28/2021	MATURED		1,500,000	1,500,000	1,502,930	1,500,246		(246)		(246)		1,500,000				18,750	02/28/2021	1.A
912828-6T-2	US TREASURY NT		01/04/2021	HSBC SECURITIES INC		564,609	500,000	506,621	505,660		(7)		(7)		505,653		58,956	58,956	1,673	05/15/2029	1.A
912828-C5-7	US TREASURY NT		03/31/2021	MATURED		2,000,000	2,000,000	2,064,297	2,003,040		(3,040)		(3,040)		2,000,000				22,500	03/31/2021	1.A
912828-Z6-0	US TREASURY NT		03/12/2021	J P MORGAN SEC INC		303,434	300,000	303,914			(493)		(493)		303,421		12	12	2,552	01/31/2022	1.A
912828-Z9-4	US TREASURY NT		01/07/2021	DEUTSCHE BANK SEC INC		1,356,367	1,300,000	1,387,496	1,380,967		(163)		(163)		1,380,804		(24,437)	(24,437)	7,736	02/15/2030	1.A
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		03/01/2021	SCHEDULED REDEMPTION		51,933	51,933	49,380	51,448		484		484		51,933				752	06/01/2024	1.A
0599999. Subtotal - Bonds - U.S. Governments						30,575,062	30,264,509	30,131,228	29,901,989		178,220		178,220		30,384,123		190,939	190,939	121,190	XXX	XXX
448814-DM-2	HYDRO QUEBEC DEB	A	02/01/2021	MATURED		10,000,000	10,000,000	10,259,750	10,016,093		(16,093)		(16,093)		10,000,000				470,000	02/01/2021	1.D FE
T6247R-CE-7	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 53	D	03/27/2021	MATURED		6,875,000	6,875,000	1,553,956	6,765,232		109,768		109,768		6,875,000					03/27/2021	2.C
500630-CQ-9	KOREA DEV BANK SR NT FRN	D	03/02/2021	ROYAL BANK OF CANADA		503,410	500,000	500,000	500,000						500,000		3,410	3,410	1,987	07/06/2022	1.C FE
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3	C	01/02/2021	SCHEDULED REDEMPTION		88,126	88,126	99,233	94,338		(6,212)		(6,212)		88,126				5,314	01/02/2028	1.B
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3	C	01/02/2021	SCHEDULED REDEMPTION		15,533	15,533	17,377	16,490		(957)		(957)		15,533				937	01/02/2027	1.B
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3	C	01/02/2021	SCHEDULED REDEMPTION		2,943	2,943	3,250	3,106		(163)		(163)		2,943				177	01/02/2027	1.B
1099999. Subtotal - Bonds - All Other Governments						17,485,013	17,481,603	12,433,566	17,395,260		86,343		86,343		17,481,603		3,410	3,410	478,415	XXX	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		03/15/2021	SCHEDULED REDEMPTION		39,896	39,896	39,896	39,896						39,896				359	08/15/2039	1.D Z
89917*-AA-3	TULARE COUNTY II CTL PTC		03/25/2021	SCHEDULED REDEMPTION		814	814	822	822		(8)		(8)		814				5	08/25/2045	1.D
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						40,709	40,709	40,718	40,717		(8)		(8)		40,709				364	XXX	XXX
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		03/01/2021	SCHEDULED REDEMPTION		452,120	452,120	385,010	425,924		26,196		26,196		452,120				4,338	05/01/2034	1.A
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		03/01/2021	SCHEDULED REDEMPTION		365,999	365,999	306,218	337,763		28,236		28,236		365,999				3,595	05/01/2034	1.A
31393G-V3-5	FHLMC 2533- CL Z		03/01/2021	SCHEDULED REDEMPTION		191,106	191,106	183,289	186,588		4,519		4,519		191,106				2,308	12/01/2032	1.A
31394R-TP-4	FHLMC 2766 CL ZD		03/01/2021	SCHEDULED REDEMPTION		269,924	269,924	243,373	258,265		11,659		11,659		269,924				3,088	03/01/2034	1.A
31395H-RC-6	FHLMC 2870 CL VZ		03/01/2021	SCHEDULED REDEMPTION		1,424,259	1,424,259	1,320,890	1,379,979		44,280		44,280		1,424,259				15,792	10/01/2034	1.A
3137BQ-UP-0	FHLMC 4601- CL NK		03/01/2021	SCHEDULED REDEMPTION		2,781,356	2,781,356	2,748,871	2,752,801		28,555		28,555		2,781,356				11,743	09/01/2045	1.A
3137FP-WL-5	FHLMC 4931- CL FJ		03/25/2021	SCHEDULED REDEMPTION		4,712,305	4,712,305	4,696,843	4,699,272		13,033		13,033		4,712,305				6,217	11/25/2049	1.A
3137FQ-HH-9	FHLMC 4936- CL EF		03/25/2021	SCHEDULED REDEMPTION		4,063,751	4,063,751	4,052,322	4,053,782		9,969		9,969		4,063,751				5,827	12/25/2049	1.A
3137FQ-JW-4	FHLMC 4936- CL FL		03/25/2021	SCHEDULED REDEMPTION		5,800,816	5,800,816	5,784,501	5,787,017		13,799		13,799		5,800,816				8,142	12/25/2049	1.A
3137FR-DX-6	FHLMC 4954- CL KE		03/01/2021	SCHEDULED REDEMPTION		646,206	646,206	658,095	656,818		(10,613)		(10,613)		646,206				2,232	02/01/2050	1.A
3137FR-2N-0	FHLMC 4954- CL LB		03/01/2021	SCHEDULED REDEMPTION		3,937,441	3,937,441	3,968,817	3,964,836		(27,396)		(27,396)		3,937,441				21,326	02/01/2050	1.A
3137FW-DY-3	FHLMC 5009- CL MB		03/01/2021	SCHEDULED REDEMPTION		6,226,723	6,226,723	6,320,124	6,320,574		(93,851)		(93,851)		6,226,723				17,016	08/01/2047	1.A
3137F9-WS-6	FHLMC 5070- CL DP		03/01/2021	SCHEDULED REDEMPTION		1,171,023	1,171,023	1,170,337			686		686		1,171,023				1,952	08/01/2050	1.A
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		03/01/2021	SCHEDULED REDEMPTION		2,207,243	2,207,243	2,325,538	2,313,759		(106,516)		(106,516)		2,207,243				16,846	04/01/2046	1.A
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		03/01/2021	SCHEDULED REDEMPTION		6,792,608	6,792,608	6,975,007	6,965,908		(173,300)		(173,300)		6,792,608				23,317	09/01/2035	1.A
312904-Z6-5	FHLMC SER 1036 CL H12-Z		01/01/2021	MATURED		113	113	113	113						113					01/01/2021	1.A
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		03/15/2021	SCHEDULED REDEMPTION		54	54	54	54						54				0	04/15/2022	1.A
31394P-PA-5	FHLMC SER 2755 CL ZM		03/01/2021	SCHEDULED REDEMPTION		236,660	236,660	220,131	229,247		7,413		7,413		236,660				2,445	02/01/2034	1.A
31397B-SF-9	FHLMC SER 3227 CL PT		03/01/2021	SCHEDULED REDEMPTION		257,130	257,130	247,568	253,885		3,246		3,246		257,130				2,926	10/01/2036	1.A
31396G-BS-9	FHLMC SERIES 3087 CL NZ		03/01/2021	SCHEDULED REDEMPTION		134,818	134,818	107,990	122,468		12,350		12,350		134,818				1,312	12/01/2035	1.A
31337P-6Q-7	FHR 2235 TZ COIN PROGRAM		03/01/2021	SCHEDULED REDEMPTION		2,985	2,985	2,495	2,715		271		271		2,985				43	06/01/2030	1.A
31393E-N8-8	FNMA 2003-86 CL ZJ		03/01/2021	SCHEDULED REDEMPTION		268,218	268,218	255,088	262,810		5,408		5,408		268,218				3,331	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394C-JW-3	FNMA 2005-12 CL CZ		03/01/2021	SCHEDULED REDEMPTION		222,400	222,400	211,840	218,115		4,286		4,286		222,400				2,433	03/01/2035	1.A
31394C-6F-4	FNMA 2005-30 CL Z		03/01/2021	SCHEDULED REDEMPTION		123,798	123,798	113,566	119,107		4,691		4,691		123,798				1,362	04/01/2035	1.A
31394C-U5-9	FNMA 2005-34 CL PE		03/01/2021	SCHEDULED REDEMPTION		113,591	113,591	110,596	112,437		1,154		1,154		113,591				1,325	04/01/2035	1.A
31394D-QR-4	FNMA 2005-40 CL Z		03/01/2021	SCHEDULED REDEMPTION		490,275	490,275	420,842	463,065		27,211		27,211		490,275				4,965	05/01/2035	1.A
31394V-N5-5	FNMA 2006-13 CL ZA		03/01/2021	SCHEDULED REDEMPTION		185,813	185,813	175,786	181,075		4,739		4,739		185,813				2,343	03/01/2036	1.A
31396K-3E-0	FNMA 2006-84 CL YP		03/01/2021	SCHEDULED REDEMPTION		404,663	404,663	389,219	399,435		5,228		5,228		404,663				4,880	09/01/2036	1.A
3136B3-MS-6	FNMA 2018-84 CL DA		02/01/2021	SCHEDULED REDEMPTION		723,042	723,042	729,708	725,020		(1,977)		(1,977)		723,042				2,612	10/01/2043	1.A
3136B4-SB-5	FNMA 2019-24 CL FA		03/25/2021	SCHEDULED REDEMPTION		1,415,446	1,415,446	1,410,580	1,411,426		4,020		4,020		1,415,446				1,817	05/25/2049	1.A
3136B4-WA-2	FNMA 2019-26 CL FG		03/25/2021	SCHEDULED REDEMPTION		2,922,365	2,922,365	2,917,799	2,919,215		3,150		3,150		2,922,365				3,897	06/25/2049	1.A
3136B5-AM-7	FNMA 2019-30 CL FA		03/25/2021	SCHEDULED REDEMPTION		4,302,384	4,302,384	4,299,695	4,300,195		2,189		2,189		4,302,384				5,385	07/25/2049	1.A
3136B4-5C-8	FNMA 2019-33 CL FB		03/25/2021	SCHEDULED REDEMPTION		2,959,433	2,959,433	2,957,583	2,957,969		1,463		1,463		2,959,433				3,795	07/25/2049	1.A
3136B5-GH-2	FNMA 2019-35 CL FB		03/25/2021	SCHEDULED REDEMPTION		1,533,673	1,533,673	1,531,756	1,532,174		1,499		1,499		1,533,673				1,988	07/25/2049	1.A
3136B5-GL-3	FNMA 2019-35 CL FE		03/25/2021	SCHEDULED REDEMPTION		2,678,273	2,678,273	2,665,719	2,667,839		10,434		10,434		2,678,273				2,849	07/25/2049	1.A
3136B6-WD-1	FNMA 2019-60 CL F		03/25/2021	SCHEDULED REDEMPTION		2,089,745	2,089,745	2,081,255	2,082,372		7,373		7,373		2,089,745				2,682	10/25/2049	1.A
3136B7-PZ-8	FNMA 2019-73 CL FD		03/25/2021	SCHEDULED REDEMPTION		1,386,080	1,386,080	1,380,449	1,381,208		4,872		4,872		1,386,080				1,793	12/25/2049	1.A
3136B7-S3-6	FNMA 2019-78 CL DE		03/01/2021	SCHEDULED REDEMPTION		5,175,113	5,175,113	5,294,585	5,328,925		(153,812)		(153,812)		5,175,113				22,048	11/01/2049	1.A
3136BA-F4-1	FNMA 2020-49 CL JA		03/24/2021	VARIOUS		44,080,072	43,138,257	44,215,028	44,146,587		(157,443)		(157,443)		43,989,144		90,928	90,928	264,554	08/01/2044	1.A
3136BA-E8-3	FNMA 2020-49 CL PC		03/24/2021	VARIOUS		14,135,945	14,576,398	14,894,118	14,873,170		(15,251)		(15,251)		14,857,919		(721,973)	(721,973)	71,163	07/01/2050	1.A
3136BB-GJ-5	FNMA 2020-54 CL DA		03/24/2021	VARIOUS		80,292,217	78,532,065	80,397,202	80,348,249		(275,265)		(275,265)		80,072,984		219,233	219,233	427,012	06/01/2044	1.A
3136BB-GY-2	FNMA 2020-54 CL PC		03/01/2021	SCHEDULED REDEMPTION		1,838,613	1,838,613	1,877,539	1,874,447		(35,835)		(35,835)		1,838,613				6,173	08/01/2050	1.A
31358G-CB-1	FNMA 91-23 CL KK-Z		03/01/2021	VARIOUS		235	235	248	235						235				8	03/01/2021	1.A
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		03/01/2021	SCHEDULED REDEMPTION		4,387	4,387	4,349	4,359		29		29		4,387				59	12/01/2028	1.A
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		03/01/2021	SCHEDULED REDEMPTION		283	283	286	285		(3)		(3)		283				4	12/01/2028	1.A
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		03/01/2021	SCHEDULED REDEMPTION		652,283	652,283	675,827	680,367		(28,083)		(28,083)		652,283				5,722	11/01/2047	1.A
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		03/01/2021	SCHEDULED REDEMPTION		2,072,965	2,072,965	2,149,406	2,161,798		(88,833)		(88,833)		2,072,965				17,979	01/01/2048	1.A
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		03/01/2021	SCHEDULED REDEMPTION		1,619	1,619	1,433	1,611		8		8		1,619				29	10/01/2021	1.A
31393Y-WN-1	FNMA SER 2004-45 CL Z		03/01/2021	SCHEDULED REDEMPTION		752,931	752,931	596,754	683,118		69,813		69,813		752,931				7,276	06/01/2034	1.A
31394A-M3-7	FNMA SER 2004-67 CL ZA		03/01/2021	SCHEDULED REDEMPTION		633,343	633,343	530,246	590,854		42,489		42,489		633,343				6,113	09/01/2034	1.A
31394A-R6-5	FNMA SER 2004-74 CL ZB		03/01/2021	SCHEDULED REDEMPTION		227,505	227,505	192,313	211,788		15,718		15,718		227,505				2,153	10/01/2034	1.A
31394B-HW-7	FNMA SER 2004-83 CL ZB		03/01/2021	SCHEDULED REDEMPTION		294,810	294,810	247,850	275,226		19,584		19,584		294,810				2,843	11/01/2034	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		03/01/2021	SCHEDULED REDEMPTION		552,054	552,054	496,921	529,138		22,916		22,916		552,054				6,112	12/01/2033	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		03/01/2021	SCHEDULED REDEMPTION		213,805	213,805	184,666	203,009		10,796		10,796		213,805				2,204	11/01/2033	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		03/01/2021	SCHEDULED REDEMPTION		514,892	514,892	428,863	480,221		34,671		34,671		514,892				5,186	04/01/2034	1.A
46670#-AA-6	JLL SECURITIES SEC SER 2020-50		03/15/2021	SCHEDULED REDEMPTION		76,439	76,439	77,586	77,580		(1,141)		(1,141)		76,439				576	11/15/2040	1.A Z
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR		01/01/2021	SCHEDULED REDEMPTION		105,000	105,000	105,000	105,000						105,000				2,363	01/01/2045	1.F FE
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		03/15/2021	SCHEDULED REDEMPTION		436,365	436,365	446,471	438,627		(2,262)		(2,262)		436,365				19,156	03/15/2026	1.E
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		02/15/2021	SCHEDULED REDEMPTION		307,490	307,490	307,490	307,490						307,490				5,913	08/15/2033	1.C FE
880461-YL-6	TENNESSEE HSG DEV AGY RSDL FIN		03/01/2021	CALLED @ 100.000		250,000	250,000	251,918	251,602		(21)		(21)		251,581		(1,581)	(1,581)	6,100	07/01/2044	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						216,112,209	213,850,695	216,745,162	216,018,915		(663,650)		(663,650)		216,525,602		(413,393)	(413,393)	1,078,664	XXX	XXX
53948K-AA-7	2020-2GF CL A 144A	C	03/20/2021	SCHEDULED REDEMPTION		132,760	132,760	132,704	132,705		55		55		132,760				814	07/20/2047	1.F FE
817826-AH-3	7-ELEVEN INC SR NT FRN 144A		03/25/2021	VARIOUS		1,001,058	1,000,000	1,000,000							1,000,000		1,058	1,058	800	08/10/2022	2.B FE
00287Y-BH-1	ABBVIE INC SR NT		03/09/2021	BARCLAYS CAPITAL INC		455,418	450,000	449,966	449,970		7		7		449,976		5,442	5,442	3,010	11/19/2021	2.B FE
00287Y-BX-6	ABBVIE INC SR NT		03/03/2021	DEUTSCHE BANK SEC INC		537,685	500,000	499,886	499,887		2		2		499,889		37,796	37,796	4,622	11/21/2029	2.B FE
00100V-AC-4	ACIS CLO LTD 2014-4A CL A 144A	D	02/01/2021	SCHEDULED REDEMPTION		453,622	453,622	453,169	453,221		402		402		453,622				1,874	05/01/2026	1.A FE
00507V-AP-4	ACTIVISION BLIZZARD SR NT		03/10/2021	MARKETAXESS		274,134	300,000	298,842	298,884		21		21		298,905		(24,771)	(24,771)	2,385	09/15/2030	2.A FE
00507V-AQ-2	ACTIVISION BLIZZARD SR NT		01/06/2021	FIFTH THIRD BANK, THE		1,752,921	1,900,000	1,894,775	1,894,821		2		2		1,894,823		(141,902)	(141,902)	19,528	09/15/2050	2.A FE
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		03/01/2021	SCHDLD REDM/PRIN LOSS		392,216	403,629	318,235	392,216						392,216				2,634	05/01/2036	3.B FM
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		03/22/2021	SCHEDULED REDEMPTION		332,162	332,162	332,162	332,162						332,162				9,550	03/22/2035	3.B FE
00111@-AA-2	AES HAWAII INC SR SEC NT		03/31/2021	SCHEDULED REDEMPTION		654,900	654,900	654,900	654,900						654,900				11,248	06/30/2022	5.C
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		03/01/2021	SCHEDULED REDEMPTION		1,090,930	1,090,930	1,107,124	1,102,343		(11,413)		(11,413)		1,090,930				8,682	03/01/2045	1.A FM
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		1,497,321	1,497,321	1,534,754	1,522,775		(25,453)		(25,453)		1,497,321				11,796	04/01/2045	1.A FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		2,836,866	2,836,866	2,839,687	2,838,496		(1,629)		(1,629)		2,836,866				21,708	06/01/2045	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,214,239	1,214,239	1,225,812	1,222,242		(8,003)		(8,003)		1,214,239				8,997	07/01/2045	1.A FM
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,714,919	1,714,919	1,747,580	1,741,563		(26,644)		(26,644)		1,714,919				12,863	03/01/2046	1.A FM
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,747,522	1,747,522	1,771,113	1,764,979		(17,457)		(17,457)		1,747,522				13,584	05/01/2037	1.A FM
00846U-AH-4	AGILENT TECHNOLOGIES INC SR NT		01/21/2021	CALLED @ 104.764		2,617,005	2,498,000	2,493,054	2,497,021		30		30		2,497,051		949	949	143,430	10/01/2022	2.A FE
00138C-AQ-1	AIG GLBL FUNDING SR SEC 144A		02/26/2021	BANK OF AMERICA NA		750,285	750,000	751,136			(44)		(44)		751,093		(808)	(808)	788	12/08/2023	1.F FE
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		03/31/2021	SCHEDULED REDEMPTION		353,863	353,863	353,863	353,863						353,863				8,263	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		03/31/2021	SCHEDULED REDEMPTION		51,291	51,291	51,291	51,291						51,291				1,198	06/30/2033	2.C PL
012653-AC-5	ALBEMARLE CORP SR NT FRN		03/16/2021	CALLED @ 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				29,508	11/15/2022	2.C FE
01609W-AX-0	ALIBABA GRP HOLDING SR NT	D	03/08/2021	STIFEL, NICOLAUS & CO		950,180	1,000,000	998,390			13		13		998,403		(48,223)	(48,223)	1,830	02/09/2031	1.E FE
020564-AA-8	ALPEK SA DE CV SR NT 144A	D	02/26/2021	TENDER @ 106.790		10,679,000	10,000,000	9,971,300	9,993,562		503		503		9,994,065		5,935	5,935	799,000	11/20/2022	2.C FE
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		03/31/2021	SCHEDULED REDEMPTION		45,780	45,780	45,780	45,780						45,780				417	06/30/2039	1.C
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		03/31/2021	SCHEDULED REDEMPTION		50,482	50,482	50,482	50,482						50,482				517	08/31/2039	1.C
74351@-AA-6	AMAZON OAK CREEK PTC CTL		03/10/2021	SCHEDULED REDEMPTION		286,662	286,662	286,662	286,662						286,662				2,592	07/10/2040	1.C
025537-AR-2	AMERICAN ELEC PWR SR NT SER N		03/08/2021	TORONTO DOMINION		783,392	800,000	798,152	798,194		70		70		798,263		(14,871)	(14,871)	2,444	11/01/2025	2.A FE
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		03/01/2021	SCHEDULED REDEMPTION		227,697	227,697	218,618	226,091		1,605		1,605		227,697				854	09/01/2045	1.A FM
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		03/01/2021	SCHEDULED REDEMPTION		25,529	25,529	25,528	25,529		1		1		25,529				214	10/01/2036	1.A FE
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		03/01/2021	SCHEDULED REDEMPTION		37,642	37,642	37,640	37,641		1		1		37,642				311	12/01/2036	1.A FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		03/01/2021	SCHEDULED REDEMPTION		10,345	10,345	10,345	10,345		0		0		10,345				82	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		03/01/2021	SCHEDULED REDEMPTION		14,660	14,660	14,660	14,660		0		0		14,660				122	10/01/2045	1.A FE
02665W-CX-7	AMERICAN HONDA FINANCE SR NT FRN		03/05/2021	CITIGROUP SEC INC		5,029,500	5,000,000	5,000,000	5,000,000						5,000,000		29,500	29,500	7,690	06/27/2022	1.G FE
03066P-AB-5	AMERICREDIT AUTO REC 2020-3 CL A2		03/18/2021	SCHEDULED REDEMPTION		42,945	42,945	42,944	42,944		1		1		42,945				45	03/18/2024	1.A FE
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		03/18/2021	SCHEDULED REDEMPTION		119,279	119,279	119,278	119,279		1		1		119,279				289	03/20/2023	1.A FE
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		03/01/2021	SCHEDULED REDEMPTION		381,571	381,571	381,571	381,571						381,571				3,756	05/01/2034	1.A FM
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		03/01/2021	SCHEDULED REDEMPTION		7,651	7,651	7,651	7,651						7,651				75	05/01/2034	1.A FM
00176@-AA-4	AMF FLORENCE LLC SEC		03/31/2021	VARIOUS		357,047	357,047	357,047	496,684		(139,637)		(139,637)		357,047				2,533	12/31/2035	2.C PL
034863-AV-2	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/15/2021	BANK OF AMERICA NA		287,030	250,000	249,773	249,803		9		9		249,812		37,218	37,218	6,196	04/01/2025	2.B FE
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/05/2021	JEFFERIES LLC		553,082	450,000	447,453	447,599		34		34		447,633		105,449	105,449	10,664	04/01/2030	2.B FE
03674X-AC-0	ANTERO RES CORP CO GUARNT		02/10/2021	VARIOUS		8,000,000	8,000,000	7,823,750	7,896,233		4,897		4,897		7,901,130		98,870	98,870	62,305	12/01/2022	4.B FE
03789X-AE-8	APPLEBEES/IHOP FDG 2019-1A CL A2II 144A		03/05/2021	SCHEDULED REDEMPTION		62,500	62,500	62,500	62,500						62,500				738	06/07/2049	2.B FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		01/30/2021	SCHEDULED REDEMPTION		32,500	32,500	32,590	32,587		(87)		(87)		32,500				263	07/30/2050	2.C FE
00206R-MF-6	AT&T INC SR NT 144A		02/02/2021	BANK OF AMERICA NA		586,290	587,000	481,332	481,740		561		561		482,301		103,988	103,988	2,370	12/01/2033	2.B FE
04774#-AB-8	ATLANTA FALCONS SR NT SER B		03/01/2021	SCHEDULED REDEMPTION		114,901	114,901	114,901	114,901						114,901				2,062	09/01/2042	2.B PL
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		03/01/2021	SCHEDULED REDEMPTION		163,647	163,647	163,647	163,647						163,647				2,937	09/01/2042	2.B PL
05252A-BK-6	AUST & NZ BANKING GRP SR NT 144A	D	01/12/2021	MATURED		12,500,000	12,500,000	12,649,450	12,500,591		(591)		(591)		12,500,000				304,688	01/12/2021	1.D FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		03/31/2021	SCHEDULED REDEMPTION		337,500	337,500	337,500	337,500						337,500				5,695	06/30/2035	2.C FE
05401A-AM-3	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	VARIOUS		11,879,760	12,000,000	11,855,880							11,855,880		23,880	23,880		02/21/2026	2.C FE
05401A-AP-6	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	STIFEL, NICOLAUS & CO		4,951,930	5,000,000	4,937,650							4,937,650		14,280	14,280		02/21/2028	2.C FE
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		487,785	487,785	492,641	489,977		(2,193)		(2,193)		487,785				3,201	05/01/2048	1.A FE
05605G-AJ-1	B2R MTG TR 2015-2 CL B		03/01/2021	SCHEDULED REDEMPTION		2,134,723	2,134,723	2,198,729	2,143,005		(8,281)		(8,281)		2,134,723				41,951	11/01/2048	1.D FE
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		02/01/2021	SCHEDULED REDEMPTION		3,014,852	3,014,852	3,014,852	3,014,852						3,014,852				14,810	03/01/2021	1.A FE
05605L-AJ-0	B2R MTG TR 2016-1 CL B 144A		03/01/2021	SCHEDULED REDEMPTION		2,047,589	2,047,589	2,109,008	2,048,888		(1,299)		(1,299)		2,047,589				34,392	01/01/2023	1.C FE
00754#-AD-9	BABCOCK INTL GRP PLC SER B SR NT	D	03/17/2021	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				705,000	03/17/2021	2.B
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		03/01/2021	SCHDLD REDM/PRIN LOSS		159,782	177,221	150,124	158,200		1,582		1,582		159,782				2,607	04/01/2037	3.B FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		03/01/2021	SCHEDULED REDEMPTION		922	922	929	924		(2)		(2)		922				6	09/01/2034	1.A FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		03/01/2021	SCHDLD REDM/PRIN LOSS		253,541	259,428	251,098	249,708		3,833		3,833		253,541				3,503	03/01/2036	3.B FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		03/01/2021	SCHEDULED REDEMPTION		111,687	111,687	107,470	109,470		2,217		2,217		111,687				1,480	10/01/2033	1.A FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		03/01/2021	SCHDLD REDM/PRIN LOSS		605,001	620,014	567,409	620,359		(15,358)		(15,358)		605,001				8,424	03/01/2036	4.B FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		03/01/2021	SCHDLD REDM/PRIN LOSS		308,129	317,801	297,588	305,131		2,998		2,998		308,129				4,321	10/01/2035	3.B FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		03/01/2021	SCHEDULED REDEMPTION		13,282	13,282	12,162	12,829		453		453		13,282				101	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		03/01/2021	SCHEDULED REDEMPTION		61,111	61,111	53,625	56,437		4,674		4,674		61,111				463	05/01/2034	1.A FM
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		03/01/2021	SCHEDULED REDEMPTION		127,720	127,720	114,070	118,924		8,796		8,796		127,720				1,035	06/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		03/01/2021	SCHEDULED REDEMPTION		146,410	146,410	143,559	144,724		1,685		1,685		146,410				845	12/01/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		03/01/2021	SCHEDULED REDEMPTION		17,488	17,488	15,608	16,299		1,189		1,189		17,488				91	02/01/2035	1.A FM
06051G-HJ-1	BANK OF AMERICA CORP 06/25/18		02/25/2021	ROYAL BANK OF CANADA		10,019,500	10,000,000	10,028,700	10,007,019		(2,448)		(2,448)		10,004,571		14,929	14,929	15,517	06/25/2022	1.G FE
06051G-JC-4	BANK OF AMERICA CORP SR NT FRN 05/19/20		03/08/2021	CREDIT SUISSE SEC LLC		5,078,200	5,000,000	5,000,000	5,000,000						5,000,000		78,200	78,200	22,909	05/19/2024	1.G FE
06051G-FL-8	BANK OF AMERICA CORP SUB MTN		03/08/2021	BANK OF AMERICA NA		3,365,670	3,000,000	3,246,785	3,207,132		(6,283)		(6,283)		3,200,850		164,820	164,820	48,875	10/22/2026	2.A FE
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		03/01/2021	SCHEDULED REDEMPTION		3,573	3,573	3,609	3,575		(2)		(2)		3,573				22	01/01/2035	1.A FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		03/01/2021	SCHEDULED REDEMPTION		98,861	98,861	96,884	98,009		852		852		98,861				1,312	03/01/2035	2.B FM
00205H-AL-9	BANK OF AUSTRIA 1999-6A_ 144A	D	03/12/2021	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				80,636	03/12/2021	2.A
06367W-JN-4	BANK OF MONTREAL SR NT MTN DTD 03/26/19	A	03/04/2021	CITIGROUP SEC INC		16,585,470	16,500,000	16,566,670	16,530,241		(4,605)		(4,605)		16,525,637		59,833	59,833	25,964	03/26/2022	1.F FE
06406F-AA-1	BANK OF NY MELLON CORP SR NT		03/15/2021	CALLED @ 100.000		20,000,000	20,000,000	19,980,200	19,998,825		836		836		19,999,661		339	339	208,333	04/15/2021	1.F FE
05531F-AY-9	BB&T CORP SR NT FRN MTN DTD 03/21/17		03/01/2021	SUNTRUST CPTL MKTS		16,740,043	16,645,000	16,738,236	16,687,922		(5,936)		(5,936)		16,681,986		58,057	58,057	62,240	04/01/2022	1.G FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		03/01/2021	SCHEDULED REDEMPTION		318,047	318,047	311,661	316,626		1,421		1,421		318,047				2,064	10/01/2035	1.A FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		03/01/2021	SCHEDULED REDEMPTION		19,992	19,992	20,217	20,018		(26)		(26)		19,992				123	10/01/2033	1.A FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		03/01/2021	SCHEDULED REDEMPTION		1,624	1,624	1,648	1,624						1,624				10	01/01/2034	1.A FM
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		03/01/2021	SCHEDULED REDEMPTION		1,352	1,352	1,346	1,352		0		0		1,352				7	01/01/2034	1.A FM
084659-AS-0	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/08/2021	EXCHANGE		9,989,340	10,000,000	9,987,100	9,988,898		442		442		9,989,340				160,875	04/15/2025	1.G FE
084659-AU-5	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/08/2021	EXCHANGE		19,997,046	20,000,000	19,996,800	19,996,997		49		49		19,997,046				700,944	07/15/2030	1.G FE
08516*-AA-8	BERLIN STATION SR NT SER A		01/31/2021	SCHEDULED REDEMPTION		187,500	187,500	187,500	187,500						187,500				3,281	09/30/2031	4.B PL
09143#-AA-3	BISHOP HILL ENERGY LLC		03/31/2021	SCHEDULED REDEMPTION		919,235	919,235	919,235	919,235						919,235				7,705	06/30/2037	2.C PL
097023-CY-9	BOEING CO SR NT		02/02/2021	MORGAN STANLEY CPTL		594,712	499,302	529,369	529,127		(263)		(263)		528,166		66,546	66,546	6,652	05/01/2030	2.C FE
110122-CU-0	BRISTOL-MYERS SQUIBB CO SR NT		02/19/2021	MATURED		1,000,000	1,000,000	999,907	999,979		21		21		1,000,000				14,375	02/19/2021	1.F FE
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT		03/24/2021	CALLED @ 108.523		16,278,450	15,000,000	14,971,158	14,975,209		2,076		2,076		14,977,285		22,715	22,715	1,643,450	08/15/2023	1.F FE
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT		02/10/2021	JANE STREET EXECUTION		1,001,710	1,000,000	1,001,730			(157)		(157)		1,001,573		137	137	1,328	11/13/2023	1.F FE
110122-CJ-5	BRISTOL-MYERS SQUIBB CO SR NT FRN		03/09/2021	JANE STREET EXECUTION		250,833	250,000	250,000	250,000						250,000		833	833	484	05/16/2022	1.F FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	03/15/2021	SCHEDULED REDEMPTION		19,592	19,592	19,592	19,592						19,592				164	06/15/2029	2.C FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	03/20/2021	SCHEDULED REDEMPTION		10,646	10,646	10,646	10,646						10,646				123	06/20/2024	1.F FE
11135F-AX-9	BROADCOM INC CO GUARNT		01/20/2021	TENDER @ 104.830		262,075	250,000	254,978	254,106		(234)		(234)		253,872		(3,872)	(3,872)	14,137	10/15/2022	2.C FE
115236-AC-5	BROWN & BROWN INC SR NT		01/12/2021	JEFFERIES LLC		1,541,385	1,500,000	1,498,350	1,498,388		5		5		1,498,393		42,992	42,992	10,885	03/15/2031	2.C FE
12532@-AA-8	BURLINGTON NORTH SR SEC NT SER D		01/15/2021	SCHEDULED REDEMPTION		323,993	323,993	323,993	323,993						323,993				9,169	01/15/2023	1.C
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E		01/15/2021	SCHEDULED REDEMPTION		495,908	495,908	495,908	495,908						495,908				14,034	01/15/2023	1.C
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F		01/15/2021	SCHEDULED REDEMPTION		368,727	368,727	368,727	368,727						368,727				10,435	01/15/2023	1.C
12533@-AA-7	BURLINGTON NORTH SR SEC NT SER G		01/15/2021	SCHEDULED REDEMPTION		268,165	268,165	268,165	268,165						268,165				7,589	01/15/2023	1.C
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU		01/15/2021	SCHEDULED REDEMPTION		139,604	139,604	139,604	139,604						139,604				4,148	01/15/2022	1.B FE
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		01/15/2021	SCHEDULED REDEMPTION		224,337	224,337	224,337	224,337						224,337				6,405	01/15/2032	2.B PL
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A	D	03/25/2021	SCHEDULED REDEMPTION		425,000	425,000	424,904	424,907		93		93		425,000				2,097	09/25/2045	1.F FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		03/15/2021	SCHEDULED REDEMPTION		5,842	5,842	5,842	5,842						5,842				54	01/15/2052	1.D Z
13607G-RS-5	CANADIAN IMPERIAL BANK SR NT	A	02/04/2021	MARKETAXESS		501,300	500,000	501,388			(23)		(23)		501,365		(65)	(65)	375	12/14/2023	1.F FE
14040H-BY-0	CAPITAL ONE FINANCIAL CO SR NT		03/30/2021	CALLED @ 100.000		1,000,000	1,000,000	999,120	999,899		76		76		999,974		26	26	14,375	04/30/2021	2.A FE
14155#-AB-6	CARDINALS BALLPK SR NT		03/30/2021	SCHEDULED REDEMPTION		636,432	636,432	636,432	636,432						636,432					09/30/2027	2.B
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		03/15/2021	SCHEDULED REDEMPTION		99,072	99,072	99,072	99,072						99,072				1,029	03/15/2044	1.E
14448C-AM-6	CARRIER GLBL CORP SR NT		02/15/2021	CALLED @ 103.316		258,290	250,000	250,000	250,000						250,000				10,694	02/15/2023	2.C FE
14448C-AS-3	CARRIER GLBL CORP SR NT		02/18/2021	BNP PARIBAS SEC CORP		262,613	250,000	249,990	249,990		0		0		249,990		12,622	12,622	3,403	04/05/2050	2.C FE
14686A-AA-7	CARVAL CLO LTD 2019-1A AN 144A	D	03/12/2021	CALLED @ 100.000		1,000,000	1,000,000	998,620	998,695		63		63		998,757		1,243	1,243	6,754	04/20/2032	1.A FE
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC		03/31/2021	SCHEDULED REDEMPTION		229,393	229,393	229,393	229,393						229,393				3,874	11/30/2029	2.C PL
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	03/10/2021	SCHEDULED REDEMPTION		535,714	535,714	535,714	535,714						535,714				5,655	07/10/2022	1.F FE
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	01/01/2021	SCHEDULED REDEMPTION		210,080	210,080	210,080	210,080						210,080				204	12/31/2031	2.C FE
161175-AZ-7	CHARTER COMM OPT LLC/CAP SR SEC		02/18/2021	JEFFERIES LLC		338,798	250,000	286,338	280,951		(209)		(209)		280,742		58,055	58,055	5,276	10/23/2035	2.C FE
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SEC		02/22/2021	CITIGROUP GLBL MKT INC		307,975	250,000	249,265	249,292		2		2		249,294		58,681	58,681	5,710	04/01/2048	2.C FE
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		03/01/2021	SCHEDULED REDEMPTION		799,848	799,848	782,248	796,578		3,270		3,270		799,848				8,818	02/02/2035	1.A FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		03/01/2021	SCHEDULED REDEMPTION		11,904	11,904	11,629	11,230		675		675		11,904				134	08/01/2034	5.B FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		03/01/2021	SCHEDULED REDEMPTION		214,552	214,552	214,540	214,548		4		4		214,552				2,491	11/01/2033	1.A FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		03/01/2021	SCHEDULED REDEMPTION		10,611	10,611	10,405	10,512		99		99		10,611				124	05/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		03/01/2021	SCHEDULED REDEMPTION		703,960	703,960	654,624	685,982		17,978		17,978		703,960				7,674	10/01/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,000,474	1,000,474	1,013,136	1,011,120		(10,646)		(10,646)		1,000,474				8,021	03/01/2050	1.A FM
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		184,116	184,116	185,238	185,037		(921)		(921)		184,116				1,634	04/01/2049	1.A FM
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		2,049,261	2,049,261	2,064,630	2,062,522		(13,261)		(13,261)		2,049,261				14,996	07/01/2049	1.A FM
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		613,721	613,721	621,296	619,935		(6,214)		(6,214)		613,721				5,446	04/01/2049	1.A FM
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		4,639,836	4,639,836	4,692,034	4,733,945		(94,109)		(94,109)		4,639,836				33,953	07/01/2049	1.A FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		03/01/2021	SCHDLD REDM/PRIN LOSS		192,373	191,771	182,087	189,174		3,198		3,198		192,373				2,494	02/01/2035	1.D FM
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A	D	03/31/2021	CREDIT SUISSE SEC LLC		1,000,050	1,000,000	990,400	990,983		594		594		991,577		8,473	8,473	6,161	07/18/2031	1.A FE
125523-AF-7	CIGNA CORP CO GUARNT		02/10/2021	J P MORGAN SEC INC		180,148	167,000	174,834	172,307		(231)		(231)		172,076		8,072	8,072	3,601	07/15/2023	2.B FE
125523-AG-5	CIGNA CORP CO GUARNT		03/01/2021	MITSUBISHI TRUST		847,328	750,000	749,456	749,562		14		14		749,576		97,752	97,752	9,281	11/15/2025	2.B FE
125523-AZ-3	CIGNA CORP CO GUARNT SER		03/01/2021	MARKETAXESS		6,001,160	5,500,000	5,557,712	5,554,365		(1,252)		(1,252)		5,553,113		448,047	448,047	64,304	10/15/2027	2.B FE
125523-BV-1	CIGNA CORP SR NT		03/02/2021	JANE STREET EXECUTION		528,310	500,000	529,475			(1,189)		(1,189)		528,286		24	24	2,042	07/15/2023	2.B FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		03/01/2021	SCHEDULED REDEMPTION		3,748,458	3,748,458	3,798,828	3,825,026		(76,568)		(76,568)		3,748,458				28,730	08/01/2049	1.A FM
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		4,047,465	4,047,465	4,108,177	4,125,716		(78,251)		(78,251)		4,047,465				32,390	10/01/2049	1.A FM
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		03/01/2021	SCHEDULED REDEMPTION		6,215,437	6,215,437	6,370,823	6,371,327		(155,890)		(155,890)		6,215,437				42,279	07/01/2050	1.A FM
17305E-GK-5	CITIBANK CREDIT CARD ISS 2018-A1 CL A1		01/20/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,999,723	1,999,995		5		5		2,000,000				24,900	01/20/2023	1.A FE
17325F-AV-0	CITIBANK NA SR NT		02/19/2021	CALLED @ 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,825	02/19/2022	1.E FE
17325F-AU-2	CITIBANK NA SR NT FRN		02/19/2021	CALLED @ 100.000		5,000,000	5,000,000	5,003,500	5,000,275		(179)		(179)		5,000,096		(96)	(96)	9,724	02/19/2022	1.E FE
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		03/01/2021	SCHEDULED REDEMPTION		16,827	16,827	16,827	16,827						16,827				197	04/01/2035	3.B FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		03/01/2021	SCHEDULED REDEMPTION		643,468	643,468	621,438	633,765		9,703		9,703		643,468				8,704	07/01/2035	1.A FM
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		03/01/2021	SCHEDULED REDEMPTION		16,129	16,129	15,229	15,749		380		380		16,129				183	07/01/2035	1.A FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		03/01/2021	SCHEDULED REDEMPTION		181,667	181,667	175,770	179,455		2,212		2,212		181,667				2,467	02/01/2036	1.A FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		03/01/2021	SCHDLD REDM/PRIN LOSS		262,050	331,616	318,481	263,655		(1,605)		(1,605)		262,050				4,117	04/01/2036	4.B FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		03/01/2021	SCHEDULED REDEMPTION		1,191,365	1,191,365	1,199,928	1,194,418		(3,053)		(3,053)		1,191,365				15,704	10/01/2036	3.B FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		03/01/2021	SCHDLD REDM/PRIN LOSS		229,339	248,342	220,230	228,625		714		714		229,339				3,439	12/01/2035	2.B FM
172967-MV-0	CITIGRP INC PERP JR SUB FRN		02/18/2021	GOLDMAN, SACHS & CO		100,250	100,000	100,000							100,000		250	250	43	12/31/2099	3.A FE
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		03/01/2021	SCHDLD REDM/PRIN LOSS		27,107	31,308	18,612	17,044		10,063		10,063		27,107				230	09/01/2037	1.D FM
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		03/01/2021	SCHDLD REDM/PRIN LOSS		87,820	106,838	82,560	72,446		15,374		15,374		87,820				1,456	05/01/2037	1.D FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		03/01/2021	SCHDLD REDM/PRIN LOSS		460,605	484,222	411,589	459,507		1,098		1,098		460,605				6,428	01/01/2037	4.B FM
174610-AJ-4	CITIZENS FINANCIAL GRP SUB		02/11/2021	EXCHANGE		13,862,786	13,944,000	13,824,267	13,860,975		1,811		1,811		13,862,786				336,980	08/01/2025	2.B FE
174610-AK-1	CITIZENS FINANCIAL GRP SUB		02/11/2021	EXCHANGE		6,996,074	7,000,000	6,992,650	6,995,992		82		82		6,996,074				113,711	12/03/2025	2.B FE
174610-AL-9	CITIZENS FINANCIAL GRP SUB		02/11/2021	EXCHANGE		5,187,432	5,250,000	5,123,455	5,185,509		1,923		1,923		5,187,432				141,146	07/01/2024	2.B FE
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		03/20/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				465	06/20/2048	2.B FE
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A		03/20/2021	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				246	12/20/2050	2.B FE
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A		03/18/2021	SCHEDULED REDEMPTION		378,437	378,437	378,434	378,437		1		1		378,437				3,101	05/18/2044	1.F FE
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		03/18/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,539	1,000,000						1,000,000				4,622	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		03/18/2021	SCHEDULED REDEMPTION		708,333	708,333	708,187	708,190		144		144		708,333				4,456	10/18/2045	1.F FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		01/25/2021	SCHEDULED REDEMPTION		103,948	103,948	105,109	104,568		(621)		(621)		103,948				1,355	04/25/2047	2.B FE
19625G-AC-3	COLONY AMER FIN LTD 2016-1 CL C 144A		03/01/2021	SCHEDULED REDEMPTION		2,190,794	2,190,794	2,190,768	2,190,793		1		1		2,190,794				17,968	06/01/2048	1.D FE
20605P-AH-4	CONCHO RES INC CO GUARNT		02/08/2021	EXCHANGE		19,945,331	20,000,000	19,923,050	19,944,590		741		741		19,945,331				264,583	10/01/2027	1.F FE
20605P-AK-7	CONCHO RES INC CO GUARNT		02/08/2021	EXCHANGE		11,968,053	12,000,000	11,959,200	11,967,686		366		366		11,968,053				247,967	08/15/2028	1.F FE
20605P-AM-3	CONCHO RES INC CO GUARNT		02/08/2021	EXCHANGE		6,983,913	7,000,000	6,983,270	6,983,768		145		145		6,983,913				76,533	02/15/2031	1.F FE
21036P-AK-4	CONSTELLATION BRANDS INC CO GUARNT		02/04/2021	CALLED @ 100.767		2,519,169	2,500,000	2,442,500	2,497,176		777		777		2,497,953		2,047	2,047	43,388	05/01/2021	2.C FE
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	03/15/2021	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				8,929	06/15/2022	1.F FE
21688A-AQ-5	COOPERAT RABOBANK UA/NY SR NT	D	02/04/2021	GOLDMAN, SACHS & CO		501,135	500,000	500,265			(2)		(2)		500,263		872	872	135	01/12/2024	1.D FE
21688A-AK-8	COOPERAT RABOBANK UA/NY SR NT FRN	D	03/04/2021	CITIGROUP SEC INC		20,136,000	20,000,000	20,234,400	20,094,919		(16,734)		(16,734)		20,078,185		57,815	57,815	85,521	01/10/2022	1.E FE
74977R-DE-1	COOPERATIEVE RABOBANK UA SR NT 144A	D	02/17/2021	NIKKO SEC CO INTL		1,959,588	1,800,000	1,885,710	1,861,247		(2,892)		(2,892)		1,858,355		101,233	101,233	27,706	09/26/2023	1.G FE
22100*-AA-1	CORVIAS CAMPUS SR SEC		01/01/2021	SCHEDULED REDEMPTION		55,287	55,287	55,287	55,287						55,287				1,465	07/01/2050	2.C PL
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		01/07/2021	JANE STREET EXECUTION		2,067,120	2,000,000	1,998,420	1,998,489		4		4		1,998,492		68,628	68,628	29,556	07/15/2030	2.C FE
22160K-AN-5	COSTCO WHOLESALE CORP SR NT		03/25/2021	MARKETAXESS		249,850	250,000	249,438	249,490		18		18		249,508		342	342	945	06/20/2027	1.E FE
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		03/01/2021	SCHDLD REDM/PRIN LOSS		125,826	117,905	99,745	101,137		24,689		24,689		125,826				1,790	08/01/2037	1.D FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		03/25/2021	SCHEDULED REDEMPTION		57,994	57,994	52,847	54,429		3,565		3,565		57,994				87	08/25/2034	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		03/01/2021	SCHDLD REDM/PRIN LOSS		14,794	13,863	9,611	13,290		1,505		1,505		14,794				210	08/01/2037	4.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		03/01/2021	SCHDLD REDM/PRIN LOSS		120,529	130,533	98,019	52,773		67,755		67,755		120,529				1,881	02/01/2037	1.D FM
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		03/01/2021	SCHEDULED REDEMPTION		681,422	681,422	681,415	681,422		0		0		681,422				7,177	05/01/2035	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		03/25/2021	SCHEDULED REDEMPTION		20,802	20,802	18,449	19,103		1,698		1,698		20,802				36	02/25/2035	3.B FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		03/01/2021	SCHEDULED REDEMPTION		57,852	57,852	56,776	57,638		214		214		57,852				525	05/01/2034	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		03/01/2021	SCHEDULED REDEMPTION		73,445	73,445	69,772	70,931		2,513		2,513		73,445				422	11/01/2034	1.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		03/01/2021	SCHEDULED REDEMPTION		97,105	97,105	93,141	94,596		2,509		2,509		97,105				1,070	05/01/2035	2.B FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		02/01/2021	SCHDLD REDM/PRIN LOSS		2,674	2,676	867							2,674				37	06/01/2035	1.D FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		03/01/2021	SCHDLD REDM/PRIN LOSS		194,451	198,031	181,274	110,771		83,680		83,680		194,451				2,179	09/01/2035	1.D FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		03/01/2021	SCHDLD REDM/PRIN LOSS		67,094	67,107	60,342	65,263		1,830		1,830		67,094				853	11/01/2035	3.B FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		03/01/2021	SCHDLD REDM/PRIN LOSS		416,414	464,921	438,133	389,131		27,283		27,283		416,414				5,275	04/01/2035	3.B FM
22535W-AF-4	CREDIT AGRICOLE LONDON SR NT FRN 144A	D	02/24/2021	J P MORGAN SEC INC		6,096,180	6,000,000	6,052,920	6,035,768		(2,351)		(2,351)		6,033,417		62,763	62,763	25,328	04/24/2023	1.G FE
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		03/01/2021	SCHEDULED REDEMPTION		6,636	6,654	6,046	6,658		(22)		(22)		6,636				81	04/01/2036	5.B FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		03/25/2021	SCHDLD REDM/PRIN LOSS		498,506	590,493	446,923	469,506		29,000		29,000		498,506				818	08/25/2037	1.D FM
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		03/01/2021	SCHEDULED REDEMPTION		921,461	921,461	943,490	936,467		(15,006)		(15,006)		921,461				7,202	03/01/2045	1.A FM
12701#-AA-1	CRG 2017-1		01/27/2021	CALLED @ 100.000		5,692,305	5,692,305	5,692,305	5,692,305						5,692,305				66,885	01/10/2024	1.G PL
12701#-AB-9	CRG ISSUER 2017-1 SER 2018-1		01/27/2021	CALLED @ 100.000		4,553,844	4,553,844	4,553,844	4,553,844						4,553,844				60,338	07/10/2025	1.G PL
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		03/01/2021	SCHEDULED REDEMPTION		51,951	51,951	49,600	50,851		1,101		1,101		51,951				622	03/01/2035	1.A FM
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		03/01/2021	SCHEDULED REDEMPTION		14,230	14,230	12,715	13,722		508		508		14,230				188	12/01/2034	1.A FM
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		03/25/2021	SCHEDULED REDEMPTION		87,097	87,097	80,782	87,097						87,097				1,551	09/25/2037	1.A FM
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		03/01/2021	SCHEDULED REDEMPTION		743,869	743,869	747,588	746,389		(2,521)		(2,521)		743,869				5,912	08/01/2045	1.A FM
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		03/31/2021	SCHEDULED REDEMPTION		67,585	67,585	67,585	67,585						67,585				907	09/30/2038	2.B PL
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		03/31/2021	SCHEDULED REDEMPTION		78,772	78,772	78,772	78,772						78,772					03/31/2041	2.B PL
126408-HQ-9	CSX CORP SR NT		01/22/2021	BNP PARIBAS SEC CORP		3,196,110	3,000,000	2,941,720	2,947,823		351		351		2,948,174		247,936	247,936	32,200	02/15/2030	2.A FE
12725*-AA-7	CTL 2020-03 TR PTC		03/15/2021	SCHEDULED REDEMPTION		93,353	93,353	93,353	93,353						93,353				623	03/31/2040	1.E
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		03/15/2021	SCHEDULED REDEMPTION		133,653	133,653	133,653	133,653						133,653				1,209	05/15/2034	1.G IF
12683@-AA-5	CVS CTL PASS-THRU TR		03/15/2021	SCHEDULED REDEMPTION		42,718	42,718	43,145	43,065		(347)		(347)		42,718				395	01/15/2041	2.B
96930#-AA-7	CVS CTL PASS-THRU		03/15/2021	SCHEDULED REDEMPTION		68,986	68,986	68,986	68,986						68,986				666	01/15/2040	2.B
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		03/10/2021	SCHEDULED REDEMPTION		151,264	151,264	151,264	151,264						151,264				1,298	11/10/2041	2.B
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		03/20/2021	SCHEDULED REDEMPTION		33,982	33,982	33,982	33,982						33,982				307	01/20/2041	2.B
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		03/10/2021	SCHEDULED REDEMPTION		191,722	191,722	191,722	191,722						191,722				1,715	10/10/2039	2.A
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		03/10/2021	SCHEDULED REDEMPTION		242,583	242,583	242,583	242,583						242,583				2,315	08/11/2036	2.B Z
126650-BQ-2	CVS PASS-THROUGH TR PTC		03/10/2021	SCHEDULED REDEMPTION		22,650	22,650	24,598	23,677		(1,027)		(1,027)		22,650				350	01/10/2030	2.B
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		03/10/2021	SCHEDULED REDEMPTION		15,141	15,141	15,640	15,332		(191)		(191)		15,141				195	01/10/2026	2.B IF
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		03/10/2021	SCHEDULED REDEMPTION		8,325	8,325	10,103	9,191		(866)		(866)		8,325				155	07/10/2031	2.B IF
12721@-AA-9	CVS ROYAL OAK CTL PTC		03/15/2021	SCHEDULED REDEMPTION		41,186	41,186	41,186	41,186						41,186				389	01/31/2040	2.B
233851-DQ-4	DAIMLER FINANCE NA LLC CO GUARFRN 144A	C	03/24/2021	SANTANDER SEC INC		10,062,600	10,000,000	10,074,100	10,031,554		(6,348)		(6,348)		10,025,206		37,394	37,394	37,063	02/22/2022	2.A FE
233851-BE-3	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	03/10/2021	MATURED		6,000,000	6,000,000	5,988,660	5,999,660		340		340		6,000,000				86,250	03/10/2021	2.A FE
233851-CZ-5	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	02/12/2021	MATURED		400,000	400,000	395,980	399,726		274		274		400,000				4,600	02/12/2021	2.A FE
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A		02/20/2021	SCHEDULED REDEMPTION		22,500	22,500	22,500	22,500						22,500				204	11/20/2047	2.B FE
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		02/20/2021	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				435	05/20/2049	2.B FE
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		01/30/2021	SCHEDULED REDEMPTION		43,831	43,831	46,475	46,176		(2,345)		(2,345)		43,831				794	07/30/2027	1.F FE
25160P-AC-1	DEUTSCHE BANK NY SR NT	D	02/04/2021	MATURED		15,000,000	15,000,000	14,984,550	14,999,369		631		631		15,000,000				318,750	02/04/2021	2.C FE
252391-AB-3	DEXUS DIVERSIFIED/OFFICE CO GUARNT 144A	D	03/15/2021	MATURED		30,000,000	30,000,000	29,893,500	29,997,183		2,817		2,817		30,000,000				840,000	03/15/2021	1.G FE
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		03/28/2021	SCHEDULED REDEMPTION		513,090	513,090	498,852	500,309		12,781		12,781		513,090				5,986	09/28/2028	2.B PL
23329P-AD-2	DNB BANK ASA SR NT FRN 144A	D	03/29/2021	GOLDMAN, SACHS & CO		5,040,150	5,000,000	5,000,000	5,000,000						5,000,000		40,150	40,150	13,851	12/02/2022	1.D FE
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI		03/31/2021	SCHEDULED REDEMPTION		1,022,563	1,022,563	1,022,563	1,022,563						1,022,563					03/31/2030	2.C PL
257375-AN-5	DOMINION ENERGY GAS HLDG SR NT SER A		03/01/2021	BARCLAYS CAPITAL INC		423,808	400,000	399,740	399,795		9		9		399,804		24,004	24,004	3,000	11/15/2024	2.A FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		01/20/2021	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				276	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		01/20/2021	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,267		(17)		(17)		16,250				162	10/20/2049	2.C FE
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		01/15/2021	SCHEDULED REDEMPTION		963,712	963,712	963,552	963,689		23		23		963,712				8,673	04/15/2027	2.B FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		01/15/2021	SCHEDULED REDEMPTION		492,320	492,320	492,240	492,278		42		42		492,320				5,256	10/15/2031	2.B FE
233331-BA-4	DTE ENERGY CO SR NT SER D		03/02/2021	JANE STREET EXECUTION		1,610,235	1,500,000	1,497,645	1,498,726		83		83		1,498,809		111,426	111,426	32,838	08/01/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26441C-AW-5	DUKE ENERGY CORP SR NT		03/03/2021	VARIOUS		1,541,675	1,500,000	1,544,863			(2,779)		(2,779)		1,542,083		(408)	(408)	19,233	08/15/2022	2.B FE
27004@-AB-3	EAGLES STADIUM A SR NT SER B		01/15/2021	SCHEDULED REDEMPTION		124,841	124,841	124,841	124,841						124,841				2,859	01/15/2039	2.B PL
27004@-AA-5	EAGLES STADIUM SER A SR NT		01/15/2021	SCHEDULED REDEMPTION		272,153	272,153	272,153	272,153						272,153				6,232	01/15/2039	2.B PL
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A		02/06/2021	SCHEDULED REDEMPTION		877,500	877,500	894,238	892,495		(14,995)		(14,995)		877,500				20,226	02/06/2044	1.F
278642-AS-2	EBAY INC SR NT		03/25/2021	MARKETAXESS		910,534	875,000	913,953			(3,517)		(3,517)		910,435		98	98	15,975	01/30/2023	2.A FE
285512-AC-3	ELECTRONIC ARTS INC SR NT		02/01/2021	CALLED @ 100.000		10,000,000	10,000,000	9,985,000	9,999,459		541		541		10,000,000				154,167	03/01/2021	2.A FE
532457-BU-1	ELI LILLY & CO SR NT		01/08/2021	MILLENNIUM ADVISORS		396,009	300,000	298,134	298,169		1		1		298,170		97,839	97,839	4,046	03/15/2059	1.F FE
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		02/11/2021	SCHEDULED REDEMPTION		205,145	205,145	205,145	205,145						205,145				5,343	02/11/2030	1.F FE
29248D-AA-0	ENA NORTE TR NT 144A	D	01/25/2021	SCHEDULED REDEMPTION		132,546	132,546	132,546	132,546						132,546				1,640	04/25/2023	3.A FE
29379V-BP-7	ENTERPRISE PRODUCTS OPER CO GUARNT		02/15/2021	MATURED		750,000	750,000	749,595	749,983		17		17		750,000				10,500	02/15/2021	2.A FE
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	03/20/2021	SCHEDULED REDEMPTION		341,248	341,248	341,248	341,248						341,248				10,203	12/20/2044	2.C PL
29444U-BD-7	EQUINIX INC SR NT		03/01/2021	U.S. BANCORP		1,505,322	1,400,000	1,393,238	1,394,228		160		160		1,394,389		110,933	110,933	11,842	11/18/2026	2.C FE
29444U-BG-0	EQUINIX INC SR NT		03/04/2021	VARIOUS		753,753	750,000	748,118	748,249		39		39		748,288		5,465	5,465	9,173	07/15/2027	2.C FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		558,726	558,726	557,329	557,432		1,294		1,294		558,726				4,469	02/01/2048	1.A FM
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		198,130	198,130	194,415	195,187		2,943		2,943		198,130				1,585	02/01/2048	1.A FM
30161N-AW-1	EXELON CORP JR SUB		03/03/2021	MARKETAXESS		1,035,320	1,000,000	1,039,430			(3,961)		(3,961)		1,035,469		(149)	(149)	9,131	06/01/2022	2.C FE
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		03/31/2021	SCHEDULED REDEMPTION		47,214	47,214	47,214	47,214						47,214				430	09/30/2039	1.C
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		03/15/2021	SCHEDULED REDEMPTION		1,354,520	1,354,520	1,354,289	1,354,320		200		200		1,354,520				10,467	02/18/2031	1.A FE
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		03/15/2021	SCHEDULED REDEMPTION		167,145	167,145	167,145	167,145						167,145				1,297	10/15/2035	2.B
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	03/20/2021	SCHEDULED REDEMPTION		794,118	794,118	785,118	786,527		7,590		7,590		794,118				17,141	09/20/2027	2.C FE
314890-AB-0	FERGUSON FINANCE PLC CO GUARNT 144A		03/10/2021	VARIOUS		705,458	650,000	650,207	650,196		11		11		650,207		55,251	55,251	4,207	06/02/2030	2.B FE
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	03/30/2021	SCHEDULED REDEMPTION		206,434	206,434	206,434	206,434						206,434				6,580	03/30/2038	2.B FE
31620R-AJ-4	FIDELITY NATL FINANCIAL		01/12/2021	SUNTRUST CPTL MKTS		652,632	600,000	598,536	598,605		5		5		598,609		54,023	54,023	1,643	06/15/2030	2.B FE
31620M-BJ-4	FIDELITY NATL INFO SERV SR NT		03/10/2021	TENDER @ 112.956		2,259,120	2,000,000	2,154,720	2,138,420		(3,549)		(3,549)		2,134,871		(134,871)	(134,871)	281,828	05/21/2029	2.B FE
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		03/01/2021	SCHEDULED REDEMPTION		31,924	31,924	28,957	30,399		1,525		1,525		31,924				138	06/01/2034	1.A FM
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		944,330	944,330	952,593	949,954		(5,624)		(5,624)		944,330				6,889	03/01/2045	1.A FM
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A		03/15/2021	BARCLAYS CAPITAL INC		258,348	250,000	250,000	250,000						250,000		8,348	8,348	2,415	05/15/2030	1.G FE
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		759,162	759,162	723,221	708,864		50,299		50,299		759,162				5,728	10/01/2047	1.A FM
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		628,693	628,693	623,094	624,533		4,160		4,160		628,693				4,879	03/01/2048	1.A FM
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		03/01/2021	VARIOUS		747,776	747,776	728,594			19,182		19,182		747,776				119,420	04/01/2048	1.A FM
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		03/01/2021	SCHEDULED REDEMPTION		1,028,376	1,028,376	1,035,366	1,034,149		(5,773)		(5,773)		1,028,376				8,335	12/01/2049	1.A FM
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		3,875,258	3,875,258	3,923,396	3,915,000		(39,742)		(39,742)		3,875,258				31,407	12/01/2049	1.A FM
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		6,271,870	6,271,870	6,448,266	6,457,287		(185,417)		(185,417)		6,271,870				43,875	07/08/2050	1.A FM
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		4,181,246	4,181,246	4,270,098	4,262,504		(81,257)		(81,257)		4,181,246				29,250	07/08/2050	1.A FM
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		67,867	67,867	70,136			(2,269)		(2,269)		67,867				141	01/08/2051	1.A FE
33882G-AB-4	FLATIRON CLO LTD 2017-1A CL B 144A		02/16/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,967,500	1,969,816		30,184		30,184		2,000,000				9,307	05/15/2030	1.C FE
343498-AC-5	FLOWERS FOODS INC SR NT		03/02/2021	STIFEL, NICOLAUS & CO		1,096,590	1,100,000	1,094,654							1,094,654		1,936	1,936		03/15/2031	2.B FE
343412-AC-6	FLUOR CORP SR NT		01/14/2021	VARIOUS		5,439,500	5,500,000	5,399,213	5,439,656		507		507		5,440,163		(663)	(663)	15,410	12/15/2024	3.A FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		03/10/2021	SCHEDULED REDEMPTION		101,335	101,335	101,319			16		16		101,335				163	01/10/2032	1.F FE
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A		01/15/2021	SCHEDULED REDEMPTION		1,107	1,107	1,107	1,107						1,107				3	02/15/2022	1.A FE
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2		03/15/2021	SCHEDULED REDEMPTION		166,934	166,934	166,927	166,931		4		4		166,934				181	02/15/2023	1.A FE
35804G-AJ-7	FRESENIUS US FINANCE II SR NT 144A	C	02/01/2021	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				42,500	02/01/2021	2.C FE
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		01/02/2021	CALLED @ 104.822		467,558	446,050	446,050	446,050						446,050				34,214	01/02/2025	2.B FE
370334-BT-0	GENERAL MILLS INC SR NT		02/10/2021	VARIOUS		1,641,020	1,500,000	1,633,290			(2,179)		(2,179)		1,631,111		9,909	9,909	26,716	02/15/2024	2.B FE
370334-CL-6	GENERAL MILLS INC SR NT		02/08/2021	GOLDMAN, SACHS & CO		1,247,014	1,150,000	1,147,700	1,147,849		22		22		1,147,871		99,143	99,143	10,562	04/15/2030	2.B FE
37045V-AS-9	GENERAL MOTORS CO SR NT		03/09/2021	FIFTH THIRD BANK, THE		572,370	500,000	476,656	480,388		394		394		480,782		91,588	91,588	11,111	10/01/2028	2.C FE
37045X-BX-3	GENERAL MOTORS FINL CO GUARFRN		03/04/2021	MIZUHO SEC USA INC		607,752	600,000	606,374			(591)		(591)		605,783		1,969	1,969	1,705	06/30/2022	2.C FE
37045X-BF-2	GENERAL MOTORS FINL CO SR NT		02/01/2021	CALLED @ 100.000		21,000,000	21,000,000	21,004,295	21,001,646		(1,163)		(1,163)		21,000,483		(483)	(483)	367,500	03/01/2021	2.C FE
375558-BW-2	GILEAD SCIENCES INC SR NT		02/26/2021	SUSQUEHANNA FINANCIAL		500,880	500,000	501,355			(250)		(250)		501,105		(225)	(225)	1,583	09/29/2023	2.A FE
375558-BY-8	GILEAD SCIENCES INC SR NT		01/28/2021	GOLDMAN, SACHS & CO		99,034	100,000	99,761	99,767		2		2		99,768		(734)	(734)	555	10/01/2030	2.A FE
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	03/17/2021	SCHEDULED REDEMPTION		1,301,343	1,301,343	1,301,281	1,301,284		59		59		1,301,343				6,263	10/17/2040	1.F FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	03/17/2021	SCHEDULED REDEMPTION		643,490	643,490	643,247	643,253		237		237		643,490				3,202	11/19/2040	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		03/01/2021	SCHDLD REDM/PRIN LOSS		88,151	125,616	117,221	84,905		3,246		3,246		88,151				1,108	09/01/2035	1.D FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		03/01/2021	SCHEDULED REDEMPTION		5,300	5,300	5,192	5,298		2		2		5,300				38	08/01/2034	1.A FM
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		547,988	547,988	547,988	547,988						547,988				10,275	09/20/2047	1.A FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		1,149,226	1,149,226	1,149,226	1,149,226						1,149,226				18,158	09/20/2047	1.A FE
38143U-8H-7	GOLDMAN SACHS GRP INC SR NT		01/20/2021	WELLS FARGO BANK, N.A.		565,415	500,000	499,314	499,615		4		4		499,619		65,796	65,796	7,656	02/25/2026	2.A FE
38145G-AH-3	GOLDMAN SACHS GRP INC SR NT		01/20/2021	CREDIT SUISSE SEC LLC		835,440	750,000	712,268	722,418		243		243		722,661		112,779	112,779	4,813	11/16/2026	2.A FE
38148L-AC-0	GOLDMAN SACHS GRP INC SR NT		03/01/2021	J P MORGAN SEC INC		543,680	500,000	509,015	504,527		(180)		(180)		504,346		39,334	39,334	10,694	01/23/2025	2.A FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		03/15/2021	SCHEDULED REDEMPTION		222,869	222,869	222,758	222,776		94		94		222,869					10/15/2052	1.A FE
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		03/15/2021	SCHEDULED REDEMPTION		769,476	769,476	769,091	769,109		367		367		769,476					04/15/2055	1.A FE
38406H-AG-7	GRACE MTG TR 2014-GRC CL C 144A		01/12/2021	CALLED @ 100.000		51,324,000	51,324,000	51,738,232	51,367,842		(3,197)		(3,197)		51,364,645		(40,645)	(40,645)	158,667	06/01/2028	1.A FM
38406H-AJ-1	GRACE MTG TR 2014-GRC CL D 144A		01/12/2021	CALLED @ 100.000		18,000,000	18,000,000	17,898,699	17,989,207		787		787		17,989,994		10,006	10,006	55,647	06/01/2028	1.A FM
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		03/31/2021	SCHEDULED REDEMPTION		412,946	412,946	412,946	412,946						412,946				5,379	12/31/2030	2.C PL
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,150,803	2,150,803	2,173,992	2,170,384		(19,581)		(19,581)		2,150,803				12,546	03/01/2050	1.A FM
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		3,084,953	3,084,953	3,150,026	3,140,259		(55,306)		(55,306)		3,084,953				20,741	10/01/2050	1.A FM
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,843,164	1,843,164	1,879,163	1,873,568		(30,404)		(30,404)		1,843,164				14,623	05/01/2050	1.A FM
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		1,693,617	1,693,617	1,720,345	1,716,195		(22,578)		(22,578)		1,693,617				13,437	05/01/2050	1.A FM
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		5,532,657	5,532,657	5,660,600	5,636,511		(103,854)		(103,854)		5,532,657				44,076	07/01/2050	1.A FM
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		1,915,151	1,915,151	1,952,257	1,945,278		(30,127)		(30,127)		1,915,151				15,257	07/01/2050	1.A FM
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		03/01/2021	SCHEDULED REDEMPTION		1,595,411	1,595,411	1,625,075	1,621,985		(26,575)		(26,575)		1,595,411				10,799	10/01/2050	1.A FM
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		3,061,660	3,061,660	3,133,896	3,128,759		(67,099)		(67,099)		3,061,660				20,525	01/01/2051	1.A FM
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		03/01/2021	SCHDLD REDM/PRIN LOSS		122,994	126,271	117,495	122,641		353		353		122,994				1,501	02/01/2036	4.B FM
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		03/01/2021	SCHDLD REDM/PRIN LOSS		170,190	174,724	166,466	169,068		1,121		1,121		170,190				2,077	02/01/2036	4.B FM
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		03/01/2021	SCHDLD REDM/PRIN LOSS		288,676	286,181	269,428	320,323		(31,646)		(31,646)		288,676				3,882	05/01/2036	4.B FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		03/01/2021	VARIOUS		287,814	281,051	255,564	321,657		(33,843)		(33,843)		287,814				2,848	05/01/2036	5.B FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		03/01/2021	SCHEDULED REDEMPTION		31,088	31,088	29,148	30,404		684		684		31,088				383	03/01/2035	1.D FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		03/01/2021	SCHEDULED REDEMPTION		104,826	104,826	100,932	103,202		1,624		1,624		104,826				1,182	11/01/2035	1.D FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		03/01/2021	SCHEDULED REDEMPTION		34,967	34,967	34,295	34,909		58		58		34,967				235	10/01/2033	1.A FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		03/01/2021	SCHDLD REDM/PRIN LOSS		218,523	223,315	208,335	218,154		370		370		218,523				3,859	12/01/2035	1.D FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		03/01/2021	SCHDLD REDM/PRIN LOSS		119,356	121,975	118,562	117,075		2,281		2,281		119,356				1,617	12/01/2035	3.B FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		03/01/2021	SCHEDULED REDEMPTION		586,678	586,678	576,496	580,226		6,452		6,452		586,678				3,760	04/01/2035	1.A FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		03/01/2021	SCHEDULED REDEMPTION		104,030	104,030	95,306	99,104		4,926		4,926		104,030				806	09/01/2035	1.A FM
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		03/01/2021	SCHDLD REDM/PRIN LOSS		287,007	282,073	259,622	276,357		10,650		10,650		287,007				1,420	03/01/2037	1.D FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		03/01/2021	SCHEDULED REDEMPTION		61,186	61,186	58,720	61,143		43		43		61,186				430	06/01/2034	1.A FM
04436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	03/27/2021	SCHEDULED REDEMPTION		143,826	143,826	143,826	143,826						143,826				1,359	06/27/2027	2.B FE
04436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	03/27/2021	SCHEDULED REDEMPTION		126,654	126,654	125,104	126,450					(1,346)	125,104	1,551		1,551	1,544	06/27/2027	2.B FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		03/31/2021	SCHEDULED REDEMPTION		234,384	234,384	234,384	234,384						234,384				2,356	12/31/2030	2.C PL
41245*-AF-6	HARDY STORAGE CO LLC SR NT		03/01/2021	SCHEDULED REDEMPTION		196,554	196,554	196,554	196,554						196,554				2,572	02/01/2023	2.B
418056-AT-4	HASBRO INC SR NT		03/28/2021	CALLED @ 100.000		7,000,000	7,000,000	6,993,420	6,999,614		251		251		6,999,864		136	136	81,463	05/15/2021	2.C FE
40414L-AK-5	HCP INC SR NT		02/26/2021	CALLED @ 111.150		13,337,955	12,000,000	11,944,440	11,979,868		905		905		11,980,773		19,227	19,227	1,582,955	03/01/2024	2.A FE
40414L-AL-3	HCP INC SR NT		02/26/2021	CALLED @ 110.886		33,265,830	30,000,000	29,886,150	29,953,597		1,821		1,821		29,955,419		44,581	44,581	3,882,601	08/15/2024	2.A FE
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		03/20/2021	SCHEDULED REDEMPTION		165,724	165,724	165,713	165,713		11		11		165,724				1,036	06/20/2047	1.G FE
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		162,717	162,717	162,715			2		2		162,717				277	02/20/2048	1.G FE
42710V-AA-2	HERCULES CAP FNDG TR 2018-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		6,427,558	6,427,558	6,427,450	6,427,525		33		33		6,427,558				60,611	11/22/2027	1.F FE
42711A-AA-7	HERCULES CAP FNDG TR 2019-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		3,199,443	3,199,443	3,204,746	3,200,264		(821)		(821)		3,199,443				37,617	02/20/2028	1.F FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		339,467	339,467	339,444	339,442		25		25		339,467				6,803	09/20/2041	1.A FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		315,047	315,047	315,019	315,024		23		23		315,047				6,043	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		359,190	359,190	359,072	359,090		100		100		359,190				6,324	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		03/20/2021	SCHEDULED REDEMPTION		244,293	244,293	244,273	244,275		17		17		244,293				3,550	09/20/2042	1.A FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		03/20/2021	SCHEDULED REDEMPTION		240,053	240,053	239,956	239,969		84		84		240,053				4,020	09/20/2047	1.A FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		03/20/2021	SCHEDULED REDEMPTION		77,436	77,436	79,351	79,096		(1,660)		(1,660)		77,436				1,558	09/20/2047	1.A FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		03/20/2021	SCHEDULED REDEMPTION		251,151	251,151	251,050	251,064		87		87		251,151				4,415	09/20/2047	1.A FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		03/20/2021	SCHEDULED REDEMPTION		50,230	50,230	51,476	51,307		(1,076)		(1,076)		50,230				1,062	09/20/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		03/20/2021	SCHEDULED REDEMPTION		112,344	112,344	115,138	115,170		(2,826)		(2,826)		112,344				2,153	09/20/2048	1.A FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		03/20/2021	SCHEDULED REDEMPTION		268,711	268,711	275,426	275,582		(6,871)		(6,871)		268,711				5,868	09/20/2048	1.A FE
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		03/01/2021	SCHEDULED REDEMPTION		118,859	118,859	118,855	118,856		3		3		118,859				910	09/01/2039	1.C FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		03/01/2021	SCHEDULED REDEMPTION		34,200	34,200	34,198	34,198		2		2		34,200				270	09/01/2039	1.F FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		03/01/2021	SCHEDULED REDEMPTION		35,658	35,658	35,657	35,657		0		0		35,658				295	09/01/2039	2.B FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		03/25/2021	SCHEDULED REDEMPTION		268,997	268,997	241,425	249,278		19,719		19,719		268,997				483	12/25/2034	1.A FM
42824C-BD-0	HP ENTERPRISE CO SR NT FRN		03/12/2021	MATURED		1,400,000	1,400,000	1,403,948	1,400,577		(577)		(577)		1,400,000				3,078	03/12/2021	2.B FE
44328M-AK-0	HSBC BANK PLC SR NT 144A	D	01/19/2021	MATURED		1,000,000	1,000,000	999,130	999,995		5		5		1,000,000				23,750	01/19/2021	1.E FE
40429C-GD-8	HSBC FINANCE CORP SR SUB	C	01/15/2021	MATURED		4,800,000	4,800,000	4,957,598	4,802,711		(2,711)		(2,711)		4,800,000				160,224	01/15/2021	5.B GI
44416*-AG-1	HUDSON TRANS SR SEC SER 3		02/28/2021	SCHEDULED REDEMPTION		45,928	45,928	45,928	45,928						45,928				510	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		02/28/2021	SCHEDULED REDEMPTION		8,008	8,008	8,008	8,008						8,008				89	11/30/2032	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		02/28/2021	SCHEDULED REDEMPTION		10,493	10,493	10,493	10,493						10,493				116	11/30/2032	2.A PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		02/28/2021	SCHEDULED REDEMPTION		217,252	217,252	217,252	217,252						217,252				2,401	05/31/2033	2.A PL
446150-AJ-3	HUNTINGTON BANCSHARES SR NT		02/14/2021	CALLED @ 100.000		35,000,000	35,000,000	34,931,050	34,997,000		1,767		1,767		34,998,767		1,233	1,233	459,375	03/14/2021	2.A FE
446413-AP-1	HUNTINGTON INGALLS INDUS SR NT 144A		01/04/2021	EXCHANGE		19,999,249	20,000,000	19,999,200	19,999,249		1		1		19,999,249				147,000	05/01/2030	2.C FE
44891A-AU-1	HYUNDAI CAPITAL AMERICA SR NT 144A		03/10/2021	TORONTO DOMINION		706,790	700,000	699,146	699,849		57		57		699,906		6,884	6,884	17,792	07/08/2021	2.A FE
459200-JY-8	IBM CORP SR NT		01/22/2021	BNP PARIBAS SEC CORP		810,030	750,000	747,135	748,020		39		39		748,059		61,971	61,971	4,438	05/15/2024	1.F FE
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A		01/25/2021	SCHEDULED REDEMPTION		34,024	34,024	34,024	34,024						34,024				360	01/25/2043	4.C FE
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A		01/25/2021	SCHEDULED REDEMPTION		60,458	60,458	60,606	60,458						60,458				658	01/25/2043	4.C FE
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		03/25/2021	SCHEDULED REDEMPTION		56,386	56,386	50,606	53,357		3,029		3,029		56,386				96	09/25/2034	1.A FM
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		03/25/2021	SCHEDULED REDEMPTION		153,661	153,661	136,168	141,449		12,212		12,212		153,661				194	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		03/25/2021	SCHEDULED REDEMPTION		481,575	481,575	434,373	446,775		34,800		34,800		481,575				687	04/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		03/25/2021	SCHEDULED REDEMPTION		193,239	193,239	160,147	168,727		24,512		24,512		193,239				303	08/25/2035	1.A FM
45256#-AB-8	IMPACT CIL PARENT LLC		02/08/2021	CALLED @ 100.000		7,344,632	7,344,632	7,344,632	7,344,632						7,344,632					10/25/2056	2.B FE
45256H-AE-8	IMPACT FUNDING 2001-A LLC CLASS D 144A		03/01/2021	SCHEDULED REDEMPTION		60,426	60,426	61,954	60,837		(411)		(411)		60,426				677	07/01/2033	1.B FE
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		198,921	198,921	198,921	198,921						198,921				2,454	01/01/2051	1.A FM
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	01/15/2021	SCHEDULED REDEMPTION		1,036,428	1,036,428	1,036,428	1,036,428						1,036,428				15,546	10/15/2021	2.B FE
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	01/15/2021	SCHEDULED REDEMPTION		483,268	483,268	483,268	483,268						483,268				6,325	04/15/2026	2.B FE
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		03/01/2021	SCHDLD REDM/PRIN LOSS		495,145	495,145	392,457	486,476		8,669		8,669		495,145				3,394	09/01/2036	1.D FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		03/01/2021	SCHDLD REDM/PRIN LOSS		129,602	127,734	112,325	127,239		2,363		2,363		129,602				1,033	09/01/2036	1.D FM
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT		02/24/2021	SUSQUEHANNA FINANCIAL		333,480	350,000	348,457	348,498		18		18		348,516		(15,036)	(15,036)	3,345	09/15/2032	2.A FE
460690-BH-2	INTERPUBLIC GRP COS SR NT		03/27/2021	CALLED @ 103.445		17,513,239	16,930,000	16,635,865	16,886,017		8,514		8,514		16,894,532		35,468	35,468	944,412	03/15/2022	2.B FE
460690-BK-5	INTERPUBLIC GRP COS SR NT		03/27/2021	CALLED @ 106.101		10,727,872	10,111,000	9,990,987	10,079,021		3,467		3,467		10,082,488		28,512	28,512	850,689	02/15/2023	2.B FE
460690-BL-3	INTERPUBLIC GRP COS SR NT		03/27/2021	CALLED @ 110.280		7,463,750	6,768,000	6,798,945	6,790,399		(2,025)		(2,025)		6,788,374		(20,374)	(20,374)	823,666	04/15/2024	2.B FE
46124H-AC-0	INTUIT INC SR NT		01/28/2021	MARKETAXESS		1,014,360	1,000,000	999,060	999,125		11		11		999,135		15,225	15,225	7,950	07/15/2027	1.G FE
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	01/05/2021	SCHEDULED REDEMPTION		1,310,808	1,310,808	1,310,808	1,310,808						1,310,808				22,301	07/08/2022	3.A FE
47717#-AA-9	JETPEAK LLC SEC		03/31/2021	SCHEDULED REDEMPTION		285,513	285,513	285,513	285,513						285,513					06/30/2037	3.A PL
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		03/01/2021	SCHDLD REDM/PRIN LOSS		89,589	84,580	75,857			(51,319)		(51,319)		24,537		65,052	65,052	1,293	12/01/2036	1.A FM
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		03/01/2021	SCHDLD REDM/PRIN LOSS		140,262	140,409	130,395	118,187		22,075		22,075		140,262				1,702	01/01/2036	1.D FM
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		03/01/2021	SCHEDULED REDEMPTION		213,846	213,846	213,412	212,816		1,030		1,030		213,846				1,164	10/01/2036	4.B FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		03/01/2021	SCHEDULED REDEMPTION		36,844	36,844	33,666	34,947		1,897		1,897		36,844				224	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		03/01/2021	SCHEDULED REDEMPTION		31,010	31,010	28,888	30,540		470		470		31,010				206	07/01/2035	1.A FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		03/01/2021	SCHDLD REDM/PRIN LOSS		788,817	884,891	776,898	774,693		14,124		14,124		788,817				5,737	04/01/2037	1.D FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		03/01/2021	SCHDLD REDM/PRIN LOSS		152,287	152,328	131,124	139,526		12,761		12,761		152,287				1,261	06/01/2037	1.D FM
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		697,440	697,440	715,094	712,912		(15,471)		(15,471)		697,440				5,423	05/01/2046	1.A FM
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		1,767,331	1,767,331	1,778,929	1,776,881		(9,550)		(9,550)		1,767,331				13,360	01/01/2047	1.A FM
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,073,750	1,073,750	1,092,289	1,088,852		(15,102)		(15,102)		1,073,750				8,063	05/01/2047	1.A FM
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		03/01/2021	SCHEDULED REDEMPTION		1,659,602	1,659,602	1,607,740	1,564,457		95,145		95,145		1,659,602				12,468	12/01/2048	1.A FM
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		2,925,581	2,925,581	2,877,828	2,835,353		90,228		90,228		2,925,581				24,898	01/01/2049	1.A FM
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		532,643	532,643	528,648	529,515		3,128		3,128		532,643				4,712	09/25/2040	1.A FM
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		2,319,491	2,339,424	2,339,424	2,365,953		(46,461)		(46,461)		2,319,491				21,125	04/01/2049	1.A FM
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		3,006,625	3,006,625	2,998,638	3,000,325		6,299		6,299		3,006,625				26,442	05/01/2049	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		396,731	396,731	399,211	398,762		(2,031)		(2,031)		396,731				3,315	08/01/2049	1.A FM
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		750,958	750,958	760,345	758,643		(7,685)		(7,685)		750,958				6,275	08/01/2049	1.A FM
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		184,556	184,556	185,565	185,438		(882)		(882)		184,556				1,696	09/01/2049	1.A FM
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,006,669	1,006,669	1,018,466	1,016,973		(10,304)		(10,304)		1,006,669				9,249	09/01/2049	1.A FM
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,329,187	1,329,187	1,359,094	1,373,686		(44,499)		(44,499)		1,329,187				11,442	11/01/2049	1.A FM
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		1,910,004	1,910,004	1,931,507	1,942,129		(32,125)		(32,125)		1,910,004				14,331	12/01/2049	1.A FM
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		5,387,191	5,387,191	5,471,366	5,511,142		(123,951)		(123,951)		5,387,191				40,421	12/01/2049	1.A FM
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		1,063,086	1,063,086	1,071,723	1,070,235		(7,150)		(7,150)		1,063,086				7,729	02/01/2050	1.A FM
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		4,484,648	4,484,648	4,540,706	4,567,212		(82,565)		(82,565)		4,484,648				32,604	02/01/2050	1.A FM
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		2,337,316	2,337,316	2,367,628	2,382,567		(45,251)		(45,251)		2,337,316				18,003	03/01/2050	1.A FM
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		3,805,269	3,805,269	3,829,052	3,820,680		(15,411)		(15,411)		3,805,269				30,112	05/01/2050	1.A FM
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		2,008,385	2,008,385	2,015,603	2,014,235		(5,849)		(5,849)		2,008,385				17,377	06/01/2049	1.A FM
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,556,060	1,556,060	1,576,726	1,573,532		(17,472)		(17,472)		1,556,060				12,257	03/01/2050	1.A FM
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		2,105,818	2,105,818	2,145,302	2,138,498		(32,680)		(32,680)		2,105,818				16,313	06/01/2050	1.A FM
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		6,907,084	6,907,084	7,062,493	7,093,060		(185,976)		(185,976)		6,907,084				53,507	06/01/2050	1.A FM
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		2,537,786	2,537,786	2,589,732	2,599,611		(61,825)		(61,825)		2,537,786				20,011	07/01/2050	1.A FM
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		4,306,546	4,306,546	4,408,154	4,427,442		(120,896)		(120,896)		4,306,546				33,957	07/01/2050	1.A FM
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,253,544	1,253,544	1,287,429	1,283,010		(29,466)		(29,466)		1,253,544				8,535	11/01/2050	1.A FM
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		03/01/2021	SCHEDULED REDEMPTION		2,459,917	2,459,917	2,536,789	2,528,396		(68,479)		(68,479)		2,459,917				16,507	12/01/2050	1.A FM
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		2,459,917	2,459,917	2,524,490	2,517,449		(57,532)		(57,532)		2,459,917				16,507	12/01/2050	1.A FM
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		3,279,889	3,279,889	3,382,386	3,389,295		(109,406)		(109,406)		3,279,889				22,010	12/01/2050	1.A FM
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		3,105,670	3,105,670	3,178,459	3,171,599		(65,929)		(65,929)		3,105,670				21,489	01/01/2051	1.A FM
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,442,640	1,442,640	1,482,312	1,480,948		(38,308)		(38,308)		1,442,640				11,247	08/01/2050	1.A FM
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		03/01/2021	SCHEDULED REDEMPTION		2,733,298	2,733,298	2,824,266	2,830,645		(97,347)		(97,347)		2,733,298				18,053	10/01/2050	1.A FM
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		750,427	750,427	770,712	768,735		(18,308)		(18,308)		750,427				4,956	10/01/2050	1.A FM
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		258,002	258,002	264,936			(6,934)		(6,934)		258,002				538	06/07/2051	1.A FE
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		03/01/2021	SCHEDULED REDEMPTION		3,020	3,020	2,994	3,019		0		0		3,020				18	04/01/2035	1.A FM
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		03/01/2021	SCHDLD REDM/PRIN LOSS		533,884	530,945	515,583	520,331		13,553		13,553		533,884				7,213	09/01/2035	4.B FM
48128B-AB-7	JPMORGAN CHASE & CO SR NT		01/28/2021	JANE STREET EXECUTION		256,290	250,000	249,993	249,997		0		0		249,997		6,293	6,293	4,045	01/15/2023	1.F FE
46647P-AD-8	JPMORGAN CHASE & CO SR NT FRN		03/05/2021	VARIOUS		2,486,546	2,465,000	2,486,592	2,476,605		(1,617)		(1,617)		2,474,988		11,558	11,558	10,125	04/25/2023	1.F FE
48128B-AC-5	JPMORGAN CHASE & CO SR NT FRN		03/05/2021	J P MORGAN SEC INC		5,039,450	5,000,000	5,055,100	5,026,416		(4,701)		(4,701)		5,021,715		17,735	17,735	24,942	01/15/2023	1.F FE
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		03/01/2021	SCHEDULED REDEMPTION		4,529,359	4,529,359	4,675,148	4,693,878		(164,518)		(164,518)		4,529,359				29,764	02/01/2050	1.A FM
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		03/01/2021	SCHEDULED REDEMPTION		756,112	756,112	777,614	776,967		(20,854)		(20,854)		756,112				4,969	02/01/2050	1.A FM
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		888,859	888,859	917,469	916,606		(27,747)		(27,747)		888,859				5,841	02/01/2050	1.A FM
48203R-AG-9	JUNIPER NETWORKS INC SR NT		01/09/2021	CALLED @ 112.572		3,377,160	3,000,000	2,995,410	2,998,305		11		11		2,998,316		1,684	1,684	419,910	03/15/2024	2.B FE
48203R-AN-4	JUNIPER NETWORKS INC SR NT		02/24/2021	FIFTH THIRD BANK, THE		251,143	250,000	249,940	249,941		2		2		249,942		1,200	1,200	633	12/10/2025	2.B FE
486606-J*-8	KAYNE ANDERSON MLP INV CO SER EE SR NT		03/17/2021	CALLED @ 100.000		1,083,658	1,083,658	1,083,658	1,083,658						1,083,658				8,477	04/16/2021	1.A FE
489170-AF-7	KENNAMETAL INC SR NT		02/08/2021	J P MORGAN SEC INC		1,820,646	1,800,000	1,798,902							1,798,902		21,744	21,744		03/01/2031	2.B FE
49271V-AG-5	KEURIG DR PEPPER INC CO GUARNT		03/16/2021	VARIOUS		269,451	250,000	250,000	250,000						250,000		9,781	9,781	12,612	05/25/2023	2.B FE
49327M-3A-0	KEY BANK NA SR NT SER BKNT		03/09/2021	VARIOUS		1,000,325	1,000,000	1,001,750			(116)		(116)		1,001,634		(1,309)	(1,309)	946	01/03/2024	1.G FE
49326E-ED-1	KEYCORP SR NT MTN DTD 03/24/11		03/24/2021	MATURED		15,000,000	15,000,000	15,057,050	15,001,706		(1,706)		(1,706)		15,000,000				382,500	03/24/2021	2.A FE
49326E-EJ-8	KEYCORP SR NT MTN DTD 09/11/19		03/03/2021	VARIOUS		4,160,840	4,000,000	3,906,710	3,916,351		1,485		1,485		3,917,836		243,004	243,004	43,350	10/01/2029	2.A FE
494550-BC-9	KINDER MORGAN ENER PART SR NT		03/01/2021	MATURED		5,000,000	5,000,000	5,308,300	5,006,430		(6,430)		(6,430)		5,000,000				145,000	03/01/2021	2.B FE
494550-BL-9	KINDER MORGAN ENER PART SR NT		02/10/2021	MORGAN STANLEY CPTL		523,105	500,000	524,430			(1,116)		(1,116)		523,314		(209)	(209)	8,833	09/01/2022	2.B FE
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT		03/09/2021	TENDER @ 108.250		40,053	37,000	36,618	36,665		11		11		36,675		325	325	3,355	06/01/2026	3.A FE
50077L-AW-6	KRAFT HEINZ FOODS CO GUARNT 144A		01/21/2021	EXCHANGE		857,557	845,000	858,066	857,582		(25)		(25)		857,557				11,941	10/01/2039	3.A FE
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		03/15/2021	SCHEDULED REDEMPTION		132,386	132,386	132,386	132,386						132,386				1,369	09/15/2045	4.A
50540R-AV-4	LABORATORY CORP OF AMER SR NT		02/08/2021	MARKETAXESS		425,332	400,000	399,076	399,270		19		19		399,289		26,043	26,043	1,763	12/01/2024	2.B FE
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		03/15/2021	SCHEDULED REDEMPTION		172,617	172,617	172,617	172,617						172,617				2,846	06/15/2033	3.A FE
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		03/25/2021	SCHEDULED REDEMPTION		151,265	151,268	110,117	107,094		44,170		44,170		151,265				237	12/25/2036	4.B FM
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		03/01/2021	SCHEDULED REDEMPTION		420,050	420,050	381,120	399,208		20,842		20,842		420,050				1,252	11/01/2035	1.A FM
526107-AF-4	LENNOX INTL INC CO GUARNT		02/23/2021	MITSUBISHI TRUST		607,908	600,000	598,230	598,330		36		36		598,366		9,542	9,542	5,808	08/01/2027	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53227J-AC-8	LIFE STORAGE LP CO GUARNT		03/30/2021	WELLS FARGO BANK, N.A.		284,487	300,000	298,572	298,607		32		32		298,638		(14,151)	(14,151)	3,447	10/15/2030	2.B FE
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		01/29/2021	SCHEDULED REDEMPTION		1,837,115	1,837,115	1,839,792	1,838,929		(1,814)		(1,814)		1,837,115				18,371	10/30/2027	1.G PL
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		03/15/2021	SCHEDULED REDEMPTION		102,500	102,500	102,471	102,487		13		13		102,500				908	06/15/2048	1.G FE
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	03/20/2021	VARIOUS		337,910	337,910	337,770	337,772		138		138		337,910				2,140	12/20/2047	1.F FE
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A	C	03/20/2021	SCHEDULED REDEMPTION		570,393	570,393	570,363	570,363		30		30		570,393				2,649	01/20/2048	1.F FE
55608J-AE-8	MACQUARIE GRP LTD SR NT 144A	D	01/14/2021	MATURED		3,000,000	3,000,000	3,033,975	3,000,168		(168)		(168)		3,000,000				93,750	01/14/2021	1.G FE
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A		01/19/2021	SCHEDULED REDEMPTION		2,427	2,427	2,427							2,427				6	01/18/2028	1.A FE
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		01/05/2021	SCHEDULED REDEMPTION		956,016	956,016	956,016	956,016						956,016				21,797	09/30/2025	3.A PL
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		03/15/2021	SCHEDULED REDEMPTION		194,641	194,641	194,641	194,641						194,641				2,406	05/15/2032	2.B
574599-BL-9	MASCORP SR NT		03/22/2021	CALLED @ 114.715		9,177,200	8,000,000	8,199,200	8,124,312		(7,233)		(7,233)		8,117,079		(117,079)	(117,079)	1,342,170	04/01/2026	2.B FE
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		03/01/2021	SCHDLD REDM/PRIN LOSS		136,860	136,860	129,620	130,106		6,755		6,755		136,860				893	11/01/2035	1.D FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		03/01/2021	SCHDLD REDM/PRIN LOSS		630,730	630,730	508,432	577,497		53,233		53,233		630,730				5,285	02/01/2036	1.D FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		03/01/2021	SCHEDULED REDEMPTION		56,687	56,687	53,734	56,687		1		1		56,687				473	02/01/2036	2.B FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		03/01/2021	SCHEDULED REDEMPTION		81,620	81,620	77,979	80,186		1,434		1,434		81,620				850	11/01/2035	1.A FM
579780-AR-8	MCCORMICK & CO SR NT		03/02/2021	WELLS FARGO BANK, N.A.		787,744	800,000	797,888			26		26		797,914		(10,170)	(10,170)	460	02/15/2026	2.B FE
579780-AS-6	MCCORMICK & CO SR NT		03/02/2021	CREDIT SUISSE SEC LLC		1,309,163	1,350,000	1,339,362			62		62		1,339,424		(30,261)	(30,261)	1,596	02/15/2031	2.B FE
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		03/31/2021	SCHEDULED REDEMPTION		580,102	580,102	580,102	580,102						580,102				6,932	12/31/2037	2.C PL
55396#-AA-0	MEC HOLDINGS LLC SEC		03/31/2021	SCHEDULED REDEMPTION		184,238	184,238	184,238	184,238						184,238				2,656	05/31/2039	2.B PL
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		1,488,955	1,488,955	1,469,878	1,475,470		13,485		13,485		1,488,955				11,854	10/01/2048	1.A FM
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		03/01/2021	SCHDLD REDM/PRIN LOSS		108,784	129,131	104,919	99,854		8,930		8,930		108,784				796	12/01/2035	1.D FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		03/01/2021	SCHEDULED REDEMPTION		90,643	90,643	89,850	90,217		426		426		90,643				580	02/01/2035	1.A FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		03/01/2021	SCHEDULED REDEMPTION		55,897	55,897	49,888	52,799		3,097		3,097		55,897				358	02/01/2035	1.A FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		02/01/2021	SCHEDULED REDEMPTION		5,077	5,077	5,092	5,078		(2)		(2)		5,077				44	05/01/2034	1.A FM
59217G-CR-8	MET LIFE GLOB FUNDING I SEC 144A		03/08/2021	MARKETAXESS		305,553	300,000	299,847	299,959		10		10		299,969		5,584	5,584	4,341	10/09/2021	1.D FE
59217G-CL-1	MET LIFE GLOB FUNDING I SR SEC 144A		01/08/2021	MATURED		1,000,000	1,000,000	998,910	999,993		7		7		1,000,000				12,000	01/08/2021	1.D FE
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		90,780	90,780	90,778			2		2		90,780				128	01/01/2056	1.A FE
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		45,390	45,390	45,389			1		1		45,390				80	01/01/2056	1.C FE
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		70,763	70,763	70,763			0		0		70,763				148	01/01/2056	1.F FE
595112-BP-7	MICRON TECHNOLOGY INC SR NT		03/04/2021	VARIOUS		691,928	600,000	599,970	599,975		0		0		599,975		91,953	91,953	11,509	02/15/2027	2.C FE
595112-BR-3	MICRON TECHNOLOGY INC SR NT		03/04/2021	TORONTO DOMINION		208,126	200,000	200,000	200,000						200,000		8,126	8,126	1,859	04/24/2023	2.C FE
594918-BD-5	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		346,122	260,000	299,104	297,780		(237)		(237)		346,122				5,823	02/12/2045	1.A FE
594918-BS-2	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		3,292,522	2,619,000	2,885,211	2,868,830		(2,846)		(2,846)		3,292,522				54,966	08/08/2036	1.A FE
594918-BT-0	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		237,123	180,000	207,126	206,282		(152)		(152)		237,123				4,052	08/08/2046	1.A FE
594918-BZ-6	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		240,755	170,000	202,810	200,911		(339)		(339)		240,755				4,279	02/06/2037	1.A FE
59541@-AA-8	MID-KANSAS ELEC 1ST MTG SER 2013A		03/31/2021	VARIOUS		18,333,334	18,333,334	18,333,334	18,333,334						18,333,334				(188,313)	12/31/2042	2.C
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		03/15/2021	SCHEDULED REDEMPTION		675,000	675,000	675,000	675,000						675,000				20,250	03/15/2025	3.C FE
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		03/01/2021	SCHEDULED REDEMPTION		186,167	186,167	186,166	186,167						186,167				2,397	08/01/2037	1.B FE
60687Y-AJ-8	MIZUHO FINANCIAL GRP SR NT FRN	D	03/25/2021	SMBC NIKKO		5,791,458	5,750,000	5,788,353	5,767,908		(3,759)		(3,759)		5,764,149		27,308	27,308	21,960	02/28/2022	1.G FE
60687Y-BB-4	MIZUHO FINANCIAL GRP SR NT FRN	D	03/03/2021	MIZUHO SEC USA INC		5,041,850	5,000,000	5,000,000	5,000,000						5,000,000		41,850	41,850	12,032	09/13/2023	1.G FE
609207-AB-1	MONDELEZ INTL SR NT		03/31/2021	CALLED @ 109.987		64,342,395	58,500,000	58,436,820	58,477,862		1,699		1,699		58,479,561		20,440	20,440	7,402,590	02/01/2024	2.B FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		03/01/2021	SCHEDULED REDEMPTION		18,932	18,932	17,240	18,190		741		741		18,932				102	07/01/2034	1.A FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		03/01/2021	SCHDLD REDM/PRIN LOSS		696,244	696,484	669,847	686,120		10,124		10,124		696,244				7,786	08/01/2035	3.B FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		03/01/2021	SCHEDULED REDEMPTION		39,025	39,025	39,763	39,335		(310)		(310)		39,025				519	08/01/2034	1.A FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		03/01/2021	SCHEDULED REDEMPTION		47,367	47,385	46,703	47,084		283		283		47,367				530	08/01/2035	3.B FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		03/01/2021	SCHDLD REDM/PRIN LOSS		63,379	104,442	74,237			(42,186)		(42,186)		32,051		31,329	31,329	1,435	11/01/2035	1.D FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		03/01/2021	SCHEDULED REDEMPTION		57,872	57,872	54,256	54,650		3,221		3,221		57,872				287	08/01/2034	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		03/01/2021	SCHEDULED REDEMPTION		165,386	165,386	163,836	164,668		718		718		165,386				1,528	03/01/2035	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		03/01/2021	SCHDLD REDM/PRIN LOSS		12,615	22,820	10,926	10,774		1,841		1,841		12,615				109	06/01/2036	1.D FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		03/01/2021	SCHEDULED REDEMPTION		280,983	280,983	270,385	279,281		1,702		1,702		280,983				3,680	03/01/2035	1.A FM
61746B-EE-2	MORGAN STANLEY SR NT FRN		01/20/2021	CALLED @ 100.000		10,810,000	10,810,000	10,925,021	10,813,745		(182)		(182)		10,813,563		(3,563)	(3,563)	38,631	01/20/2022	2.A FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		03/20/2021	SCHEDULED REDEMPTION		245,760	245,760	245,707	245,711		49		49		245,760				1,704	04/20/2046	1.F FE
55336V-BM-1	MPLX LP SR NT		01/15/2021	CALLED @ 102.625		359,188	350,000	359,963	357,769		(279)		(279)		357,490		(7,490)	(7,490)	18,375	01/15/2025	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61913P-AA-0	MTGIT TR 2004-1 CL A1		03/25/2021	SCHEDULED REDEMPTION		128,239	128,239	109,864	113,323		14,916		14,916		128,239				270	11/25/2034	1.A FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		03/25/2021	SCHEDULED REDEMPTION		140,411	140,411	112,199	125,000		15,411		15,411		140,411				233	02/25/2035	1.A FM
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		811,577	811,577	811,481	811,484		92		92		811,577				3,109	10/20/2037	1.A FE
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	03/31/2021	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				951	03/31/2035	3.C PL
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	03/31/2021	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,750	11/30/2033	3.C PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	03/31/2021	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				644	06/30/2035	3.C PL
6325C0-DQ-1	NATIONAL AUSTRALIA BANK SR NT FRN 144A	D	02/25/2021	ROYAL BANK OF CANADA		10,077,200	10,000,000	10,070,100	10,033,824		(3,919)		(3,919)		10,029,906		47,294	47,294	25,329	05/22/2022	1.D FE
636180-BR-1	NATIONAL FUEL GAS CO SR NT		02/10/2021	STIFEL, NICOLAUS & CO		401,900	400,000	399,756							399,756		2,144	2,144		03/01/2031	2.C FE
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A		03/25/2021	SCHEDULED REDEMPTION		22,407	22,407	22,410	22,408		(1)		(1)		22,407				14	12/27/2067	1.A FE
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		03/15/2021	SCHEDULED REDEMPTION		157,654	157,654	157,890	157,906		(252)		(252)		157,654				629	01/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		03/15/2021	SCHEDULED REDEMPTION		9,784	9,784	9,783			1		1		9,784				11	05/15/2069	1.A FE
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		01/25/2021	SCHEDULED REDEMPTION		58,636	58,636	58,688	58,669		(33)		(33)		58,636				88	04/25/2031	1.A FE
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		03/01/2021	SCHDLD REDM/PRIN LOSS		209,462	209,462	151,692	76,826		132,636		132,636		209,462				886	07/01/2036	1.D FM
65339K-AT-7	NEXTERA ENERGY CAPITAL CO GUARNT		02/08/2021	MORGAN STANLEY CPTL		2,277,140	2,000,000	2,138,600	2,119,512		(1,890)		(1,890)		2,117,621		159,519	159,519	19,525	05/01/2027	2.A FE
655044-AJ-4	NOBLE ENERGY INC NT		01/06/2021	EXCHANGE		117,859	110,000	118,085	117,862		(3)		(3)		117,859				787	11/15/2044	2.C FE
655044-AG-0	NOBLE ENERGY INC SR NT		01/06/2021	EXCHANGE		9,949,815	10,000,000	9,943,000	9,949,799		16		16		9,949,815				74,375	11/15/2043	2.C FE
655044-AP-0	NOBLE ENERGY INC SR NT		01/06/2021	EXCHANGE		16,561,330	16,629,000	16,544,105	16,561,214		115		115		16,561,330				304,103	01/15/2028	2.C FE
655044-AQ-8	NOBLE ENERGY INC SR NT		01/06/2021	EXCHANGE		8,430,664	8,500,000	8,422,945	8,430,569		95		95		8,430,664				62,156	10/15/2029	2.C FE
65557C-AD-5	NORDEA BANK AB SR NT 144A	D	01/14/2021	MATURED		12,000,000	12,000,000	11,942,760	11,999,742		258		258		12,000,000				292,500	01/14/2021	1.D FE
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		03/03/2021	SCHEDULED REDEMPTION		234,080	234,080	234,080	234,080						234,080				2,321	02/28/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		02/03/2021	SCHEDULED REDEMPTION		4,471	4,471	4,471	4,471						4,471				79	02/28/2032	4.B PL
G1262*-AD-6	NORDIC INFRSTRCT SR SEC FRN	D	01/11/2021	VARIOUS		5,418,186	4,603,980	4,511,901	4,527,696		304		304		4,528,000		454,958	454,958	564,311	06/12/2026	4.C FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		03/20/2021	SCHEDULED REDEMPTION		293,278	293,278	293,278	293,278						293,278				2,713	04/20/2046	1.F FE
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		03/19/2021	SCHEDULED REDEMPTION		5,663,779	5,663,779	5,584,353	5,624,018		39,761		39,761		5,663,779				40,353	11/19/2049	1.F FE
67080L-AA-3	NUVEEN LLC CO GUARNT 144A		01/28/2021	JANE STREET EXECUTION		532,112	450,000	447,314	447,812		20		20		447,832		84,280	84,280	4,500	11/01/2028	1.C FE
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		914,222	914,222	932,220	927,309		(13,088)		(13,088)		914,222				6,671	04/01/2046	1.A FM
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,448,452	1,448,452	1,451,395	1,450,697		(2,245)		(2,245)		1,448,452				10,896	10/01/2045	1.A FM
67502#-AA-6	OCEAN SPRAY CTL SER A-1		03/15/2021	SCHEDULED REDEMPTION		152,088	152,088	152,088	150,670		1,418		1,418		152,088				1,146	08/15/2036	2.C
G1262*-AA-2	OCM LUXEMBOURG SR NT TR B	D	01/15/2021	CALLED @ 119.472		28,423,378	23,790,838	23,066,279	20,686,395		21,445		21,445		20,707,840		6,278,730	6,278,730	2,178,860	05/10/2025	4.C PL
G1262*-AB-0	OCM LUXEMBOURG SR SEC TR C	D	01/15/2021	CALLED @ 119.382		8,485,395	7,107,791	6,992,290	7,027,185		595		595		7,027,779		1,019,933	1,019,933	655,933	05/10/2025	4.C PL
675920-AA-0	OCTAGON INV PRTNRS 30 2017-1A CL A1 144A	D	02/16/2021	CALLED @ 100.000		250,000	250,000	249,250	249,272		32		32		249,304		696	696	1,272	03/17/2030	1.A FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		03/11/2021	SCHEDULED REDEMPTION		860,611	860,611	825,983	853,940		6,672		6,672		860,611				11,065	10/11/2030	1.A FM
68902V-AK-3	OTIS WORLDWIDE CORP SR NT		02/18/2021	BNP PARIBAS SEC CORP		2,196,873	2,100,000	2,099,840	2,099,845		2		2		2,099,847		97,026	97,026	27,980	02/15/2030	2.B FE
68902V-AL-1	OTIS WORLDWIDE CORP SR NT		01/06/2021	BNP PARIBAS SEC CORP		632,976	600,000	562,187	562,614		26		26		562,641		70,335	70,335	7,417	02/15/2040	2.B FE
N6777#-AG-4	OVERSEAS ASST SR NT SER G	D	03/27/2021	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				9,914	03/30/2024	2.B PL
69689L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A	D	02/22/2021	SCHEDULED REDEMPTION		86,549	86,549	86,592			(43)		(43)		86,549				243	08/20/2027	1.A FE
69701K-AA-0	PALMER SQ LN FDG LTD 2020-3A CL A1 144A	D	01/20/2021	SCHEDULED REDEMPTION		67,356	67,356	67,659			(303)		(303)		67,356				330	07/20/2028	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		02/28/2021	SCHEDULED REDEMPTION		774,921	774,921	799,378	792,426		(17,505)		(17,505)		774,921				26,677	07/31/2029	4.A FE
701094-AN-4	PARKER-HANNIFIN CORP SR NT		02/11/2021	BARCLAYS CAPITAL INC		4,452,040	4,000,000	4,141,370	4,125,935		(1,660)		(1,660)		4,124,275		327,765	327,765	22,389	06/14/2029	2.A FE
70450Y-AC-7	PAYPAL HLDGS INC SR NT		02/19/2021	VARIOUS		851,642	800,000	799,512	799,630		13		13		799,643		51,999	51,999	7,545	10/01/2024	2.A FE
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	03/01/2021	SCHEDULED REDEMPTION		251,619	251,619	157,891	201,208		50,411		50,411		251,619					11/01/2029	2.A FE
69353R-FF-0	PNC BANK NA SR NT FRN SER BKNT		03/29/2021	PNC BANK NA		3,364,100	3,345,000	3,354,399	3,349,862		(757)		(757)		3,349,104		14,996	14,996	10,298	07/27/2022	1.F FE
693475-AW-5	PNC FINANCIAL SVCS SR NT		01/28/2021	MARKETAXESS		286,363	250,000	251,240	251,059		(9)		(9)		251,050		35,312	35,312	2,348	04/23/2029	1.G FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		03/31/2021	SCHEDULED REDEMPTION		59,258	59,258	59,258	59,258						59,258				526	05/01/2039	2.C PL
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		03/01/2021	SCHEDULED REDEMPTION		26,853	26,853	26,844	26,848		4		4		26,853				329	03/01/2035	1.A FM
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		03/01/2021	SCHDLD REDM/PRIN LOSS		224,285	222,084	216,889	220,766		3,520		3,520		224,285				2,708	11/01/2035	4.B FM
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO GUARNT		03/16/2021	WELLS FARGO BANK, N.A.		1,547,280	1,400,000	1,480,828	1,472,178		(1,651)		(1,651)		1,470,527		76,753	76,753	17,698	05/15/2029	1.G FE
74334A-AD-1	PROGRESS RES TR 2018-SFR1 CL D 144A		03/18/2021	CALLED @ 100.000		4,000,000	4,000,000	3,982,500	3,991,956		764		764		3,992,720		7,280	7,280	38,830	03/01/2035	2.B FE
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		03/10/2021	VARIOUS		199,597	199,597	199,597	199,597						199,597				1,246	01/10/2041	1.F
74340X-BE-0	PROLOGIS LP CO GUARNT		03/08/2021	CALLED @ 112.465		46,110,650	41,000,000	40,900,260	40,947,114		1,858		1,858		40,948,972		51,028	51,028	5,653,046	11/01/2025	1.G FE
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		03/01/2021	SCHEDULED REDEMPTION		1,041,822	1,041,822	1,052,728	1,052,489		(10,668)		(10,668)		1,041,822				6,918	02/01/2050	1.A FM
74435K-AA-3	PRUDENTIAL PLC SR NT	D	01/22/2021	WELLS FARGO BANK, N.A.		1,452,802	1,300,000	1,287,754	1,288,505		74		74		1,288,579		164,223	164,223	11,510	04/14/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		5,301,215	5,301,215	5,445,341	5,472,237		(171,022)		(171,022)		5,301,215				36,192	05/01/2050	1.A FM
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,971,288	2,971,288	2,887,952	2,866,393		104,895		104,895		2,971,288				22,782	06/01/2048	1.A FM
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		866,162	866,162	864,132	864,707		1,455		1,455		866,162				7,550	08/01/2048	1.A FM
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,369,959	1,369,959	1,353,905	1,358,756		11,203		11,203		1,369,959				11,869	11/01/2048	1.A FM
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,294,921	2,294,921	2,346,556	2,398,784		(103,863)		(103,863)		2,294,921				20,730	07/01/2049	1.A FM
74733V-AD-2	QEP RES INC SR NT		01/04/2021	J P MORGAN SEC INC		546,250	500,000	500,000	500,000						500,000		46,250	46,250	9,766	03/01/2026	4.C FE
74733L-AD-4	QTEL INTL FIN CO GUARNT 144A	D	02/16/2021	MATURED		16,400,000	16,400,000	16,385,604	16,399,767		233		233		16,400,000				389,500	02/16/2021	1.G FE
747525-BK-8	QUALCOMM INC SR NT		02/08/2021	GOLDMAN, SACHS & CO		1,762,611	1,700,000	1,693,132	1,693,531		67		67		1,693,599		69,012	69,012	8,122	05/20/2030	1.G FE
74762E-AF-9	QUANTA SVCS INC SR NT		02/26/2021	BANK OF AMERICA NA		774,705	750,000	747,473	747,533		37		37		747,570		27,135	27,135	9,667	10/01/2030	2.C FE
74834L-BC-3	QUEST DIAGNOSTICS INC SR NT		01/25/2021	BNP PARIBAS SEC CORP		596,932	550,000	549,197	549,236		5		5		549,241		47,691	47,691	1,155	06/30/2031	2.B FE
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		03/10/2021	SCHEDULED REDEMPTION		43,144	43,144	43,144	43,144						43,144				359	02/10/2049	2.A
74922R-AP-5	RALI 2006-QS1 CL 3A1		03/01/2021	SCHDLD REDM/PRIN LOSS		80,568	86,172	69,964	77,806		2,762		2,762		80,568				1,078	12/01/2021	4.B FM
75281A-AS-8	RANGE RES CORP CO GUARNT		02/10/2021	VARIOUS		7,115,920	7,208,000	6,939,780	7,036,174		3,616		3,616		7,039,790		76,130	76,130	80,586	05/15/2025	4.B FE
75281A-BA-6	RANGE RES CORP CO GUARNT SER		01/06/2021	ROYAL BANK OF CANADA		3,738,000	3,738,000	3,738,000	3,738,000						3,738,000				58,666	03/15/2023	4.C FE
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	03/31/2021	SCHEDULED REDEMPTION		58,350	58,350	51,640	55,892		2,458		2,458		58,350				1,703	09/30/2027	1.E FE
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		7,572,534	7,572,534	7,656,543	7,644,413		(71,878)		(71,878)		7,572,534				51,409	02/01/2050	1.A FM
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		03/01/2021	SCHEDULED REDEMPTION		4,119,291	4,119,291	4,149,542	4,145,180		(25,888)		(25,888)		4,119,291				27,965	02/01/2050	1.A FM
75625Q-AF-6	RECKITT BENCKISER TSY CO GUARFRN 144A	D	03/24/2021	WELLS FARGO BANK, N.A.		10,055,400	10,000,000	9,962,500	9,981,293		3,762		3,762		9,985,055		70,345	70,345	20,370	06/24/2022	1.G FE
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	01/12/2021	SCHEDULED REDEMPTION		208,319	208,319	208,319	208,319						208,319				3,060	10/12/2031	2.B FE
7591EP-AK-6	REGIONS FINANCIAL CORP SR NT		01/22/2021	CALLED @ 100.000		50,000,000	50,000,000	50,153,600	50,003,578		(2,031)		(2,031)		50,001,547		(1,547)	(1,547)	728,889	02/08/2021	2.A FE
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1		03/25/2021	SCHDLD REDM/PRIN LOSS		52,194	52,194	21,791	5,464		46,730		46,730		52,194				56	06/25/2046	1.D FM
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		03/25/2021	SCHDLD REDM/PRIN LOSS		97,331	97,331	67,068	49,420		47,911		47,911		97,331				147	04/25/2046	1.D FM
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M11		03/25/2021	SCHEDULED REDEMPTION		23,000	23,000	19,435	21,982		1,018		1,018		23,000				53	02/25/2034	1.A FM
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL A15		03/01/2021	SCHEDULED REDEMPTION		128,504	128,504	127,323	128,449		55		55		128,504				1,294	07/01/2034	1.A FM
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5		03/01/2021	SCHEDULED REDEMPTION		247,106	247,106	247,012	247,103		3		3		247,106				3,276	09/01/2034	1.A FM
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6		03/01/2021	SCHEDULED REDEMPTION		41	41	41	41						41				0	09/01/2034	1.A FM
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6		03/01/2021	SCHEDULED REDEMPTION		11,224	11,224	11,221	11,224		0		0		11,224				112	06/01/2034	1.A FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		03/01/2021	VARIOUS		101,217	133,766	118,000	106,587		(5,369)		(5,369)		101,217				2,151	03/01/2036	4.B FM
G1263#-AA-7	RIDLEY TERMINALS SEC	A	03/31/2021	VARIOUS		1,553,600	1,553,600	1,514,760	1,460,189		93,410		93,410		1,553,600				71,614	12/22/2027	3.C PL
776743-AE-6	ROPER TECHNOLOGIES INC SR NT		02/10/2021	BARCLAYS CAPITAL INC		270,168	250,000	249,595	249,774		9		9		249,783		20,385	20,385	3,726	09/15/2023	2.A FE
78015K-7F-5	ROYAL BANK OF CANADA SR NT FRN SER GMTN	A	02/24/2021	ROYAL BANK OF CANADA		10,032,000	10,000,000	10,000,000	10,000,000						10,000,000		32,000	32,000	14,809	08/05/2022	1.F FE
78081B-AB-9	ROYALTY PHARMA PLC SR NT 144A		01/06/2021	MILLENNIUM ADVISORS		658,268	650,000	642,688	643,156		28		28		643,183		15,085	15,085	2,730	09/02/2025	2.C FE
80285R-AB-4	SANTANDER DRIVE AUTO REC 2020-2 CL A2A		03/15/2021	SCHEDULED REDEMPTION		290,542	290,542	290,833			(291)		(291)		290,542				300	05/15/2023	1.A FE
80286W-AB-2	SANTANDER DRIVE AUTO REC 2020-4 CL A2A		03/15/2021	SCHEDULED REDEMPTION		37,382	37,382	37,381	37,381		1		1		37,382				39	09/15/2023	1.A FE
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	03/15/2021	SCHEDULED REDEMPTION		267,200	267,200	267,200	267,200						267,200				3,674	09/15/2027	3.C
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		03/20/2021	SCHEDULED REDEMPTION		7,898	7,898	7,345	7,695		203		203		7,898				13	05/20/2034	1.A FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		03/20/2021	SCHEDULED REDEMPTION		166,388	166,388	156,024	159,809		6,579		6,579		166,388				239	05/20/2034	1.A FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		03/20/2021	SCHEDULED REDEMPTION		54,641	54,641	47,538	49,861		4,780		4,780		54,641				40	06/20/2036	1.A FM
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1		03/01/2021	SCHEDULED REDEMPTION		194,410	194,410	199,635	198,936		(4,525)		(4,525)		194,410				1,508	09/01/2042	1.A FM
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		03/01/2021	SCHEDULED REDEMPTION		159,899	159,899	161,972	161,398		(1,499)		(1,499)		159,899				1,581	04/01/2044	1.A FM
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,743,187	2,743,187	2,806,624	2,788,241		(45,054)		(45,054)		2,743,187				21,481	05/01/2045	1.A FM
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,515,012	2,515,012	2,526,015	2,523,147		(8,135)		(8,135)		2,515,012				18,745	07/01/2045	1.A FM
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		959,086	959,086	958,411	958,483		603		603		959,086				7,148	07/01/2045	1.A FM
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,614,301	2,614,301	2,686,891	2,687,314		(73,013)		(73,013)		2,614,301				20,494	08/01/2046	1.A FM
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,296,728	1,296,728	1,339,074	1,328,616		(31,889)		(31,889)		1,296,728				10,098	11/01/2046	1.A FM
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,621,356	1,621,356	1,634,782	1,632,316		(10,960)		(10,960)		1,621,356				11,974	02/01/2047	1.A FM
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		314,752	314,752	312,735	313,095		1,656		1,656		314,752				2,379	04/01/2047	1.A FM
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,668,717	2,668,717	2,729,180	2,742,007		(73,290)		(73,290)		2,668,717				20,125	07/01/2047	1.A FM
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		1,070,404	1,070,404	1,069,903	1,070,002		402		402		1,070,404				8,107	02/01/2048	1.A FM
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		1,393,163	1,393,163	1,365,953	1,371,367		21,797		21,797		1,393,163				11,231	03/01/2048	1.A FM
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,562,794	1,562,794	1,571,926	1,570,927		(8,133)		(8,133)		1,562,794				14,007	07/01/2048	1.A FM
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		726,625	726,625	726,511	726,536		89		89		726,625				5,701	09/01/2048	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,827,389	1,827,389	1,805,975	1,810,504		16,885		16,885		1,827,389				16,424	11/01/2048	1.A FM
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		359,659	359,659	365,503	364,151		(4,492)		(4,492)		359,659				3,161	02/01/2048	1.A FM
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		526,253	526,253	532,677	531,193		(4,940)		(4,940)		526,253				4,625	02/01/2048	1.A FM
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		296,938	296,938	300,872	299,728		(2,790)		(2,790)		296,938				3,050	10/01/2048	1.A FM
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		608,714	608,714	609,950	609,734		(1,020)		(1,020)		608,714				5,050	02/01/2049	1.A FM
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,532,118	2,532,118	2,580,386	2,629,359		(97,242)		(97,242)		2,532,118				23,433	06/01/2049	1.A FM
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		939,334	939,334	953,376	951,124		(11,790)		(11,790)		939,334				8,693	06/01/2049	1.A FM
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		3,485,239	3,485,239	3,546,775	3,567,033		(81,795)		(81,795)		3,485,239				27,504	09/01/2049	1.A FM
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		03/01/2021	SCHEDULED REDEMPTION		2,908,481	2,908,481	2,947,110	2,972,066		(63,585)		(63,585)		2,908,481				22,953	09/01/2049	1.A FM
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		7,753,833	7,753,833	7,889,525	7,865,829		(111,996)		(111,996)		7,753,833				61,047	12/01/2049	1.A FM
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		1,004,120	1,004,120	1,016,672	1,014,483		(10,363)		(10,363)		1,004,120				7,906	12/01/2049	1.A FM
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,046,224	1,046,224	1,066,076	1,061,182		(14,959)		(14,959)		1,046,224				11,031	03/01/2049	1.A FM
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,229,667	2,229,667	2,294,310	2,372,563		(142,896)		(142,896)		2,229,667				22,222	08/01/2049	1.A FM
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		5,869,510	5,869,510	5,982,396	5,997,989		(128,478)		(128,478)		5,869,510				52,280	09/01/2049	1.A FM
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,175,335	2,175,335	2,225,299	2,236,118		(60,783)		(60,783)		2,175,335				17,160	02/01/2050	1.A FM
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		420,275	420,275	428,614	427,299		(7,024)		(7,024)		420,275				3,315	02/01/2050	1.A FM
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		8,194,836	8,194,836	8,397,146	8,358,815		(163,979)		(163,979)		8,194,836				61,659	03/01/2050	1.A FM
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		3,277,935	3,277,935	3,348,615	3,335,235		(57,300)		(57,300)		3,277,935				24,664	03/01/2050	1.A FM
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		01/25/2021	SCHEDULED REDEMPTION		25,000	25,000	25,992	25,751		(751)		(751)		25,000				326	07/25/2049	2.C FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		03/01/2021	SCHEDULED REDEMPTION		795,757	795,757	803,963	802,430		(6,673)		(6,673)		795,757				6,421	11/01/2046	1.A FM
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		03/15/2021	SCHEDULED REDEMPTION		83,515	83,515	83,515	83,515						83,515				863	06/15/2038	2.B IF
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT		01/22/2021	CALLED @ 101.232		51,628	51,000	52,050	51,594		(47)		(47)		51,546		(546)	(546)	1,033	09/23/2021	2.B FE
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		863,953	863,953	863,775	863,876		77		77		863,953				4,856	07/20/2033	1.F FE
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		103,131	103,131	103,112	103,124		7		7		103,131				556	10/20/2033	1.F FE
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		03/20/2021	SCHEDULED REDEMPTION		1,266,552	1,266,552	1,266,217	1,266,209		343		343		1,266,552				6,462	07/20/2037	1.F FE
78392B-AB-3	SK HYNIX INC SR NT 144A	D	02/10/2021	VARIOUS		35,106,800	35,000,000	34,951,350			112		112		34,951,462		155,338	155,338	6,250	01/19/2026	2.C FE
78392B-AC-1	SK HYNIX INC SR NT 144A	D	02/04/2021	VARIOUS		6,992,790	7,000,000	6,929,160			189		189		6,929,349		63,441	63,441	5,014	01/19/2031	2.C FE
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A		03/15/2021	SCHEDULED REDEMPTION		50,505	50,505	50,505							50,505					01/15/2053	1.A FE
78449U-AA-6	SMB PRIV EDU LOAN TRU 2020-A CL A1 144A		03/15/2021	SCHEDULED REDEMPTION		157,042	157,042	156,869	156,883		158		158		157,042				153	03/15/2027	1.A FE
78449D-AA-4	SMB PRIV EDU LOAN TRU 2020-PTB CL A1 144		03/25/2021	SCHEDULED REDEMPTION		151,659	151,659	151,411	151,442		217		217		151,659				141	09/15/2054	1.A FE
832248-AY-4	SMITHFIELD FOODS INC SR NT 144A		03/05/2021	BARCLAYS CAPITAL INC		255,633	250,000	249,680	249,926		13		13		249,939		5,694	5,694	5,072	02/01/2022	2.C FE
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B		01/01/2021	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235						588,235				15,912	01/01/2028	1.F
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		03/01/2021	SCHEDULED REDEMPTION		5,713,932	5,713,932	5,276,749	5,226,781		487,150		487,150		5,713,932				38,880	11/01/2046	1.A FM
83421#-AA-1	SOLGEN LLC SR NT		01/06/2021	CALLED @ 100.000		2,703,922	2,703,922	2,703,922	2,703,922						2,703,922				54,903	09/30/2036	2.C PL
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A21 144A		03/20/2021	SCHEDULED REDEMPTION		42,500	42,500	42,500	42,500						42,500				363	01/20/2050	2.B FE
83545*-AC-2	SONIC HEALTH SR NT	D	01/13/2021	MATURED		5,000,000	5,000,000	5,336,950	5,001,797		(1,797)		(1,797)		5,000,000				127,500	01/13/2021	2.C
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		02/15/2021	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				4,160	08/15/2048	1.F
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		03/05/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,500	03/05/2023	1.E
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		03/31/2021	SCHEDULED REDEMPTION		105,749	105,749	105,749	105,749						105,749				1,018	06/30/2036	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		03/31/2021	SCHEDULED REDEMPTION		93,317	93,317	93,317	93,317						93,317				2,473	06/30/2036	2.C PL
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		03/20/2021	SCHEDULED REDEMPTION		248,750	248,750	249,934	249,461		(711)		(711)		248,750				2,090	09/20/2021	2.A FE
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		03/25/2021	SCHEDULED REDEMPTION		37,500	37,500	37,484	37,489		11		11		37,500				378	02/25/2044	1.G FE
853254-BX-7	STANDARD CHARTERED PLC PERP SUB FRN 144A	D	03/03/2021	BNP PARIBAS SEC CORP		199,500	200,000	200,000							200,000		(500)	(500)	1,346	01/01/2099	3.A FE
853254-BJ-8	STANDARD CHARTERED PLC SR NT 144A	D	02/10/2021	ROYAL BANK OF CANADA		2,127,940	2,000,000	2,071,980	2,048,318		(2,419)		(2,419)		2,045,900		82,040	82,040	31,728	03/15/2024	1.F FE
853254-BR-0	STANDARD CHARTERED PLC SR NT FRN 144A	D	03/24/2021	SMBC NIKKO		7,029,610	7,000,000	7,000,000	7,000,000						7,000,000		29,610	29,610	29,361	09/10/2022	1.F FE
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		03/01/2021	SCHEDULED REDEMPTION		155,090	155,090	155,090	155,090						155,090					03/01/2024	1.C FE
86206@-AA-7	STONEHENGE CPTL SEC		01/31/2021	SCHEDULED REDEMPTION		681	681	681	681						681				9	07/31/2026	1.C PL
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		03/01/2021	SCHEDULED REDEMPTION		17,749	17,749	16,030	17,095		655		655		17,749				111	09/01/2034	1.A FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		03/01/2021	SCHEDULED REDEMPTION		223,712	223,712	200,881	209,340		14,372		14,372		223,712				1,440	09/01/2034	1.A FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		03/01/2021	SCHEDULED REDEMPTION		76,849	76,849	66,067	72,751		4,098		4,098		76,849				433	04/01/2034	1.A FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		03/01/2021	SCHEDULED REDEMPTION		27,057	27,057	26,749	26,883		174		174		27,057				158	07/01/2034	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		03/19/2021	SCHEDULED REDEMPTION		34,265	34,265	31,685	32,550		1,715		1,715		34,265				62	11/19/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		03/19/2021	SCHEDULED REDEMPTION		155,026	155,026	140,104	145,345		9,681		9,681		155,026				211	05/19/2034	1.A FM
86562M-AQ-3	SUMITOMO MITSUI FINL GRP SR NT	D	01/05/2021	TORONTO DOMINION		259,208	250,000	250,000	250,000						250,000		9,208	9,208	3,383	07/12/2022	1.G FE
86738@-AA-4	SUNFLOWER ELEC SR NT SER B		03/31/2021	SCHEDULED REDEMPTION		833,333	833,333	833,333							833,333				32,750	12/31/2042	2.B Z
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		01/30/2021	SCHEDULED REDEMPTION		42,831	42,831	42,815	42,816		14		14		42,831				359	02/01/2055	1.G FE
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A		02/01/2021	SCHEDULED REDEMPTION		27,252	27,252	27,245	27,245		7		7		27,252				126	10/30/2030	1.G FE
86787E-BB-2	SUNTR BANK SR NT SER BKNT		02/02/2021	DEUTSCHE BANK SEC INC		688,842	600,000	599,634	599,737		5		5		599,741		89,101	89,101	6,143	11/03/2025	1.F FE
867914-BK-8	SUNTR BANKS INC SR NT		02/03/2021	CALLED @ 100.000		30,000,000	30,000,000	29,934,900	29,997,601		1,238		1,238		29,998,839		1,161	1,161	362,500	03/03/2021	1.G FE
86960B-AL-6	SVENSKA HANDELSBANKEN AB SER BKNT	D	03/30/2021	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				122,500	03/30/2021	1.C FE
87054#-AA-6	SWEETWATER ROYALTIES SEC		03/31/2021	SCHEDULED REDEMPTION		246,812	246,812	246,812	246,812						246,812					09/30/2040	2.B PL
87124V-AA-7	SYDNEY AIRPORT FINANCE CO GUARNT 144A	D	02/22/2021	MATURED		20,000,000	20,000,000	19,980,400	19,999,660		340		340		20,000,000				512,500	02/22/2021	2.A FE
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		02/25/2021	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				547	05/25/2046	2.B FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		02/25/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				463	11/25/2048	2.B FE
874060-AQ-9	TAKEDA PHARMACEUTICAL SR NT	D	02/26/2021	CALLED @ 102.491		256,228	250,000	249,894	249,950		8		8		249,958		42	42	8,723	11/26/2021	2.B FE
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		656,250	656,250	655,988	655,996		254		254		656,250				2,990	09/20/2045	1.F FE
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A		03/15/2021	SCHEDULED REDEMPTION		501,916	501,916	501,911	501,915		1		1		501,916				3,355	06/15/2028	1.A FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		03/01/2021	SCHDLD REDM/PRIN LOSS		128,927	128,927	104,868	68,326		60,602		60,602		128,927				565	01/01/2037	1.D FM
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		02/01/2021	SCHDLD REDM/PRIN LOSS		48,680	48,662	40,331	28,940		19,740		19,740		48,680				485	04/01/2036	1.D FM
87233Q-AA-6	TC PIPELINES LP SR NT		03/15/2021	CALLED @ 100.000		8,472,000	8,472,000	9,034,553	8,505,610		(18,036)		(18,036)		8,487,575		(15,575)	(15,575)	99,581	06/15/2021	2.B FE
87854X-AD-3	TECHNIPFMC PLC SR NT SER WI	D	03/18/2021	CALLED @ 104.702		19,568,742	18,690,000	18,622,691	18,661,550		3,360		3,360		18,664,910		25,090	25,090	1,177,860	10/01/2022	3.B FE
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT		03/09/2021	STIFEL, NICOLAUS & CO		1,998,960	2,000,000	1,995,480							1,995,480		3,480	3,480		04/01/2028	2.C FE
87938W-AP-8	TELEFONICA EMISIONES SAU CO GUARNT	D	02/16/2021	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				546,200	02/16/2021	2.C FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		03/30/2021	SCHEDULED REDEMPTION		289,800	289,800	289,800	289,800						289,800				4,385	12/30/2023	2.C FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	01/01/2021	SCHEDULED REDEMPTION		90,888	90,888	90,888	90,888						90,888				1,846	04/01/2037	3.B FE
88105#-AA-3	TERRAFORM PHX SR NT		03/31/2021	SCHEDULED REDEMPTION		246,703	246,703	246,703	246,703						246,703				2,061	12/31/2043	2.C PL
88165F-AG-7	TEVA PHARMACEUT FIN BV CO GUARNT	D	03/03/2021	MORGAN STANLEY CPTL		4,993,750	5,000,000	4,628,900	4,906,274		8,233		8,233		4,914,507		79,243	79,243	31,549	12/18/2022	3.C FE
882508-BD-5	TEXAS INSTRUMENTS INC SR NT		01/28/2021	GOLDMAN, SACHS & CO		1,693,549	1,300,000	1,529,598	1,434,211		88,160		88,160		1,522,371		171,178	171,178	11,389	05/15/2048	1.E FE
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		358,100	358,100	358,964	358,195		(95)		(95)		358,100				3,151	04/20/2044	1.F FE
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		388,136	388,136	388,071	388,074		63		63		388,136				2,356	08/21/2045	1.F FE
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		03/20/2021	SCHEDULED REDEMPTION		90,565	90,565	90,536	90,538		27		27		90,565				995	08/02/2045	2.B FE
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		470,209	470,209	470,069	470,074		135		135		470,209				2,189	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		80,000	80,000	79,976			24		24		80,000					02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		03/20/2021	SCHEDULED REDEMPTION		20,000	20,000	19,992			8		8		20,000				56	02/20/2046	2.B FE
22974*-AA-4	TEXTRON CTL PT 2016		03/31/2021	VARIOUS		17,480,875	15,198,311	15,198,311	15,198,311						15,198,311				2,484,581	04/06/2036	2.B
883556-BF-8	THERMO FISHER SCIENTIFIC SR NT		01/15/2021	CALLED @ 111.249		22,249,800	20,000,000	19,946,000	19,981,124		222		222		19,981,346		18,654	18,654	2,627,911	02/01/2024	2.A FE
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		03/01/2021	SCHEDULED REDEMPTION		953,062	953,062	923,428	928,368		24,695		24,695		953,062				7,617	07/01/2048	1.A FM
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		782,410	782,410	774,463	775,873		6,536		6,536		782,410				7,281	11/01/2048	1.A FM
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		468,750	468,750	468,546	468,553		197		197		468,750				2,177	08/20/2045	1.F FE
891140-BX-5	TORONTO-DOMINION BANK SR NT SER GMTN	A	01/25/2021	MATURED		1,000,000	1,000,000	998,620	999,968		32		32		1,000,000				12,750	01/25/2021	1.C FE
891906-AD-1	TOTAL SYSTEM SVCS IN SR NT		03/01/2021	CALLED @ 100.000		15,000,000	15,000,000	14,966,400	14,998,185		1,210		1,210		14,999,395		605	605	237,500	04/01/2021	2.C FE
892356-AA-4	TRACTOR SUPPLY CO SR NT		01/25/2021	U.S. BANCORP		895,581	900,000	889,866	890,023		67		67		890,090		5,491	5,491	3,806	11/01/2030	2.B FE
893526-BY-8	TRANSCANADA PIPELINE LTD DEB	A	01/01/2021	MATURED		3,000,000	3,000,000	2,996,399	3,000,000						3,000,000				148,125	01/01/2021	2.A FE
89641A-AQ-8	TRINITAS CLO LTD 2016-5A CL AR 144A	D	01/25/2021	SCHEDULED REDEMPTION		4,991,788	4,991,788	4,973,168	4,973,595		18,193		18,193		4,991,788				20,249	10/25/2028	1.A FE
89640Y-AJ-3	TRINITAS CLO LTD 2017-6A CL AR 144A	D	02/25/2021	CALLED @ 100.000		4,000,000	4,000,000	3,962,675	3,963,890		876		876		3,964,766		35,234	35,234	18,781	07/25/2029	1.A FE
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		03/17/2021	SCHEDULED REDEMPTION		524,386	524,386	524,260	524,263		123		123		524,386				2,287	10/17/2050	1.F FE
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		03/17/2021	SCHEDULED REDEMPTION		236,001	236,001	235,883	235,906		95		95		236,001				2,012	04/17/2049	1.F FE
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		03/19/2021	SCHEDULED REDEMPTION		317,229	317,229	317,200	317,200		28		28		317,229				1,289	11/19/2050	1.F FE
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A		01/31/2021	SCHEDULED REDEMPTION		2,530,750	2,530,750	2,530,750	2,530,750						2,530,750				90,398	07/31/2033	1.G FE
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		03/20/2021	VARIOUS		1,062,406	1,062,406	1,062,208	1,062,213		193		193		1,062,406				5,631	09/20/2045	1.F FE
G8967#-AR-4	TRITON CONTAINER INT LTD 2015-A-1 SR SEC		03/31/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				32,300	03/31/2022	2.C FE
902674-YC-8	UBS AG LONDON SR NT FRN 144A	D	03/31/2021	VARIOUS		1,001,435	1,000,000	1,000,000							1,000,000		1,435	1,435	404	02/09/2024	1.D FE
90352J-AD-5	UBS GRP FUNDING SWITZE CO GUARFRN 144A	D	02/25/2021	UBS SECURITIES LLC		4,043,880	4,000,000	4,022,800	4,013,082		(1,288)		(1,288)		4,011,794		32,086	32,086	13,622	08/15/2023	1.G FE
90265E-AK-6	UDR INC CO GUARMTN DTD 09/22/15		03/15/2021	VARIOUS		19,995,669	17,600,000	17,559,520	17,578,807		988		988		17,579,795		20,205	20,205	2,712,469	10/01/2025	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90783V-AA-3	UNION PACIFIC RAILROAD PTC		01/02/2021	SCHEDULED REDEMPTION		1,399,344	1,399,344	1,399,344	1,399,344						1,399,344				35,557	01/02/2029	1.D
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3		01/02/2021	SCHEDULED REDEMPTION		825,829	825,829	825,829	825,829						825,829				25,502	01/02/2031	1.D FE
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		01/07/2021	SCHEDULED REDEMPTION		32,118	32,118	32,118	32,118						32,118				586	01/07/2026	3.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		02/25/2021	SCHEDULED REDEMPTION		5,781	5,781	5,781	5,781						5,781				120	08/25/2031	1.E FE
90932V-AA-3	UNITED AIR 2020-1 B PTT PTC		01/27/2021	BAIRD, ROBERT W. & CO		359,188	350,000	350,000							350,000		9,188	9,188		01/15/2026	2.C FE
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		03/15/2021	SCHEDULED REDEMPTION		28,193	28,193	28,193	28,193						28,193				791	09/15/2051	2.B FE
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1		01/02/2021	SCHEDULED REDEMPTION		223,013	223,013	250,903	226,019		(3,006)		(3,006)		223,013				6,026	07/02/2025	1.D FE
90331H-PA-5	US BANK NA CINCINNATI SR NT		01/04/2021	CALLED @ 100.000		450,000	450,000	449,636	449,983		2		2		449,984		16	16	5,625	02/04/2021	1.D FE
90331H-PD-9	US BANK NA CINCINNATI SR NT FRN SER BKNT		02/24/2021	STIFEL, NICOLAUS & CO		10,044,900	10,000,000	10,005,300	10,002,522		(274)		(274)		10,002,248		42,652	42,652	17,191	05/23/2022	1.D FE
90327Q-D4-8	USAA CAPITAL CORP SR NT 144A		03/09/2021	JANE STREET EXECUTION		1,532,745	1,500,000	1,540,033			(2,370)		(2,370)		1,537,663		(4,918)	(4,918)	8,125	05/01/2023	1.B FE
90352W-AB-0	USQ RAIL I LLC 2018-1 CL A2 144A		02/25/2021	VARIOUS		7,499,067	7,000,000	6,999,752	6,999,807		24		24		6,999,831		169	169	552,862	04/25/2048	1.F FE
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		03/29/2021	SCHEDULED REDEMPTION		26,980	26,980	26,979			1		1		26,980				56	02/28/2051	1.F FE
90363B-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		01/08/2021	SCHEDULED REDEMPTION		218,994	218,994	218,994	218,994						218,994				4,467	09/08/2039	1.G FE
91752*-AA-7	UTAH SOLAR HLDG SEC		02/01/2021	SCHEDULED REDEMPTION		869,308	869,308	869,308	869,308						869,308				10,403	12/31/2036	2.C PL
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		03/15/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				350	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		03/15/2021	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				177	07/15/2044	1.G FE
92343V-BJ-2	VERIZON COMMS SR NT		02/10/2021	JANE STREET EXECUTION		258,063	250,000	258,665			(361)		(361)		258,304		(242)	(242)	1,718	11/01/2022	2.A FE
927804-FQ-2	VIRGINIA ELEC & PWR CO SR NT		03/09/2021	GOLDMAN, SACHS & CO		1,076,850	1,000,000	1,080,190			(3,109)		(3,109)		1,077,081		(231)	(231)	19,742	02/15/2024	2.A FE
92826C-AL-6	VISA INC SR NT		03/26/2021	RAYMOND JAMES & ASSOC		411,060	400,000	398,872	398,985		38		38		399,022		12,038	12,038	3,483	04/15/2027	1.D FE
92838@-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC		03/31/2021	SCHEDULED REDEMPTION		140,236	140,236	140,236	140,236						140,236					10/14/2049	1.F PL
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		01/30/2021	SCHEDULED REDEMPTION		616,903	616,903	616,796	616,800		104		104		616,903				4,696	07/31/2051	1.G FE
G1265@-AA-7	VIVINT SOLAR INC SEC		02/26/2021	CALLED @ 105.612		106,417	100,762	98,747	98,436		132		132		98,569		2,194	2,194	149,508	05/26/2023	3.A PL
928563-AF-2	VMWARE INC SR NT		03/09/2021	GOLDMAN, SACHS & CO		572,120	500,000	573,195	569,624		(1,258)		(1,258)		568,366		3,754	3,754	7,572	05/15/2030	2.C FE
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		02/15/2021	SCHEDULED REDEMPTION		788,577	788,577	740,970	741,293		47,283		47,283		788,577				5,500	11/15/2050	1.F FE
929227-B6-2	WAMU 2002-S8 CL 1A6		03/01/2021	SCHEDULED REDEMPTION		22,399	22,399	22,959	22,992		(593)		(593)		22,399				275	01/01/2033	1.A FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		03/01/2021	SCHDLD REDM/PRIN LOSS		592,338	585,731	545,153	563,662		28,677		28,677		592,338				4,031	02/01/2037	1.D FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		03/01/2021	SCHDLD REDM/PRIN LOSS		1,306,945	1,046,112	1,121,516	1,315,219		(8,274)		(8,274)		1,306,945				9,417	04/01/2037	1.A FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		03/25/2021	SCHEDULED REDEMPTION		191,058	191,058	178,639	182,086		8,972		8,972		191,058				408	10/25/2044	1.A FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		03/25/2021	SCHEDULED REDEMPTION		101,897	101,897	92,217	94,522		7,376		7,376		101,897				222	10/25/2044	1.D FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		03/01/2021	SCHEDULED REDEMPTION		139,983	139,983	138,916	139,349		634		634		139,983				1,084	03/01/2035	1.A FM
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		03/01/2021	SCHEDULED REDEMPTION		179,690	179,690	152,667	162,522		17,167		17,167		179,690				1,392	03/01/2035	1.A FM
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		03/01/2021	SCHDLD REDM/PRIN LOSS		173,200	174,282	151,358	172,145		1,054		1,054		173,200				1,092	09/01/2036	1.D FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		03/01/2021	SCHEDULED REDEMPTION		15,400	15,400	14,671	15,042		358		358		15,400				103	09/01/2033	1.A FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		03/01/2021	SCHDLD REDM/PRIN LOSS		1,437,913	1,476,464	1,221,492	1,305,377		132,536		132,536		1,437,913				10,481	12/01/2036	1.D FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		03/25/2021	SCHEDULED REDEMPTION		72,826	72,826	59,535	63,604		9,221		9,221		72,826				101	04/25/2045	1.A FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		03/01/2021	SCHDLD REDM/PRIN LOSS		1,682,679	1,595,871	1,466,721	1,623,660		59,020		59,020		1,682,679				12,417	08/01/2036	1.D FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		03/01/2021	SCHEDULED REDEMPTION		209,009	209,009	201,239	204,499		4,510		4,510		209,009				2,497	11/01/2033	1.A FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		03/01/2021	SCHDLD REDM/PRIN LOSS		639,412	631,496	570,172	611,637		27,775		27,775		639,412				3,876	01/01/2037	1.D FM
941078-AA-1	WASTE MGMT CTL PASS THRU TRUST		03/15/2021	SCHEDULED REDEMPTION		403,030	403,030	407,060	404,589		(1,559)		(1,559)		403,030				3,959	04/15/2025	2.A
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		03/10/2021	SCHEDULED REDEMPTION		396,829	396,829	396,829	396,829						396,829				3,538	12/10/2029	2.B
949746-RT-0	WELLS FARGO & CO SR NT FRN		03/04/2021	MATURED		15,000,000	15,000,000	15,245,400	15,024,291		(24,291)		(24,291)		15,000,000				58,894	03/04/2021	2.A FE
949746-SL-6	WELLS FARGO & CO SR NT FRN		03/02/2021	TENDER @ 101.068		23,521,556	23,273,000	23,565,054	23,416,156		(22,798)		(22,798)		23,393,358		(120,358)	(120,358)	357,390	01/24/2023	2.A FE
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		03/25/2021	SCHDLD REDM/PRIN LOSS		505,642	559,900	565,771	498,311		7,332		7,332		505,642				869	06/25/2037	2.B FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		03/01/2021	SCHDLD REDM/PRIN LOSS		114,182	118,478	78,341	108,889		(7,305)		(7,305)		101,584		12,599	12,599	727	12/04/2037	1.D FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		03/01/2021	SCHEDULED REDEMPTION		500,933	500,933	437,930	479,876		21,057		21,057		500,933				5,570	10/01/2034	1.A FM
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		03/01/2021	SCHEDULED REDEMPTION		6,964	6,964	6,910	6,941		23		23		6,964				77	04/01/2034	1.A FM
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		03/01/2021	SCHEDULED REDEMPTION		28,932	28,932	28,263	28,860		72		72		28,932				212	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		03/01/2021	SCHEDULED REDEMPTION		10,653	10,653	10,258	10,616		37		37		10,653				81	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		03/01/2021	SCHEDULED REDEMPTION		149,627	149,627	137,470	148,104		1,522		1,522		149,627				1,132	07/01/2034	1.A FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,160,728	2,160,728	2,078,012	2,072,919		87,808		87,808		2,160,728				16,620	07/01/2047	1.A FM
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		3,279,722	3,279,722	3,360,177	3,358,414		(78,692)		(78,692)		3,279,722				21,954	12/01/2049	1.A FM
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,518,135	1,518,135	1,516,949	1,517,139		996		996		1,518,135				12,848	11/01/2048	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		1,518,135	1,518,135	1,503,666	1,506,193		11,943		11,943		1,518,135				12,848	11/01/2048	1.A FM
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		2,793,638	2,793,638	2,843,400	2,895,336		(101,697)		(101,697)		2,793,638				24,618	04/01/2049	1.A FM
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		1,325,817	1,325,817	1,341,147	1,363,953		(38,136)		(38,136)		1,325,817				11,683	04/01/2049	1.A FM
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,935,521	1,935,521	1,962,739	1,980,673		(45,152)		(45,152)		1,935,521				14,303	07/01/2049	1.A FM
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		863,138	863,138	871,499	870,058		(6,920)		(6,920)		863,138				6,378	07/01/2049	1.A FM
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		3,134,870	3,134,870	3,175,035	3,168,036		(33,167)		(33,167)		3,134,870				24,082	09/01/2049	1.A FM
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		5,402,280	5,402,280	5,466,432	5,454,608		(52,328)		(52,328)		5,402,280				36,531	12/01/2049	1.A FM
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		3,650,189	3,650,189	3,682,128	3,676,247		(26,058)		(26,058)		3,650,189				24,683	12/01/2049	1.A FM
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		4,288,954	4,288,954	4,429,685	4,415,886		(126,932)		(126,932)		4,288,954				28,765	06/01/2050	1.A FM
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		2,067,888	2,067,888	2,122,817	2,117,441		(49,553)		(49,553)		2,067,888				13,869	06/01/2050	1.A FM
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		03/01/2021	SCHEDULED REDEMPTION		695,745	695,745	710,856	710,262		(14,517)		(14,517)		695,745				3,699	09/01/2050	1.A FM
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		03/01/2021	SCHEDULED REDEMPTION		25,068	25,068	24,764	25,021		47		47		25,068				158	08/01/2035	1.A FM
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		03/15/2021	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,805		195		195		45,000				437	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		03/15/2021	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				426	06/15/2049	2.B FE
961214-EH-2	WESTPAC BANKING CORP SR NT	D	02/08/2021	JANE STREET EXECUTION		2,132,380	2,000,000	1,999,440	1,999,553		11		11		1,999,565		132,815	132,815	22,325	02/19/2025	1.D FE
96188#-AA-6	WETT HLDGS LLC SR NT		03/31/2021	SCHEDULED REDEMPTION		32,222	32,222	32,222	32,222						32,222				694	12/18/2024	2.B PL
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		03/01/2021	SCHEDULED REDEMPTION		1,043,521	1,043,521	1,058,522	1,056,472		(12,951)		(12,951)		1,043,521				7,990	01/01/2046	1.A FM
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		803,760	803,760	822,849	816,816		(13,056)		(13,056)		803,760				6,173	03/01/2045	1.A FM
98212B-AL-7	WPX ENERGY INC SR NT		03/26/2021	CALLED @ 104.500		731,500	700,000	700,000	700,000						700,000				53,466	01/15/2030	2.C FE
92940P-AE-4	WRKCO INC CO GUARNT		01/07/2021	JEFFERIES LLC		3,655,008	3,200,000	3,400,184	3,376,041		(591)		(591)		3,375,450		279,558	279,558	13,867	06/01/2028	2.B FE
983919-AH-4	XILINX INC SR NT		03/15/2021	MATURED		10,000,000	10,000,000	9,928,100	9,997,673		2,327		2,327		10,000,000				150,000	03/15/2021	1.G FE
98726#-AA-1	YORKTOWN JAZ LLC		03/15/2021	SCHEDULED REDEMPTION		154,787	154,787	154,787	154,787						154,787				1,383	04/15/2039	1.G Z
98978V-AL-7	ZOETIS INC SR NT		01/28/2021	MARKETAXESS		446,432	400,000	397,776	398,437		18		18		398,455		47,977	47,977	4,633	09/12/2027	2.B FE
80629Q-AA-3	SCHAHIN II FINAN CO SPV SR SEC 144A	D	02/05/2021	CREDIT RECOVERY		6,667											6,667	6,667		09/25/2023	6.
94107@-AB-9	WASTE MGT CTL PT TR SER A2		03/31/2021	CREDIT RECOVERY		10,000											10,000	10,000		04/15/2025	2.
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,941,713,327	1,897,726,040	1,900,033,170	1,810,663,947		(2,662,136)		(2,662,136)	(1,346)	1,895,378,329	1,551	13,999,742	14,001,293	56,430,175	XXX	XXX
06901L-AH-0	1011778 BC ULC TL B4	A	03/31/2021	SCHEDULED REDEMPTION		12,473	12,473	12,441	12,445		874		874		13,319		(846)	(846)	7,598	11/19/2026	3.B FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		03/31/2021	SCHEDULED REDEMPTION		5,942	5,942	5,917	5,928		14		14		5,942				71	08/10/2024	3.A PL
00488P-AL-9	ACRISURE LLC TL B		03/31/2021	SCHEDULED REDEMPTION		5,038	5,038	5,006			31		31		5,038				4	02/15/2027	4.B FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		01/04/2021	VARIOUS		9,485	9,485	9,350	9,309		177		177		9,485				40	09/24/2026	3.B FE
01438K-AH-8	ALDEVRON LLC TL B		03/31/2021	SCHEDULED REDEMPTION		7,557	7,557	7,585			(28)		(28)		7,557				37	10/11/2026	4.B FE
01642P-BB-1	ALIXPARTNERS LLP TL B		02/04/2021	BANK OF AMERICA NA		1,501,875	1,500,000	1,496,250			72		72		1,496,322		5,553	5,553	1,219	01/28/2028	4.B FE
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML		03/31/2021	SCHEDULED REDEMPTION		9,056	9,056	8,966	8,967		89		89		9,056				149	11/18/2026	2.C FE
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL		03/31/2021	SCHEDULED REDEMPTION		709	709	709	709						709				3	09/13/2023	4.B FE
01983#-AA-3	ALLNEX USA TRANCHE B3 TL		03/31/2021	SCHEDULED REDEMPTION		535	535	535	535						535				2	09/13/2023	4.B FE
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		03/31/2021	SCHEDULED REDEMPTION		8,438	8,438	8,438	8,438						8,438				148	11/12/2021	3.C PL
02079#-AD-0	ALPHA PACKAGING INC B3 MML		03/31/2021	SCHEDULED REDEMPTION		14,063	14,063	14,063	14,063						14,063				246	11/12/2021	3.C FE
00173@-AA-7	AMC BUYERS LLC DDTL		03/31/2021	SCHEDULED REDEMPTION		906	906	901	902		4		4		906				13	11/02/2024	2.C PL
00168N-AA-5	AMC BUYERS LLC MML		03/31/2021	SCHEDULED REDEMPTION		11,919	11,919	11,800	11,836		83		83		11,919				171	11/02/2024	2.C PL
03852J-AR-2	ARAMARK SERVICES TL B4		03/31/2021	SCHEDULED REDEMPTION		11,250	11,250	11,336	11,326		(76)		(76)		11,250				53	01/15/2027	3.B FE
04041E-AC-6	ARISE HLDGS INC MML		03/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,873		127		127		15,000				197	12/09/2025	2.B PL
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		01/04/2021	SCHEDULED REDEMPTION		6,250	6,250	6,188	6,215		35		35		6,250				91	06/15/2024	3.B PL
04268B-AC-8	AROTECH CORPORATION MML		03/31/2021	SCHEDULED REDEMPTION		10,946	10,946	10,786			160		160		10,946				198	10/22/2026	3.B PL
04538F-AC-3	ASPLUNDH TREE EXPERT INITIAL TL		03/05/2021	EXCHANGE		3,495,725	3,491,250	3,495,614	3,495,793		(74)		(74)		3,495,718		6	6	14,135	09/04/2027	3.A FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL		03/31/2021	SCHEDULED REDEMPTION		8,750	8,750	8,761			(11)		(11)		8,750				12	09/04/2027	3.A FE
04685Y-AM-1	ATHENAHEALTH INC TL B1		03/18/2021	J P MORGAN SEC INC		1,502,813	1,500,000	1,518,750			(306)		(306)		1,518,444		(15,632)	(15,632)		02/11/2026	4.B FE
05350N-AG-9	AVANTOR FUNDING INC CO TL B4		03/31/2021	SCHEDULED REDEMPTION		12,500	12,500	12,516	12,516		(16)		(16)		12,500				81	11/06/2027	3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	01/27/2021	MORGAN STANLEY CPTL		3,000,000	3,000,000	3,013,280	3,018,026		(396)		(396)		3,017,630		(17,630)	(17,630)	9,417	01/15/2025	2.B FE
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		03/31/2021	SCHEDULED REDEMPTION		2,034	2,034	2,034	1,769						2,034				23	10/07/2026	2.A PL
05516H-AC-2	B2B/AMW ACQUISITION CO MML		03/31/2021	SCHEDULED REDEMPTION		6,152	6,152	6,060	6,063		89		89		6,152				115	10/07/2026	2.A PL
07014Q-AK-7	BASS PRO GRP LLC TL B		03/05/2021	SCHEDULED REDEMPTION		2,493,557	2,493,557	2,487,323	2,487,531		6,026		6,026		2,493,557				25,490	09/25/2024	4.A FE
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		03/31/2021	VARIOUS		6,124	6,124	6,078	12,121		(5,996)		(5,996)		6,124				77	07/19/2025	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
08579J-BF-8	BERRY GLBL INC TL Y		03/04/2021	EXCHANGE		998,766	1,000,000	998,750			18		18		998,768		(2)	(2)	1,651	07/01/2026	2.C FE
08579J-BG-6	BERRY GLBL INC TL Z		03/31/2021	SCHEDULED REDEMPTION		19,415	19,415	19,422			(7)		(7)		19,415				0	07/01/2026	3.B FE
08579J-BD-3	BERRY GLOBAL TL W		01/15/2021	SCHEDULED REDEMPTION		1,552,688	1,552,688	1,554,278	1,552,385		303		303		1,552,688				3,334	10/01/2022	2.C FE
08579J-BE-1	BERRY GLOBAL TL X		03/04/2021	EXCHANGE		2,924,687	2,920,509	2,926,517	2,924,910		(236)		(236)		2,924,674		13	13	14,553	01/19/2024	2.C FE
10153K-AC-3	BOULDER SCIENTIFIC CO MML		01/04/2021	SCHEDULED REDEMPTION		5,640	5,640	5,584	5,594		46		46		5,640				82	12/28/2025	2.C PL
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE TL		03/05/2021	J P MORGAN SEC INC		1,737,609	1,748,537	1,762,212	1,757,989		(520)		(520)		1,757,469		(19,860)	(19,860)	23,617	06/21/2024	4.C FE
10954B-AB-6	BRILLIO HLDGS DDTL		03/31/2021	SCHEDULED REDEMPTION		9,375	9,375	9,375	9,375						9,375				135	02/06/2025	2.C PL
10954B-AC-4	BRILLIO HLDGS INC TL		03/31/2021	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,167		83		83		11,250				162	02/06/2025	2.C PL
G1738K-AD-7	BUZZ FINCO LLC CO ASSETS FRN		03/31/2021	SCHEDULED REDEMPTION		1,032	1,032	1,030	1,030		3		3		1,032				9	01/29/2027	4.B FE
P2121Y-AN-8	CARNIVAL CORP TL B		03/31/2021	SCHEDULED REDEMPTION		6,892	6,892	7,151	7,150		(258)		(258)		6,892				148	06/30/2025	3.C FE
124886-AH-5	CCC INFORMATION SVCS CO TL		03/31/2021	SCHEDULED REDEMPTION		6,460	6,460	6,468			(8)		(8)		6,460				57	04/26/2024	4.C FE
12509N-AE-0	CDI ACQUISITIONCO INC INCRMNTL MML		03/31/2021	SCHEDULED REDEMPTION		25,703	25,703	25,446	25,447		256		256		25,703				398	12/24/2024	2.A PL
12509N-AC-4	CDI ACQUISITIONCO MML		03/31/2021	SCHEDULED REDEMPTION		37,500	37,500	37,178	37,191		309		309		37,500				551	12/24/2024	2.A PL
16117L-BX-6	CHARTER COMMS OPER TL B2		03/31/2021	SCHEDULED REDEMPTION		16,291	16,291	16,144	16,151		140		140		16,291				77	02/01/2027	2.C FE
12546F-AB-8	CHG PPC PARENT LLC TL		03/31/2021	SCHEDULED REDEMPTION		2,051	2,051	2,049			3		3		2,051				2	03/30/2025	4.B FE
17875L-AL-3	CITYCENTER HLDGS LLC TL		01/25/2021	BANK OF AMERICA NA		491,779	494,872	462,705	468,029		1,318		1,318		469,346		22,432	22,432	1,402	04/18/2024	4.B FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		03/31/2021	SCHEDULED REDEMPTION		3,741	3,741	3,744	3,745		(4)		(4)		3,741				23	08/23/2026	4.B FE
19201P-AF-8	CODING SOLUTIONS HLDGS MML		03/31/2021	SCHEDULED REDEMPTION		19,097	19,097	18,909	18,906		191		191		19,097				227	12/31/2025	2.C Z
21718@-AC-1	COP GNAP HLDGS INC DDTL		03/31/2021	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556				76	11/01/2024	3.A PL
21718@-AB-3	COP GNAP HLDGS INC MML TL A		03/31/2021	SCHEDULED REDEMPTION		9,444	9,444	9,350	9,379		66		66		9,444				133	11/01/2024	3.A PL
40416V-AB-1	CORE & MAIN LP TL		01/29/2021	SCHEDULED REDEMPTION		8,774	8,774	8,761	8,760		14		14		8,774				86	08/01/2024	4.B FE
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		03/31/2021	SCHEDULED REDEMPTION		3,514	3,514	3,479	3,480		34		34		3,514				57	09/24/2026	2.C PL
64072U-AK-8	CSC HLDGS LLC TL B5		01/15/2021	SCHEDULED REDEMPTION		12,487	12,487	11,998	12,037		451		451		12,487				58	04/15/2027	3.C FE
23918V-AY-0	DAVITA INC TL B		03/31/2021	SCHEDULED REDEMPTION		7,538	7,538	7,415	7,422		116		116		7,538				35	08/12/2026	3.A FE
24022K-AB-5	DCERT BUYER INC TL		03/31/2021	VARIOUS		250,000	250,000	250,000							250,000				657	10/16/2026	4.B FE
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN	D	03/22/2021	SCHEDULED REDEMPTION		937,500	937,500	937,500	937,500						937,500				20,143	12/20/2024	4.A FE
28047H-AC-2	EDGEWOOD PARTNERS LLC MML		03/31/2021	SCHEDULED REDEMPTION		7,508	7,508	7,488			19		19		7,508				99	09/08/2024	3.B PL
29273P-AE-3	ENDO PARENT LLC DDTL NON-PIK		03/31/2021	VARIOUS		5,155	5,155	5,155	9,168		0		0		5,155				302	08/18/2023	3.C PL
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		03/31/2021	SCHEDULED REDEMPTION		255,566	255,566	253,011	253,417		2,149		2,149		255,566				2,960	03/27/2026	4.A
26924@-AB-2	E-TECHNOLOGIES GROUP TL		03/31/2021	SCHEDULED REDEMPTION		42,850	42,850	42,422	42,550		301		301		42,850				732	04/08/2024	3.B PL
02034D-AC-1	FINASTRA USA INC TL		02/26/2021	SCHEDULED REDEMPTION		4,763	4,763	4,680			83		83		4,763				0	06/13/2024	4.B FE
31774B-AE-4	FINCO I LLC 2020 TL A		03/31/2021	VARIOUS		1,319,797	1,318,160	1,319,720	1,319,638		(57)		(57)		1,319,581		216	216	9,924	06/27/2025	3.B FE
34965#-AC-2	FORTUNE INTL LLC DDTL		03/26/2021	SCHEDULED REDEMPTION		9,963	9,963	9,963	9,533		429		429		9,963				179	01/17/2026	2.C PL
34965#-AB-4	FORTUNE INTL LLC MML		03/26/2021	SCHEDULED REDEMPTION		19,875	19,875	19,689	19,703		172		172		19,875				282	01/17/2026	2.C PL
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		03/31/2021	SCHEDULED REDEMPTION		6,125	6,125	6,064	6,092		33		33		6,125				88	11/10/2023	3.B PL
35041@-AC-9	FOUNDATION RISK 1ST LIEN DDTL		03/31/2021	SCHEDULED REDEMPTION		1,500	1,500	1,500	1,500						1,500				22	11/10/2023	3.B PL
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		03/31/2021	SCHEDULED REDEMPTION		2,595	2,595	2,587	2,588		7		7		2,595				37	11/10/2023	3.B PL
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		03/31/2021	SCHEDULED REDEMPTION		2,400	2,400	2,400	2,400		0		0		2,400				35	08/09/2024	3.B PL
35041@-8A-4	FOUNDATION RISK INCRMTL MML		03/31/2021	SCHEDULED REDEMPTION		2,493	2,493	2,468	2,477		16		16		2,493				36	08/09/2024	3.B PL
365556-AW-9	GARDNER DENVER INC TL		03/31/2021	SCHEDULED REDEMPTION		5,013	5,013	5,019	5,019		(6)		(6)		5,013				12	02/28/2027	3.B FE
55316H-AB-1	GENESEE & WYOMING INC TL		03/31/2021	SCHEDULED REDEMPTION		10,000	10,000	9,400	9,443		557		557		10,000				56	12/30/2026	3.B FE
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		03/31/2021	SCHEDULED REDEMPTION		972	972	972	972						972				13	07/26/2024	3.A PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		03/31/2021	SCHEDULED REDEMPTION		6,792	6,792	6,726	6,745		48		48		6,792				89	07/26/2024	3.A PL
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		03/31/2021	SCHEDULED REDEMPTION		8,838	8,838	8,860	8,856		(18)		(18)		8,838				50	07/02/2025	3.A FE
41024J-AB-0	HANDGARDS LLC MML		03/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,700	14,708		292		292		15,000				294	10/14/2026	3.C PL
41151P-AN-5	HARBOR FREIGHT TOOLS CO TL		01/29/2021	SCHEDULED REDEMPTION		8,750	8,750	8,684			66		66		8,750				42	10/19/2027	3.C FE
404122-BA-0	HCA INC CO ASSETS TL B12		03/31/2021	VARIOUS		2,012,468	2,007,468	2,004,959	2,005,313		111		111		2,005,423		7,045	7,045	10,618	03/13/2025	2.C FE
43162T-AK-6	HILLMAN GRP TL B	C	03/31/2021	VARIOUS		181,434	180,987	178,272	178,703		171		171		178,874		2,560	2,560	2,072	05/31/2025	4.C FE
44969C-BJ-8	IQVIA INC TL B3		03/31/2021	SCHEDULED REDEMPTION		10,127	10,127	10,165	10,158		(31)		(31)		10,127				51	06/11/2025	3.A FE
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML		03/01/2021	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,752		248		248		25,000				149	12/17/2025	3.A PL
62981*-AA-1	JARROW FORMULAS INC MML		03/31/2021	SCHEDULED REDEMPTION		37,500	37,500	37,042	37,037		463		463		37,500				461	08/30/2026	3.A PL
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		01/04/2021	SCHEDULED REDEMPTION		8,266	8,266	8,266							8,266				10	03/22/2024	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48283*-AA-5	KABAFUSION HLDGS LLC MML		03/31/2021	SCHEDULED REDEMPTION		27,500	27,500	27,363	27,395		105		105		27,500				344	01/28/2025	2.C PL
72584D-AE-4	KFC HOLDING NEW TERM LOAN B		03/15/2021	VARIOUS		2,394,757	2,394,757	2,416,286	2,408,812		(14,055)		(14,055)		2,394,757				10,905	04/03/2025	3.A FE
50082#-AC-6	KRAMER LABORATORIES INC INCRMNTL MML		03/31/2021	SCHEDULED REDEMPTION		2,740	2,740	2,699	2,701		39		39		2,740				46	06/22/2024	2.B PL
50082#-AA-0	KRAMER LABORATORIES INC MML		03/31/2021	SCHEDULED REDEMPTION		12,439	12,439	12,314	12,358		81		81		12,439				194	06/22/2024	2.B PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		03/31/2021	VARIOUS		2,269,927	2,319,927	2,331,322	2,329,974		(1,591)		(1,591)		2,328,383		(58,456)	(58,456)	9,593	10/17/2026	4.A FE
50219N-AC-5	LSCS HLDGS INC. MML		03/31/2021	SCHEDULED REDEMPTION		2,078	2,078	2,068	2,071		8		8		2,078				23	03/16/2025	4.C FE
50219N-AE-1	LSCS HOLDINGS INC DDTL		03/31/2021	SCHEDULED REDEMPTION		429	429	429	429						429				5	03/16/2025	4.C FE
57058H-AB-9	MARKET PERFORMANCE GRP HLDGS MML		03/31/2021	SCHEDULED REDEMPTION		25,000	25,000	24,755	24,750		250		250		25,000					12/29/2026	3.A PL
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		791,596	791,596	795,531	796,681		(5,085)		(5,085)		791,596				3,182	02/15/2024	3.A FE
60725#-AA-2	MOBILE COMMS AMERICA MML		03/31/2021	SCHEDULED REDEMPTION		30,028	30,028	29,887	29,912		116		116		30,028				394	03/04/2025	4.A PL
60848*-AB-6	MOLD-RITE PLASTICS LLC		03/31/2021	SCHEDULED REDEMPTION		2,595	2,595	2,582	2,591		3		3		2,595				34	12/14/2021	3.A PL
63108E-AB-4	NASCAR HLDGS INC TL B		03/31/2021	SCHEDULED REDEMPTION		180,904	180,904	182,261	182,134		(1,230)		(1,230)		180,904				1,131	10/18/2026	3.C FE
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		03/31/2021	VARIOUS		7,575	7,575	7,553	15,068		(7,493)		(7,493)		7,575				195	06/02/2024	3.C PL
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		03/09/2021	SCHEDULED REDEMPTION		1,871,022	1,871,022	1,871,022	1,871,022						1,871,022				19,438	02/01/2022	3.C PL
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL		03/09/2021	SCHEDULED REDEMPTION		1,992,863	1,992,863	1,992,863	1,992,863						1,992,863				20,704	02/01/2022	3.C PL
62898@-AB-9	NDC INTERMEDIATE HLDGS MML		03/09/2021	SCHEDULED REDEMPTION		335,578	335,578	332,222	334,567		1,011		1,011		335,578				3,486	02/01/2022	3.C PL
64431#-AC-5	NEW ERA TECHNOLOGY DDTL		03/31/2021	SCHEDULED REDEMPTION		3,354	3,354	3,354	3,354						3,354				51	09/24/2025	2.C PL
64431#-AB-7	NEW ERA TECHNOLOGY MML		03/31/2021	SCHEDULED REDEMPTION		11,646	11,646	11,587	11,598		48		48		11,646				178	09/24/2025	2.C PL
62910P-AF-0	NFP CORP TL		03/31/2021	VARIOUS		503,766	503,766	492,431			171		171		492,601		11,164	11,164	2,780	02/13/2027	4.B FE
62914D-AF-3	NGS US FINCO INCRMNTL MML		03/31/2021	SCHEDULED REDEMPTION		2,073	2,073	2,032	2,033		40		40		2,073				32	10/01/2025	4.A PL
62914D-AB-2	NGS US FINCO LLC MML		03/31/2021	SCHEDULED REDEMPTION		2,475	2,475	2,463	2,466		9		9		2,475				32	10/01/2025	4.A PL
62922E-AE-4	NJEYE LLC NEW TL MML		02/12/2021	SCHEDULED REDEMPTION		39,215	39,215	39,215	39,215						39,215				755	09/14/2024	2.B PL
62922E-AC-8	NJEYE LLC MML		02/12/2021	SCHEDULED REDEMPTION		111,791	111,791	110,956	111,044		748		748		111,791				1,862	09/14/2024	2.B PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		03/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,890		110		110		15,000				245	01/23/2025	3.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		03/31/2021	SCHEDULED REDEMPTION		848	848	845	846		3		3		848				13	06/06/2025	4.A PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		03/31/2021	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,750		77		77		9,828				148	06/06/2025	4.A PL
665730-A*-8	NORTHERN STAR INDUSTRIES		03/31/2021	SCHEDULED REDEMPTION		4,051	4,051	4,025	4,025		26		26		4,051				57	03/28/2025	3.B PL
62890H-AC-9	NS412 LLC MML		03/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,884		116		116		15,000				216	05/06/2025	3.A PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		03/31/2021	SCHEDULED REDEMPTION		11,755	11,755	11,654	11,667		89		89		11,755				184	03/29/2025	3.A PL
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		01/04/2021	SCHEDULED REDEMPTION		2,105	2,105	2,084	2,085		20		20		2,105				35	07/08/2025	2.B PL
67103*-AA-3	ONS MSO LLC MML		01/04/2021	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,241		50		50		6,292				83	07/08/2025	2.B PL
68558U-AE-6	ORBIT PURCHASER LLC B		03/31/2021	SCHEDULED REDEMPTION		3,750	3,750	3,713	3,723		27		27		3,750				52	10/19/2024	2.C PL
68558U-AC-0	ORBIT PURCHASER LLC DDTL		03/31/2021	SCHEDULED REDEMPTION		3,387	3,387	3,387	3,387						3,387				47	10/18/2024	2.C PL
68558U-AD-8	ORBIT PURCHASER LLC MML		03/31/2021	SCHEDULED REDEMPTION		11,613	11,613	11,497	11,532		81		81		11,613				160	10/19/2024	2.C PL
12505M-AF-3	OUTFRONT MEDIA CAPITAL TL		01/01/2021	TRADE ADJUSTMENT							(6)		(6)		(6)		6	6	1,884	11/18/2026	3.B FE
71584#-AA-9	PET SUPPLIES PLUS LLC MML		03/10/2021	SCHEDULED REDEMPTION		5,436,748	5,436,748	5,396,444	5,396,069		40,679		40,679		5,436,748				38,850	07/30/2025	3.B PL
69338C-AH-4	PG&E CORP TL		03/31/2021	SCHEDULED REDEMPTION		628	628	631			(3)		(3)		628				3	06/23/2025	3.C FE
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		01/13/2021	SCHEDULED REDEMPTION		2,925,038	2,925,038	2,844,707	2,865,583		59,455		59,455		2,925,038				3,697	08/18/2022	3.C FE
72761J-AD-8	PLASTIPAK HLDGS INCREMENTAL B		02/05/2021	VARIOUS		210,534	210,534	208,198	208,318		2,216		2,216		210,534				845	10/14/2024	3.C FE
73178T-AC-3	POLYMER SOLUTIONS GRP MML		03/31/2021	SCHEDULED REDEMPTION		11,364	11,364	11,247			117		117		11,364				163	11/26/2026	3.B PL
74174*-AB-1	PRIME BUYER LLC MML		03/31/2021	SCHEDULED REDEMPTION		25,000	25,000	24,625	24,626		374		374		25,000				430	12/22/2026	2.B PL
74588Y-A*-1	PUMA INT'L FINANCE SA	D	03/15/2021	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,243,125	1,246,898		3,102		3,102		1,250,000				9,583	09/14/2022	3.C
75008Q-AL-0	RACKSPACE HOSTING TL B 2017		02/09/2021	SCHEDULED REDEMPTION		2,984,536	2,984,536	2,922,278	2,925,358		59,179		59,179		2,984,536				32,498	11/03/2023	4.A FE
761210-AC-0	RESOURCE LABEL GRP LLC MML		01/04/2021	SCHEDULED REDEMPTION		14,509	14,509	14,368	14,431		78		78		14,509				211	05/26/2023	3.C PL
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		01/07/2021	CREDIT SUISSE SEC LLC		4,626,492	4,632,282	4,649,447	4,649,290		(137)		(137)		4,649,154		(22,662)	(22,662)	3,173	02/04/2027	3.A FE
48268J-AC-8	SARAH LEE MML		03/31/2021	SCHEDULED REDEMPTION		11,021	11,021	10,910	10,934		87		87		11,021				152	07/30/2025	4.A PL
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		03/31/2021	SCHEDULED REDEMPTION		20,311	20,311	19,960	19,989		323		323		20,311				96	04/11/2025	3.C FE
80585@-AA-1	SCALED AGILE HLDGS MML		03/31/2021	SCHEDULED REDEMPTION		12,806	12,806	12,689	12,691		116		116		12,806					06/28/2024	2.A PL
83204E-AC-3	SMART WAVE TECHNOLOGIES MML		03/31/2021	SCHEDULED REDEMPTION		14,072	14,072	13,897	13,900		172		172		14,072				233	11/05/2026	3.A PL
78453J-AD-8	SMG US MIDCO 2 REFI TL		01/01/2021	TRADE ADJUSTMENT							(69)		(69)		(69)		69	69	10,037	01/23/2025	5.A FE
83174#-AA-0	SMILE DOCTORS LLC MML		03/31/2021	SCHEDULED REDEMPTION		7,303	7,303	7,283	7,289		15		15		7,303				128	10/06/2022	3.A PL
83578B-AM-5	SOPHIA LP CLOSING DATE TL		03/31/2021	SCHEDULED REDEMPTION		5,625	5,625	5,583	5,584		41		41		5,625				63	10/07/2027	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		03/31/2021	SCHEDULED REDEMPTION		3,375	3,375	3,358	1,948				17		3,375				45	09/23/2025	2.B PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		03/31/2021	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,157		93		93		11,250				164	09/23/2025	2.B PL
84850X-AG-7	SPIN HOLDCO INC TL B		03/04/2021	VARIOUS		2,324,429	2,324,429	2,299,263	2,297,544		26,886		26,886		2,324,429				3,907	11/14/2022	4.C FE
78466Y-AM-0	SRS DISTRIBUTION INC TL B		01/29/2021	SCHEDULED REDEMPTION		3,778	3,778	3,759	3,761		18		18		3,778				26	05/23/2025	4.C FE
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		01/29/2021	SCHEDULED REDEMPTION		5,635	5,635	5,523	5,535		100		100		5,635				28	05/24/2025	4.C FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		03/31/2021	SCHEDULED REDEMPTION		10,693	10,693	10,625	10,634		60		60		10,693				50	04/16/2025	3.B FE
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		03/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,884		116		116		15,000				234	08/26/2024	3.A PL
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	03/31/2021	SCHEDULED REDEMPTION		12,743	12,743	12,746	12,758		(15)		(15)		12,743				120	07/10/2025	2.C FE
86614D-AH-1	SUMMIT MATERIALS TL B		03/31/2021	SCHEDULED REDEMPTION		1,282	1,282	1,266	1,267		15		15		1,282				7	11/21/2024	3.A FE
87583F-AJ-7	TANK HOLDING CORP TL		02/19/2021	ANTARES CAPITAL		1,389,598	1,407,188	1,412,464	1,411,841		(142)		(142)		1,411,699		(22,102)	(22,102)	8,066	03/26/2026	4.C FE
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		03/08/2021	BANK OF AMERICA NA		4,050,763	4,045,706	3,987,449	3,989,651		1,551		1,551		3,991,202		59,562	59,562	23,809	10/01/2026	4.B FE
69323#-AC-5	THE PROMPTCARE COS DDTL 1		03/31/2021	SCHEDULED REDEMPTION		1,636	1,636	1,620	1,622		14		14		1,636				26	12/30/2025	3.A PL
69323#-AB-7	THE PROMPTCARE COS MML		03/31/2021	SCHEDULED REDEMPTION		11,727	11,727	11,612	11,624		103		103		11,727				183	12/30/2025	4.C PL
87250Y-AC-3	TI ACQUISITION NC MML		03/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,898			102		102		15,000				197	03/19/2027	2.A PL
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		03/31/2021	SCHEDULED REDEMPTION		45,724	45,724	45,266	45,364		360		360		45,724				629	11/22/2024	3.A PL
88770Y-AF-5	TINUITI INC MML		03/31/2021	SCHEDULED REDEMPTION		15,196	15,196	15,006	15,008		188		188		15,196				316	12/10/2026	2.C Z
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	01/25/2021	SCHEDULED REDEMPTION		1,176,470	1,176,470	1,176,470	1,172,199		4,271		4,271		1,176,470				14,913	07/25/2024	3.C PL
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		03/31/2021	SCHEDULED REDEMPTION		80,674	80,674	80,943	80,926		(252)		(252)		80,674				241	11/13/2026	3.B FE
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		01/08/2021	CREDIT SUISSE SEC LLC		3,110,830	3,118,627	3,050,571	3,055,782		717		717		3,056,498		54,332	54,332	4,360	05/30/2025	4.A FE
89388H-AF-4	TRANSPORTATION INSIGHT INCRMNTL MML		03/31/2021	SCHEDULED REDEMPTION		13,796	13,796	13,453			343		343		13,796				190	12/18/2024	3.B PL
89388H-AB-3	TRANSPORTATION INSIGHT MML		03/31/2021	SCHEDULED REDEMPTION		4,863	4,863	4,822	4,828		35		35		4,863				56	12/18/2024	3.B PL
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		03/31/2021	SCHEDULED REDEMPTION		7,500	7,500	7,526	7,524		(24)		(24)		7,500				40	09/13/2026	4.C FE
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		10,000	10,000	10,075	10,055		(55)		(55)		10,000				47	10/31/2025	2.C FE
91335P-AH-2	UNIVAR USA INC TL B5		03/31/2021	SCHEDULED REDEMPTION		2,497	2,497	2,447	2,449		48		48		2,497				13	07/01/2026	3.A FE
90351H-AB-4	US FOODS INITIAL TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		4,601	4,601	4,603	4,603		(2)		(2)		4,601				22	06/27/2023	4.C FE
91865F-AG-4	VACO HOLDINGS LLC MML		02/08/2021	SCHEDULED REDEMPTION		193,586	193,586	192,721	197,865		720		720		193,586				3,197	11/09/2023	2.C PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		03/31/2021	SCHEDULED REDEMPTION		980	980	980	980						980				3	07/24/2026	4.B PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		03/31/2021	SCHEDULED REDEMPTION		5,897	5,897	5,848	5,847		49		49		5,897				54	07/25/2026	4.B PL
92549K-AC-4	VETCOR PROFESSIONAL PRACTICE TL		03/31/2021	SCHEDULED REDEMPTION		7,692	7,692	7,567			125		125		7,692				51	07/02/2025	4.B FE
93625#-AB-2	WARRIOR ACQUISITIONS MML		03/31/2021	SCHEDULED REDEMPTION		2,949	2,949	2,912	2,914		35		35		2,949				46	09/16/2026	2.C PL
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		03/30/2021	SCHEDULED REDEMPTION		9,000	9,000	8,930	8,943		57		57		9,000					12/05/2024	4.C PL
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						66,084,766	66,155,717	65,854,819	61,009,871		183,293		183,293		66,078,998		5,768	5,768	395,560	XXX	XXX
8399997. Total - Bonds - Part 4						2,272,011,087	2,225,519,273	2,225,238,662	2,135,030,699		(2,877,938)		(2,877,938)	(1,346)	2,225,889,365	1,551	13,786,467	13,788,018	58,504,368	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						2,272,011,087	2,225,519,273	2,225,238,662	2,135,030,699		(2,877,938)		(2,877,938)	(1,346)	2,225,889,365	1,551	13,786,467	13,788,018	58,504,368	XXX	XXX
06055H-60-8	BANK OF AMERICA CUM PERP PFD $25 PAR		02/02/2021	BAIRD, ROBERT W. & CO	16,000.000	400,391	25.00	400,000							400,000		391	391			2.C FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						400,391	XXX	400,000							400,000		391	391		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						400,391	XXX	400,000							400,000		391	391		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						400,391	XXX	400,000							400,000		391	391		XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		02/25/2021	VARIOUS	20,576.000	2,057,600		2,057,600	2,057,600						2,057,600						
313786-2#-1	FHLB TOPEKA CLASS B		01/04/2021	EXCHANGE	1,152.000	115,200		115,204	115,200	4			4		115,204		(4)	(4)	40,831		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,172,800	XXX	2,172,804	2,172,800	4			4		2,172,804		(4)	(4)	40,831	XXX	XXX
69448A-56-5	PF LARGE CAP VALUE, ADVISOR		03/01/2021	DIRECT PLACEMENT	1,133,094.128	9,134,312		10,347,418	8,695,654	(1,362,777)			(1,362,777)		10,227,297		(1,092,985)	(1,092,985)	3,014,541		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						9,134,312	XXX	10,347,418	8,695,654	(1,362,777)			(1,362,777)		10,227,297		(1,092,985)	(1,092,985)	3,014,541	XXX	XXX
C7080*-10-5	PACIFIC SERVICES CANADA LTD		01/05/2021	DIRECT PLACEMENT	1,000.000	6,327,170		3,000,000		(1,514,895)	1,514,895				3,000,000		3,327,170	3,327,170			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,327,170	XXX	3,000,000		(1,514,895)	1,514,895				3,000,000		3,327,170	3,327,170		XXX	XXX
9799997. Total - Common Stocks - Part 4						17,634,282	XXX	15,520,222	10,868,454	(2,877,668)	1,514,895		(1,362,773)		15,400,101		2,234,181	2,234,181	3,055,372	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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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						17,634,282	XXX	15,520,222	10,868,454	(2,877,668)	1,514,895		(1,362,773)		15,400,101		2,234,181	2,234,181	3,055,372	XXX	XXX
9899999. Total - Preferred and Common Stocks						18,034,673	XXX	15,920,222	10,868,454	(2,877,668)	1,514,895		(1,362,773)		15,800,101		2,234,571	2,234,571	3,055,372	XXX	XXX
9999999 - Totals						2,290,045,759	XXX	2,241,158,885	2,145,899,153	(2,877,668)	(1,363,043)		(4,240,711)	(1,346)	2,241,689,466	1,551	16,021,038	16,022,589	61,559,741	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 #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		1,124,240	(55,472)	5,515,617	^	5,515,617	198,388		(1,097,733)				85/85
5 YR SPX ASIAN CALL OPTION #2282 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2016	06/14/2021		5,210,000	2,075		804,945	(39,674)	3,982,456	^	3,982,456	196,776		(772,324)				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 ROMUWSFPU8MPRO8K5P83	07/14/2016	07/14/2021		6,210,000	2,164		914,733	(45,085)	4,493,788	^	4,493,788	290,876		(862,634)				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		1,084,752	(53,436)	5,405,537	^	5,405,537	419,654		(1,003,410)				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		1,124,902	(55,444)	6,081,335	^	6,081,335	522,140		(1,022,638)				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		980,100	(48,307)	5,517,561	^	5,517,561	536,912		(874,898)				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		1,393,329	(68,637)	7,270,985	^	7,270,985	805,981		(1,219,449)				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		1,269,504	(62,571)	5,742,862	^	5,742,862	747,248		(1,090,828)				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		2,351,375	(116,085)	10,760,342	^	10,760,342	1,509,216		(1,979,902)				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		1,055,355	(52,016)	4,601,126	^	4,601,126	672,350		(870,986)				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		1,078,408	(53,153)	4,375,581	^	4,375,581	644,543		(873,475)				85/85
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		1,049,888	(51,832)	4,692,498	^	4,692,498	674,022		(832,193)				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		1,003,890	(49,453)	4,216,590	^	4,216,590	616,673		(778,605)				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		1,007,564	(49,661)	4,112,115	^	4,112,115	607,793		(765,329)				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		914,928	(45,095)	3,572,675	^	3,572,675	531,129		(679,933)				85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2017	08/15/2022		6,530,000	2,466		958,604	(47,222)	3,942,935	^	3,942,935	582,092		(695,735)				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		1,232,901	(60,767)	4,902,313	^	4,902,313	731,629		(874,374)				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		1,082,643	(53,420)	3,894,366	^	3,894,366	598,373		(749,659)				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		1,571,326	(77,448)	5,179,355	^	5,179,355	806,893		(1,061,892)				85/85

SCHEDULE DB - PART A - SECTION 1

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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		1,648,704	(81,261)	4,944,330	^	4,944,330	796,533		(1,087,098)				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		2,698,112	(132,912)	6,881,304	^	6,881,304	1,166,558		(1,729,332)				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		2,022,300	(99,675)	4,997,897	^	4,997,897	822,653		(1,264,768)				85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2023		7,100,010	2,749		1,334,800	(65,790)	3,207,003	^	3,207,003	533,024		(814,330)				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		1,446,240	(71,361)	3,841,558	^	3,841,558	612,825		(857,119)				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		1,591,967	(78,422)	4,087,686	^	4,087,686	663,133		(917,538)				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		1,731,925	(85,363)	4,178,724	^	4,178,724	692,675		(969,347)				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		1,506,960	(74,357)	3,598,375	^	3,598,375	599,654		(817,922)				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		1,920,710	(94,668)	4,363,376	^	4,363,376	741,677		(1,010,845)				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		1,685,774	(83,089)	3,486,391	^	3,486,391	614,145		(858,581)				85/85
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		1,495,365	(73,663)	3,513,262	^	3,513,262	576,020		(735,814)				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		1,956,103	(96,413)	4,931,341	^	4,931,341	788,025		(930,917)				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		1,381,125	(68,073)	3,918,633	^	3,918,633	595,558		(634,591)				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		2,715,444	(133,693)	8,629,230	^	8,629,230	1,283,074		(1,200,262)				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		1,260,032	(62,105)	3,453,154	^	3,453,154	550,374		(536,169)				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		1,104,840	(54,426)	2,862,336	^	2,862,336	467,642		(452,942)				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 E570DZWZ7FF32TWEFA76	04/15/2019	04/14/2021		27,479,988	2,906/3,632		2,429,232	(299,494)	6,846,557	^	6,846,557	1,166,912		(2,385,972)				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		1,395,149	(68,727)	3,324,716	^	3,324,716	569,025		(547,522)				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 E570DZWZ7FF32TWEFA76	05/14/2019	05/14/2021		20,970,014	2,834/3,543		1,870,524	(230,297)	5,133,390	^	5,133,390	781,517		(1,760,493)				85/85

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5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/14/2019	05/14/2024		8,000,009	2,834		1,327,200	(65,379)	3,470,623	^	3,470,623	573,255		(499,788)				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		1,870,238	(230,262)	5,428,185	^	5,428,185	877,956		(1,680,912)				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		1,128,740	(55,603)	3,116,469	^	3,116,469	523,198		(405,902)				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 E570DZWZ7FF32TWEFA76	07/15/2019	07/14/2021		25,719,997	3,014/3,768		2,127,044	(262,238)	5,828,625	^	5,828,625	1,087,635		(1,824,013)				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		1,227,060	(60,446)	2,931,403	^	2,931,403	527,035		(420,438)				85/85
2 YR SPX CALL SPREAD OPTION #3078 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2019	08/16/2021		37,159,991	2,841/3,551		3,177,180	(390,104)	8,582,502	^	8,582,502	1,317,084		(2,583,355)				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		1,781,378	(87,753)	5,352,526	^	5,352,526	881,222		(581,117)				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		3,031,944	(374,314)	7,602,224	^	7,602,224	1,333,562		(2,341,542)				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		1,547,759	(76,244)	3,783,220	^	3,783,220	679,217		(476,950)				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		2,451,680	(301,848)	6,042,819	^	6,042,819	1,011,164		(1,794,321)				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 ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966		1,519,000	(74,828)	3,895,339	^	3,895,339	689,134		(444,808)				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		2,753,833	(338,586)	6,517,900	^	6,517,900	1,194,875		(1,896,082)				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		1,788,694	(88,113)	4,000,532	^	4,000,532	753,229		(493,433)				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		2,837,534	(350,313)	6,508,681	^	6,508,681	1,276,719		(1,837,196)				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		1,573,880	(77,531)	3,216,181	^	3,216,181	632,225		(406,607)				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 B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104		3,235,587	(398,362)	7,037,548	^	7,037,548	1,465,817		(1,960,828)				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 ROMUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283		2,514,456	(123,865)	4,800,749	^	4,800,749	983,062		(609,690)				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		2,146,016	(264,215)	4,475,983	^	4,475,983	1,021,690		(1,209,519)				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		1,741,225	(85,775)	3,172,447	^	3,172,447	675,039		(392,657)				85/85

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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		3,715,806	(459,372)	8,253,634	^	8,253,634	981,354		(1,944,673)				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		2,296,420	(113,310)	9,012,301	^	9,012,301	1,262,677		(479,680)				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		470,956	(116,126)	1,103,564	^	1,103,564	440,623		(454,182)				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		578,912	(142,745)	1,262,380	^	1,262,380	307,840		(558,293)				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 E570DZWZ7FF32TWEFA76	04/14/2020	04/14/2021		462,360,007	2,846/3,102		21,037,380	(5,187,299)	41,548,328	^	41,548,328	7,662,012		(20,288,103)				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		5,257,845	(1,296,455)	9,714,151	^	9,714,151	1,797,439		(5,070,579)				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		428,641	(105,692)	832,370	^	832,370	154,953		(413,374)				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		89,204	(21,995)	171,725	^	171,725	31,877		(86,026)				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		86,943	(21,438)	158,539	^	158,539	29,724		(83,846)				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		336,909	(83,074)	627,748	^	627,748	116,971		(324,910)				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		4,520,239	(1,114,580)	9,404,274	^	9,404,274	1,736,044		(4,359,244)				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		2,939,079	(144,862)	8,335,170	^	8,335,170	1,408,651		(566,569)				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		601,664	(148,356)	1,261,924	^	1,261,924	202,805		(580,235)				85/85
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		3,279,911	(404,373)	7,152,334	^	7,152,334	1,043,336		(1,581,546)				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 ROMUWSFPU8MPRO8K5P83	04/15/2020	04/14/2021		1,399,995	24,435/26,879		59,920	(14,815)	137,177	^	137,177	55,153		(57,780)				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 ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,170,087	23,830/26,213		503,838	(124,234)	1,150,465	^	1,150,465	388,353		(444,482)				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 ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,169,992	2,760/3,036		561,037	(138,338)	1,215,350	^	1,215,350	243,270		(494,942)				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 E570DZWZ7FF32TWEFA76	05/14/2020	05/14/2021		395,750,002	2,853/3,109		18,877,275	(4,654,671)	35,225,686	^	35,225,686	7,100,896		(16,653,377)				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		4,484,566	(1,105,783)	7,859,402	^	7,859,402	1,587,720		(3,956,247)				85/85

SCHEDULE DB - PART A - SECTION 1

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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		1,294,788	(319,263)	2,396,727	^	2,396,727	484,805		(1,142,251)				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		66,836	(16,480)	121,879	^	121,879	24,694		(58,962)				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 ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		4,319,997	2,872/2,986		98,064	(24,180)	171,076	^	171,076	34,787		(86,511)				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		686,019	(169,155)	1,223,017	^	1,223,017	247,340		(605,200)				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		5,098,278	(1,257,110)	9,973,154	^	9,973,154	2,014,082		(4,497,659)				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 ROMUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		13,200,000	37/40		623,040	(153,626)	1,306,527	^	1,306,527	222,867		(549,641)				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		3,325,390	(408,859)	6,837,171	^	6,837,171	1,018,088		(1,462,808)				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		2,753,598	(135,720)	7,516,348	^	7,516,348	1,285,538		(485,574)				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 ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,029,921	23,830/26,213		42,948	(10,619)	97,359	^	97,359	32,972		(37,874)				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 ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,030,007	2,760/3,036		48,204	(11,919)	102,858	^	102,858	20,799		(42,510)				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		523,520	(129,087)	1,142,600	^	1,142,600	365,159		(415,947)				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		581,120	(143,684)	1,224,208	^	1,224,208	456,052		(462,980)				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 O2RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		459,089,989	3,067/3,343		21,669,048	(5,357,732)	39,764,496	^	39,764,496	9,744,245		(17,263,802)				85/85
1 YR SPX CALL SPREAD OPTION #3409 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2020	06/14/2021		174,300,008	3,067/3,215		4,740,889	(1,172,198)	8,152,865	^	8,152,865	1,980,335		(3,777,082)				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		587,664	(145,302)	1,067,458	^	1,067,458	262,602		(468,194)				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 O2RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		2,840,000	3,067/3,312		121,836	(30,124)	219,005	^	219,005	53,632		(97,067)				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		91,534	(22,632)	157,554	^	157,554	38,427		(72,926)				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 O2RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		15,809,989	3,067/3,258		543,864	(134,472)	954,914	^	954,914	232,445		(433,298)				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 O2RNE8IBXP4ROTD8PU41	06/15/2020	06/14/2021		86,449,993	3,067/3,435		5,100,550	(1,261,125)	9,931,902	^	9,931,902	2,434,032		(4,063,625)				85/85

SCHEDULE DB - PART A - SECTION 1

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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		602,880	(149,064)	1,234,209	^	1,234,209	244,343		(480,317)				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		3,533,824	(436,275)	7,040,108	^	7,040,108	1,162,081		(1,405,774)				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		2,331,600	(114,857)	5,344,875	^	5,344,875	1,007,807		(370,095)				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		56,189	(13,855)	94,007	^	94,007	35,735		(40,179)				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		392,832	(96,863)	680,762	^	680,762	255,308		(280,902)				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 ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		11,290,002	3,321/3,654		508,050	(125,273)	954,354	^	954,354	427,731		(363,291)				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		20,240,225	(4,990,740)	35,495,828	^	35,495,828	9,672,211		(14,473,147)				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		6,424,452	(1,584,111)	10,528,455	^	10,528,455	2,891,246		(4,593,923)				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 ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		10,260,010	3,229/3,453		382,698	(94,364)	665,078	^	665,078	182,267		(273,655)				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 ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		1,910,007	3,198/3,453		82,703	(20,393)	141,858	^	141,858	38,806		(59,138)				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 ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		2,249,999	3,219/3,347		51,300	(12,649)	84,188	^	84,188	23,232		(36,683)				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 ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021		7,949,994	3,198/3,397		278,250	(68,610)	463,593	^	463,593	127,600		(198,968)				85/85
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 B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2021		69,220,009	3,198/3,581		4,090,902	(1,008,716)	7,605,391	^	7,605,391	2,067,888		(2,925,275)				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 G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		34,029,990	3,453		1,582,395	(390,180)	5,858,882	^	5,858,882	1,755,838		(1,131,521)				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 G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021		11,290,000	43/47		526,114	(129,727)	1,007,204	^	1,007,204	238,623		(376,208)				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		2,989,597	(368,580)	5,647,859	^	5,647,859	1,030,689		(1,068,883)				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 B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2025		11,789,992	3,198		1,827,450	(90,071)	3,859,386	^	3,859,386	767,713		(261,207)				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 ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021		14,520,020	25,183/27,701		543,048	(133,173)	1,001,219	^	1,001,219	331,202		(340,330)				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 ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021		14,520,010	3,305/3,636		633,072	(155,249)	1,187,065	^	1,187,065	486,635		(396,748)				85/85

SCHEDULE DB - PART A - SECTION 1

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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		24,426,471	(5,990,143)	41,790,299	^	41,790,299	12,227,179		(15,308,143)				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		6,681,375	(1,638,484)	10,547,342	^	10,547,342	3,079,228		(4,187,237)				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		414,285	(101,596)	705,705	^	705,705	206,503		(259,634)				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		120,020	(29,433)	193,211	^	193,211	56,557		(75,217)				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		6,161,610	(1,511,022)	11,262,089	^	11,262,089	3,319,929		(3,861,499)				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		1,921,920	(471,316)	5,510,080	^	5,510,080	1,874,494		(1,204,473)				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		641,784	(157,386)	1,216,144	^	1,216,144	290,845		(402,208)				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 B4TYDEB6GKMZO031MB27	08/14/2020	08/15/2022		45,130,015	3,373/4,182		3,971,440	(488,960)	7,097,117	^	7,097,117	1,518,919		(1,249,564)				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		3,671,481	(180,960)	6,539,880	^	6,539,880	1,420,965		(462,454)				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 ROMUWSFPU8MPRO8K5P83	09/14/2020	09/14/2021		14,829,998	3,317/3,615		591,717	(145,903)	1,057,969	^	1,057,969	413,211		(322,607)				85/85
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		23,761,461	(5,858,990)	39,540,884	^	39,540,884	11,395,374		(12,954,879)				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		5,254,893	(1,295,727)	8,159,504	^	8,159,504	2,341,875		(2,864,997)				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		341,640	(84,240)	556,283	^	556,283	161,017		(186,264)				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		165,060	(40,700)	267,305	^	267,305	77,251		(89,992)				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		41,208	(10,161)	63,550	^	63,550	18,390		(22,467)				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		401,293	(98,949)	625,553	^	625,553	182,103		(218,787)				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		5,891,989	(1,452,819)	10,325,983	^	10,325,983	2,986,834		(3,212,345)				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		619,894	(152,851)	1,086,009	^	1,086,009	265,297		(337,970)				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		3,601,008	(443,960)	6,185,618	^	6,185,618	1,272,075		(981,645)				85/85

SCHEDULE DB - PART A - SECTION 1

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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		3,720,050	(183,254)	6,549,704	^	6,549,704	1,438,071		(405,194)				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 ROMUWSFPU8MPRO8K5P83	09/15/2020	09/14/2021		14,829,999	24,640/26,858		514,601	(127,237)	970,363	^	970,363	280,914		(279,920)				85/85
1 YR HSI CALL SPREAD OPTION #3538 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2020	10/15/2021		12,319,978	24,667/26,887		409,024	(100,580)	779,756	^	779,756	212,816		(188,866)				85/85
1 YR SX5E CALL SPREAD OPTION #3539 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021		12,320,004	3,273/3,568		485,408	(119,690)	869,085	^	869,085	298,692		(224,751)				85/85
1 YR SPX CALL SPREAD OPTION #3540 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2021		569,759,991	3,489/3,785		24,192,010	(5,965,153)	38,457,331	^	38,457,331	11,891,506		(11,201,232)				85/85
1 YR SPX CALL SPREAD OPTION #3541 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2021		245,360,010	3,489/3,652		6,276,309	(1,547,583)	9,355,888	^	9,355,888	2,853,075		(2,906,017)				85/85
1 YR SPX CALL SPREAD OPTION #3542 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		9,930,011	3,524/3,733		304,851	(75,169)	476,055	^	476,055	147,347		(141,150)				85/85
1 YR SPX CALL SPREAD OPTION #3543 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		3,050,005	3,489/3,750		118,340	(29,180)	183,165	^	183,165	56,596		(54,793)				85/85
1 YR SPX CALL SPREAD OPTION #3544 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	10/14/2021		6,660,011	3,512/3,640		133,866	(33,008)	198,684	^	198,684	60,914		(61,982)				85/85
1 YR SPX CALL SPREAD OPTION #3545 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2020	10/14/2021		7,440,007	3,489/3,707		246,562	(60,796)	375,823	^	375,823	115,350		(114,161)				85/85
1 YR SPX CALL SPREAD OPTION #3546 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		112,890,012	3,489/3,872		5,825,124	(1,436,332)	9,621,504	^	9,621,504	3,018,391		(2,697,112)				85/85
1 YR SPX CALL OPTION #3547 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2021		32,659,987	3,838		1,146,366	(282,666)	2,665,245	^	2,665,245	1,017,494		(530,783)				85/85
1 YR EEM CALL SPREAD OPTION #3548 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021		13,720,000	46/50		557,032	(137,350)	943,212	^	943,212	236,199		(257,913)				85/85
2 YR SPX CALL SPREAD OPTION #3549 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2022		57,440,010	3,489/4,221		4,623,920	(570,072)	7,466,569	^	7,466,569	1,745,300		(1,070,469)				85/85
5 YR SPX ASIAN CALL OPTION #3550 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489		3,771,504	(185,890)	6,050,532	^	6,050,532	1,394,997		(349,060)				85/85
1 YR HSI CALL SPREAD OPTION #3551 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2020	10/15/2021		1,400,104	24,667/26,887		46,483	(11,462)	88,617	^	88,617	24,216		(21,395)				85/85
1 YR SX5E CALL SPREAD OPTION #3552 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/14/2021		1,400,015	3,273/3,568		48,772	(12,059)	98,776	^	98,776	32,402		(22,510)				85/85
1 YR HSI CALL SPREAD OPTION #3583 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/16/2020	11/15/2021		15,810,007	26,382/28,756		521,730	(128,999)	769,474	^	769,474	278,766		(194,932)				85/85
1 YR SX5E CALL SPREAD OPTION #3584 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021		15,810,008	3,466/3,778		597,618	(147,763)	1,006,733	^	1,006,733	470,429		(223,286)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #3585 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2020	11/15/2021		610,970,000	3,627/3,935		25,630,192	(6,337,135)	37,569,526	^	37,569,526	13,061,671		(9,576,115)				85/85
1 YR SPX CALL SPREAD OPTION #3586 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021		240,809,995	3,627/3,796		6,186,409	(1,529,607)	8,514,948	^	8,514,948	2,913,368		(2,311,406)				85/85
1 YR SPX CALL SPREAD OPTION #3587 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021		11,639,987	3,663/3,881		352,692	(87,204)	509,607	^	509,607	177,569		(131,775)				85/85
1 YR SPX CALL SPREAD OPTION #3588 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021		2,100,017	3,627/3,899		80,430	(19,887)	115,432	^	115,432	40,089		(30,051)				85/85
1 YR SPX CALL SPREAD OPTION #3589 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021		6,650,012	3,651/3,784		133,665	(33,049)	183,822	^	183,822	63,179		(49,941)				85/85
1 YR SPX CALL SPREAD OPTION #3590 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021		7,110,013	3,627/3,854		234,559	(57,995)	330,659	^	330,659	114,052		(87,637)				85/85
1 YR SPX CALL SPREAD OPTION #3591 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021		105,459,988	3,627/4,026		5,262,454	(1,301,156)	8,057,557	^	8,057,557	2,864,275		(1,966,192)				85/85
1 YR SPX CALL OPTION #3592 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021		34,809,994	3,990		1,040,819	(257,345)	1,935,819	^	1,935,819	823,871		(388,877)				85/85
1 YR EEM CALL SPREAD OPTION #3593 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021		15,810,000	49/53		656,115	(162,226)	899,316	^	899,316	268,105		(245,142)				85/85
2 YR SPX CALL SPREAD OPTION #3594 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2020	11/14/2022		48,410,000	3,627/4,389		3,843,754	(475,189)	5,571,285	^	5,571,285	1,490,869		(718,064)				85/85
5 YR SPX ASIAN CALL OPTION #3595 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627		2,244,594	(110,753)	3,225,517	^	3,225,517	790,613		(167,360)				85/85
1 YR HSI CALL SPREAD OPTION #3612 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2021		14,720,074	26,390/28,765		479,872	(118,325)	707,239	^	707,239	250,266		(141,990)				85/85
1 YR SX5E CALL SPREAD OPTION #3613 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2021		16,559,995	3,504/3,819		629,280	(155,165)	1,026,054	^	1,026,054	502,206		(186,198)				85/85
1 YR SPX CALL SPREAD OPTION #3614 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/14/2020	12/14/2021		636,139,983	3,647/3,958		27,474,887	(6,774,630)	38,127,572	^	38,127,572	13,524,001		(8,129,555)				85/85
1 YR SPX CALL SPREAD OPTION #3615 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		242,150,004	3,647/3,818		6,341,909	(1,563,758)	8,351,276	^	8,351,276	2,902,062		(1,876,510)				85/85
1 YR SPX CALL SPREAD OPTION #3616 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		14,029,997	3,684/3,903		433,527	(106,897)	598,735	^	598,735	210,712		(128,276)				85/85
1 YR SPX CALL SPREAD OPTION #3617 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		1,629,990	3,647/3,921		63,570	(15,675)	87,352	^	87,352	30,655		(18,810)				85/85
1 YR SPX CALL SPREAD OPTION #3618 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		4,810,018	3,672/3,805		98,797	(24,361)	129,614	^	129,614	45,265		(29,233)				85/85
1 YR SPX CALL SPREAD OPTION #3619 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		9,819,991	3,647/3,875		332,309	(81,939)	445,252	^	445,252	156,006		(98,327)				85/85

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1 YR SPX CALL SPREAD OPTION #3620 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		132,490,004	3,647/4,049		6,876,231	(1,695,509)	9,851,913	^	9,851,913	3,573,174		(2,034,611)				85/85
1 YR SPX CALL OPTION #3621 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		34,969,982	4,012		1,060,990	(261,614)	1,946,627	^	1,946,627	829,221		(313,937)				85/85
1 YR EEM CALL SPREAD OPTION #3622 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2020	12/14/2021		16,560,000	50/54		684,590	(168,803)	865,697	^	865,697	267,416		(202,564)				85/85
2 YR SPX CALL SPREAD OPTION #3623 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2022		58,950,004	3,647/4,413		4,804,425	(592,326)	6,605,558	^	6,605,558	1,779,462		(710,792)				85/85
5 YR SPX ASIAN CALL OPTION #3624 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647		3,161,158	(155,722)	4,454,031	^	4,454,031	1,106,226		(186,866)				85/85
1 YR HSI CALL SPREAD OPTION #3625 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2020	12/14/2021		1,839,877	26,390/28,765		57,951	(14,329)	88,403	^	88,403	30,821		(17,035)				85/85
1 YR SXSE CALL SPREAD OPTION #3646 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022		23,079,986	3,641/3,969		886,272	(186,967)	1,258,964	^	1,258,964	559,659		(186,967)				85/85
1 YR SPX CALL SPREAD OPTION #3647 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2021	01/14/2022		712,780,018	3,796/4,118		30,742,201	(6,485,341)	36,920,367	^	36,920,367	12,663,507		(6,485,341)				85/85
1 YR SPX CALL SPREAD OPTION #3648 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022		284,259,985	3,796/3,973		7,447,612	(1,571,140)	8,771,268	^	8,771,268	2,894,796		(1,571,140)				85/85
1 YR SPX CALL SPREAD OPTION #3649 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022		16,370,012	3,834/4,061		507,470	(107,055)	606,963	^	606,963	206,548		(107,055)				85/85
1 YR SPX CALL SPREAD OPTION #3650 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		3,190,000	3,796/4,080		125,048	(26,380)	148,913	^	148,913	50,245		(26,380)				85/85
1 YR SPX CALL SPREAD OPTION #3651 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022		5,979,987	3,821/3,960		123,128	(25,975)	143,947	^	143,947	46,794		(25,975)				85/85
1 YR SPX CALL SPREAD OPTION #3652 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		17,279,993	3,796/4,033		580,608	(122,484)	690,097	^	690,097	231,973		(122,484)				85/85
1 YR SPX CALL SPREAD OPTION #3653 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		141,710,016	3,796/4,213		7,298,065	(1,539,592)	8,908,717	^	8,908,717	3,150,244		(1,539,592)				85/85
1 YR SPX CALL OPTION #3654 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022		46,980,018	4,175		1,368,997	(288,802)	1,655,726	^	1,655,726	575,531		(288,802)				85/85
1 YR EEM CALL SPREAD OPTION #3655 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022		23,080,000	55/60		932,432	(196,705)	719,649	^	719,649	(16,078)		(196,705)				85/85
2 YR SPX CALL SPREAD OPTION #3656 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/17/2023		62,380,004	3,796/4,593		5,089,584	(534,649)	5,908,079	^	5,908,079	1,353,144		(534,649)				85/85
5 YR SPX ASIAN CALL OPTION #3657 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796		4,005,820	(168,920)	4,850,015	^	4,850,015	1,013,115		(168,920)				85/85
1 YR SPX CALL SPREAD OPTION #3692 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/16/2021	02/14/2022		632,299,989	3,933/4,267		27,252,130	(3,303,288)	27,030,506	^	27,030,506	3,081,664		(3,303,288)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #3693 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		230,520,010	3,933/4,116		6,014,267	(729,002)	6,086,875	^	6,086,875	801,610		(729,002)				85/85
1 YR SPX CALL SPREAD OPTION #3694 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		26,369,982	3,972/4,208		817,206	(99,055)	812,567	^	812,567	94,416		(99,055)				85/85
1 YR SPX CALL SPREAD OPTION #3695 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		2,569,987	3,933/4,228		100,718	(12,208)	100,255	^	100,255	11,745		(12,208)				85/85
1 YR SPX CALL SPREAD OPTION #3696 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		3,899,989	3,959/4,103		79,326	(9,615)	79,882	^	79,882	10,171		(9,615)				85/85
1 YR SPX CALL SPREAD OPTION #3697 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		9,270,019	3,933/4,178		311,379	(37,743)	314,847	^	314,847	41,211		(37,743)				85/85
1 YR SPX CALL SPREAD OPTION #3698 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		147,390,013	3,933/4,365		7,677,545	(930,612)	7,506,576	^	7,506,576	759,642		(930,612)				85/85
1 YR SPX CALL OPTION #3699 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/14/2022		38,059,999	4,326		1,282,622	(155,469)	876,215	^	876,215	(250,938)		(155,469)				85/85
2 YR SPX CALL SPREAD OPTION #3700 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2021	02/14/2023		54,340,017	3,933/4,758		4,493,918	(271,610)	4,353,606	^	4,353,606	131,298		(271,610)				85/85
5 YR SPX ASIAN CALL OPTION #3701 DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933		3,714,238	(89,451)	3,763,553	^	3,763,553	138,766		(89,451)				85/85
2 YR SPX CALL SPREAD OPTION #3707 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/17/2023		699,982	3,796/4,593		61,757	(3,043)	66,254	^	66,254	7,540		(3,043)				85/85
5 YR SPX ASIAN CALL OPTION #3708 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796		258,986	(4,939)	274,367	^	274,367	20,319		(4,939)				85/85
2 YR SPX CALL SPREAD OPTION #3709 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/14/2022		699,859	3,647/4,413		72,016	(3,733)	78,469	^	78,469	10,185		(3,733)				85/85
5 YR SPX ASIAN CALL OPTION #3710 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647		254,709	(4,940)	269,430	^	269,430	19,662		(4,940)				85/85
2 YR SPX CALL SPREAD OPTION #3711 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2022		1,999,928	3,627/4,389		210,166	(11,415)	230,191	^	230,191	31,440		(11,415)				85/85
5 YR SPX ASIAN CALL OPTION #3712 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627		257,328	(5,081)	271,789	^	271,789	19,542		(5,081)				85/85
2 YR SPX CALL SPREAD OPTION #3713 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2022		600,108	3,489/4,222		71,050	(4,060)	78,003	^	78,003	11,013		(4,060)				85/85
5 YR SPX ASIAN CALL OPTION #3714 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2025		699,893	3,489		170,241	(3,423)	179,761	^	179,761	12,943		(3,423)				85/85
1 YR SPX CALL SPREAD OPTION #3731 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/15/2021	03/14/2022		608,109,993	3,969/4,306		25,406,481	(1,186,566)	24,710,108	^	24,710,108	490,194		(1,186,566)				85/85
1 YR SPX CALL SPREAD OPTION #3732 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		197,889,999	3,969/4,154		5,046,195	(235,674)	5,001,157	^	5,001,157	190,636		(235,674)				85/85

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #3733 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2021	03/14/2022		11,730,004	4,009/4,247		355,419	(16,599)	343,412	^	343,412	4,592		(16,599)				85/85
1 YR SPX CALL SPREAD OPTION #3734 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		1,850,002	3,969/4,267		70,670	(3,301)	68,494	^	68,494	1,125		(3,301)				85/85
1 YR SPX CALL SPREAD OPTION #3735 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2021	03/14/2022		4,539,991	3,996/4,141		90,346	(4,219)	89,280	^	89,280	3,153		(4,219)				85/85
1 YR SPX CALL SPREAD OPTION #3736 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/14/2022		6,149,992	3,969/4,217		202,274	(9,447)	197,733	^	197,733	4,906		(9,447)				85/85
1 YR SPX CALL SPREAD OPTION #3737 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		153,349,999	3,969/4,406		7,698,170	(359,530)	7,356,805	^	7,356,805	18,165		(359,530)				85/85
1 YR SPX CALL OPTION #3738 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		50,290,002	4,366		1,579,106	(73,749)	1,105,965	^	1,105,965	(399,392)		(73,749)				85/85
2 YR SPX CALL SPREAD OPTION #3739 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/15/2021	03/14/2023		59,940,003	3,969/4,802		4,813,182	(112,242)	4,596,198	^	4,596,198	(104,742)		(112,242)				85/85
5 YR SPX ASIAN CALL OPTION #3740 DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969		3,818,386	(35,530)	3,732,381	^	3,732,381	(50,475)		(35,530)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											661,852,823	(115,405,897)	1,155,918,445	XXX	1,155,918,445	257,804,928		(300,839,694)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											661,852,823	(115,405,897)	1,155,918,445	XXX	1,155,918,445	257,804,928		(300,839,694)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
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		1,119,750	(55,190)	5,046,286	^	5,046,286	109,131		(1,111,778)				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			158,500		158,500	20,279		(8,286)				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			345,570		345,570	46,508		(20,008)				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			414,883		414,883	54,899		(23,824)				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			146,325		146,325	19,326		(8,102)				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			201,248		201,248	26,206		(11,608)				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			121,917		121,917	18,219		(8,988)				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			106,643		106,643	16,034		(8,224)				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			120,474		120,474	18,890		(10,631)				0001

SCHEDULE DB - PART A - SECTION 1

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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			175,372		175,372	26,397		(14,597)				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			137,981		137,981	21,266		(12,934)				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			120,643		120,643	19,020		(12,480)				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			125,879		125,879	18,604		(11,956)				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			96,169		96,169	15,030		(9,886)				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			126,184		126,184	16,231		(9,192)				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			109,029		109,029	16,036		(9,391)				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			84,856		84,856	12,519		(7,928)				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			166,744		166,744	23,720		(15,139)				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			123,512		123,512	18,163		(11,868)				0001
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			107,438		107,438	15,161		(10,580)				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			146,106		146,106	19,418		(13,364)				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			137,186		137,186	18,733		(13,514)				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			157,652		157,652	21,758		(15,465)				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			149,550		149,550	20,240		(14,064)				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			141,232		141,232	18,679		(12,888)				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			89,611		89,611	12,506		(8,422)				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			104,399		104,399	13,280		(9,094)				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			153,491		153,491	19,789		(13,242)				0001

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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			105,584		105,584	13,275		(8,774)				0001
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			178,468		178,468	24,353		(16,860)				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			143,389		143,389	18,979		(13,396)				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			105,537		105,537	13,410		(10,053)				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			128,923		128,923	17,416		(12,550)				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			95,399		95,399	13,515		(9,843)				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			53,584		53,584	7,807		(5,711)				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			60,803		60,803	8,804		(6,809)				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			31,274		31,274	4,643		(3,635)				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			39,119		39,119	6,163		(4,991)				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			39,407		39,407	7,110		(6,525)				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			63,117		63,117	10,425		(10,023)				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			54,729		54,729	9,368		(8,834)				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			98,626		98,626	19,301		(18,672)				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			55,695		55,695	11,967		(12,300)				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			26,887		26,887	4,436		(4,755)				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			99,565		99,565	12,839		(9,684)				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			104,855		104,855	14,071		(9,895)				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			112,345		112,345	13,210		(8,446)				0001

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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			93,216		93,216	10,797		(6,545)				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			82,910		82,910	10,733		(6,986)				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			108,613		108,613	13,944		(9,179)				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			10,301,456		10,301,456	2,382,847		(552,799)				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			61,818		61,818	8,139		(5,470)				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			10,018,706		10,018,706	2,580,923		(616,630)				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			1,890,658		1,890,658	365,302		(278,800)				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			225,089		225,089	29,343		(20,268)				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			8,295,076		8,295,076	2,143,244		(501,835)				0001
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			2,169,496		2,169,496	431,638		(320,212)				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			124,278		124,278	16,283		(11,250)				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			8,185,802		8,185,802	2,063,259		(409,031)				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			1,791,050		1,791,050	350,492		(245,896)				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			109,046		109,046	13,931		(9,524)				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			12,801,368		12,801,368	3,296,295		(837,120)				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			59,476		59,476	7,778		(5,370)				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			10,702,537		10,702,537	2,778,766		(692,224)				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			1,858,762		1,858,762	407,125		(284,739)				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			126,583		126,583	16,657		(11,535)				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			10,998,127		10,998,127	2,924,319		(753,934)				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			84,615		84,615	11,169		(7,778)				0001

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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			112,194		112,194	16,493		(21,952)				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			8,566,636		8,566,636	2,340,149		(587,951)				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			1,594,704		1,594,704	381,879		(246,821)				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			90,612		90,612	12,278		(8,742)				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			81,040		81,040	12,310		(17,471)				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			9,169,462		9,169,462	2,749,861		(762,957)				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			73,793		73,793	10,245		(7,471)				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			131,063		131,063	20,432		(31,185)				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			8,335,535		8,335,535	2,334,478		(516,874)				0001
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			1,534,859		1,534,859	379,338		(207,409)				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			71,500		71,500	9,296		(6,539)				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			84,826		84,826	10,543		(16,593)				0001
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		2,171,091	(536,808)	8,869,754	^	8,869,754	2,532,790		(1,729,715)				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			9,495,240		9,495,240	2,733,930		(743,578)				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			1,855,839		1,855,839	473,254		(285,791)				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			88,895		88,895	11,672		(8,229)				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			139,097		139,097	20,083		(26,813)				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			9,788,699		9,788,699	2,664,144		(651,007)				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			1,990,240		1,990,240	493,483		(289,586)				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			70,981		70,981	9,140		(6,395)				0001

SCHEDULE DB - PART A - SECTION 1

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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			157,326		157,326	23,016		(28,037)				0001
1 YR SPX CALL OPTION #3427	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	06/29/2021		36,237,526	3,184	2,995,568			9,106,145		9,106,145	2,606,083		(753,076)				0001
1 YR SPX CALL SPREAD OPTION #3428	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	06/29/2021		49,167,943	3,066/3,193	1,237,285			1,891,903		1,891,903	501,730		(311,049)				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			134,379		134,379	17,838		(12,650)				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			104,043		104,043	16,325		(19,966)				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			7,542,889		7,542,889	2,252,016		(659,201)				0001
1 YR SPX CALL SPREAD OPTION #3432	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/13/2020	07/06/2021		50,469,597	3,157/3,292	1,286,629			1,996,235		1,996,235	554,563		(323,454)				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			72,228		72,228	9,365		(6,619)				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			90,951		90,951	11,845		(17,032)				0001
1 YR SPX CALL OPTION #3449	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2020	07/13/2021		29,333,911	3,324	1,944,189			6,056,502		6,056,502	1,796,742		(488,762)				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			1,872,574		1,872,574	530,148		(300,461)				0001
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			95,352		95,352	13,028		(9,455)				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			119,338		119,338	17,797		(25,616)				0001
1 YR SPX CALL OPTION #3453	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/27/2020	07/20/2021		35,245,038	3,357	2,164,355			6,981,892		6,981,892	2,066,466		(544,111)				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			2,011,617		2,011,617	572,583		(311,288)				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			75,199		75,199	10,173		(7,476)				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			86,083		86,083	11,254		(19,049)				0001
1 YR SPX CALL OPTION #3457	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/03/2020	07/27/2021		31,187,728	3,357	2,235,966			6,082,446		6,082,446	1,878,109		(562,114)				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			1,660,577		1,660,577	488,862		(274,631)				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			62,638		62,638	8,589		(6,341)				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			127,282		127,282	17,569		(28,710)				0001

SCHEDULE DB - PART A - SECTION 1

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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			75,331		75,331	10,472		(7,809)				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			66,780		66,780	9,733		(15,632)				0001
1 YR SPX CALL OPTION #3463	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/10/2020	08/03/2021		36,194,714	3,434	2,432,877			6,203,848		6,203,848	2,005,743		(611,617)				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			1,577,813		1,577,813	473,288		(263,686)				0001
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		136,448	(33,461)	227,771	^	227,771	66,706		(85,512)				0001
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		65,339	(16,023)	103,143	^	103,143	30,148		(40,948)				0001
1 YR SPX CALL OPTION #3478	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2020	08/10/2021		35,716,055	3,489	2,253,686			5,593,370		5,593,370	1,858,623		(566,569)				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			1,738,288		1,738,288	520,398		(286,118)				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			49,138		49,138	6,819		(5,115)				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			91,796		91,796	13,757		(21,118)				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			61,418		61,418	8,463		(6,310)				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			112,269		112,269	16,309		(25,076)				0001
1 YR SPX CALL OPTION #3484	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/24/2020	08/17/2021		36,058,146	3,512	2,355,600			5,410,978		5,410,978	1,852,367		(592,190)				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			1,744,899		1,744,899	531,568		(298,328)				0001
1 YR SPX CALL OPTION #3486	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/31/2020	08/24/2021		36,961,833	3,586	2,577,624			4,781,605		4,781,605	1,809,742		(648,006)				0001
1 YR SPX CALL SPREAD OPTION #3487	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2020	08/24/2021		52,237,198	3,453/3,602	1,329,647			1,909,948		1,909,948	610,735		(334,269)				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			68,438		68,438	9,662		(7,306)				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			120,983		120,983	18,576		(28,888)				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			69,904		69,904	9,123		(6,753)				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			82,640		82,640	11,114		(15,888)				0001
1 YR SPX CALL OPTION #3492	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2020	08/31/2021		30,119,756	3,615	1,566,366			3,877,010		3,877,010	1,349,543		(394,882)				0001

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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			1,601,889		1,601,889	479,174		(238,508)				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			5,625,912		5,625,912	1,889,076		(607,710)				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			1,774,797		1,774,797	518,632		(292,527)				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			52,145		52,145	7,157		(5,323)				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			145,768		145,768	26,392		(29,654)				0001
1 YR SPX CALL OPTION #3509 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2021		36,579,992	3,722		1,375,408	(339,142)	3,831,727	^	3,831,727	1,343,305		(749,880)				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			53,072		53,072	6,891		(5,001)				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			193,750		193,750	28,518		(34,454)				0001
1 YR SPX CALL OPTION #3516	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/21/2020	09/14/2021		34,933,141	3,469	1,914,560			6,071,714		6,071,714	1,824,152		(481,314)				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			1,773,082		1,773,082	476,216		(253,064)				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			8,813,411		8,813,411	2,835,488		(976,217)				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			1,978,984		1,978,984	578,286		(333,866)				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			41,625		41,625	5,605		(4,106)				0001
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	133,769			179,336		179,336	31,951		(33,629)				0001
2 YR BEI CALL OPTION #3525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2022		2,398,540	126	109,265			132,158		132,158	18,369		(13,601)				0001
1 YR BEI CALL OPTION #3526	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021		6,521,251	129	135,174			168,120		168,120	30,710		(33,982)				0001
1 YR SPX CALL OPTION #3527	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021		36,026,030	3,451	2,884,977			6,191,770		6,191,770	2,064,753		(725,274)				0001
1 YR SPX CALL SPREAD OPTION #3528	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021		52,540,791	3,344/3,486	1,286,224			1,900,532		1,900,532	555,815		(323,352)				0001
1 YR BEI CALL OPTION #3533	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2021		6,872,141	129	151,066			161,155		161,155	33,172		(37,977)				0001

SCHEDULE DB - PART A - SECTION 1

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2 YR BEI CALL OPTION #3534	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2022		2,192,412	127	99,133			109,391		109,391	15,999		(12,340)				0001
1 YR SPX CALL OPTION #3535	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021		32,720,991	3,538	2,641,142			4,760,935		4,760,935	1,747,728		(663,974)				0001
1 YR SPX CALL SPREAD OPTION #3536	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021		42,769,447	3,409/3,560	1,128,679			1,534,205		1,534,205	476,902		(283,746)				0001
1 YR SPX CALL SPREAD OPTION #3553	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021		58,280,267	3,493/3,648	1,424,068			2,129,084		2,129,084	655,360		(358,006)				0001
1 YR SPX CALL OPTION #3554	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2020	10/12/2021		36,225,103	3,617	2,199,698			4,713,498		4,713,498	1,677,282		(552,997)				0001
2 YR BEI CALL OPTION #3555	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2022		1,206,724	127	48,642			60,033		60,033	8,039		(6,055)				0001
1 YR BEI CALL OPTION #3556	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021		7,912,476	130	133,570			171,654		171,654	26,693		(33,579)				0001
2 YR BEI CALL OPTION #3563	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2022		1,159,303	128	44,532			56,759		56,759	7,387		(5,543)				0001
1 YR BEI CALL OPTION #3564	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		7,099,543	129	127,940			176,466		176,466	28,322		(32,164)				0001
1 YR SPX CALL OPTION #3565	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		38,772,735	3,592	2,080,702			5,451,567		5,451,567	1,794,669		(523,082)				0001
1 YR SPX CALL SPREAD OPTION #3566	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		54,318,343	3,455/3,607	1,259,888			2,009,194		2,009,194	579,844		(316,732)				0001
1 YR SPX CALL OPTION #3567	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		37,160,317	3,501	2,127,159			6,229,274		6,229,274	1,896,059		(534,761)				0001
1 YR SPX CALL SPREAD OPTION #3568	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		61,500,935	3,358/3,501	1,392,745			2,262,690		2,262,690	617,988		(350,131)				0001
1 YR BEI CALL OPTION #3569	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		5,896,543	128	117,368			192,813		192,813	31,019		(29,506)				0001
2 YR BEI CALL OPTION #3570	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2022		2,144,494	127	83,492			117,580		117,580	14,551		(10,393)				0001
1 YR SPX CALL OPTION #3574	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/09/2020	11/02/2021		38,609,772	3,506	3,626,154			5,866,594		5,866,594	2,192,271		(911,603)				0001
1 YR SPX CALL SPREAD OPTION #3575	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021		61,549,034	3,381/3,529	1,718,353			2,100,096		2,100,096	679,098		(431,988)				0001
2 YR BEI CALL OPTION #3576	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2022		1,672,439	127	78,273			90,536		90,536	12,946		(9,743)				0001
1 YR BEI CALL OPTION #3577	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021		4,496,362	129	105,042			126,105		126,105	25,681		(26,407)				0001
2 YR BEI CALL OPTION #3579	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2022		1,118,244	128	50,141			53,163		53,163	7,939		(6,242)				0001

SCHEDULE DB - PART A - SECTION 1

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1 YR BEI CALL OPTION #3580	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021		8,707,661	130	187,764			192,904		192,904	41,256		(47,203)				0001
1 YR SPX CALL OPTION #3581	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/09/2021		38,211,410	3,665	2,619,242			4,506,969		4,506,969	1,744,621		(658,469)				0001
1 YR SPX CALL SPREAD OPTION #3582	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021		48,712,058	3,548/3,700	1,213,625			1,612,827		1,612,827	538,619		(305,101)				0001
2 YR BEI CALL OPTION #3596	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2022		2,384,355	129	91,684			105,676		105,676	14,539		(11,413)				0001
1 YR BEI CALL OPTION #3597	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2021		7,682,086	131	137,169			163,011		163,011	28,683		(34,484)				0001
1 YR SPX CALL OPTION #3598	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/23/2020	11/16/2021		49,547,773	3,711	2,753,611			5,468,258		5,468,258	2,047,147		(692,249)				0001
1 YR SPX CALL SPREAD OPTION #3599	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/23/2020	11/16/2021		63,268,970	3,582/3,739	1,534,481			2,160,185		2,160,185	709,962		(385,763)				0001
2 YR BEI CALL OPTION #3600	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2022		11,472,894	128	487,712			549,050		549,050	78,253		(60,711)				0001
1 YR BEI CALL OPTION #3601	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021		5,266,093	130	102,054			117,827		117,827	22,358		(25,656)				0001
1 YR SPX CALL OPTION #3602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2020	11/23/2021		44,196,585	3,741	2,499,521			4,583,013		4,583,013	1,780,555		(628,371)				0001
1 YR SPX CALL SPREAD OPTION #3603	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021		63,445,352	3,606/3,768	1,591,595			2,161,833		2,161,833	733,542		(400,122)				0001
2 YR BEI CALL OPTION #3604	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2022		1,771,872	128	74,899			82,516		82,516	11,897		(9,324)				0001
1 YR BEI CALL OPTION #3605	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021		7,812,701	131	152,330			170,579		170,579	33,260		(38,295)				0001
1 YR SPX CALL OPTION #3606	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/07/2020	11/30/2021		44,428,734	3,787	2,647,208			4,150,553		4,150,553	1,736,397		(665,499)				0001
1 YR SPX CALL SPREAD OPTION #3607	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021		47,086,038	3,657/3,822	1,215,608			1,560,678		1,560,678	560,940		(305,600)				0001
2 YR BEI CALL OPTION #3608	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2022		1,827,653	129	72,272			82,197		82,197	11,468		(8,997)				0001
1 YR BEI CALL OPTION #3609	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		7,643,947	131	135,006			160,237		160,237	28,609		(33,940)				0001
1 YR SPX CALL OPTION #3610	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		47,325,420	3,815	2,615,899			4,225,589		4,225,589	1,762,562		(657,628)				0001
1 YR SPX CALL SPREAD OPTION #3611	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		48,466,013	3,685/3,846	1,186,905			1,549,077		1,549,077	558,775		(298,384)				0001
2 YR BEI CALL OPTION #3628	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2022		5,134,403	128	223,843			243,721		243,721	35,598		(27,864)				0001

SCHEDULE DB - PART A - SECTION 1

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1 YR BEI CALL OPTION #3629	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2021		7,918,814	131	142,409			157,938		157,938	29,906		(35,801)				0001
1 YR SPX CALL OPTION #3630	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/21/2020	12/14/2021		52,169,410	3,821	3,033,108			4,622,831		4,622,831	1,970,476		(762,513)				0001
1 YR SPX CALL SPREAD OPTION #3631	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/14/2021		61,807,864	3,690/3,853	1,540,504			1,972,770		1,972,770	718,400		(387,277)				0001
1 YR SPX CALL SPREAD OPTION #3632	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021		52,461,252	3,699/3,861	1,355,519			1,634,391		1,634,391	615,906		(340,773)				0001
1 YR SPX CALL OPTION #3633	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/28/2020	12/21/2021		44,853,008	3,842	2,615,613			3,789,933		3,789,933	1,657,836		(657,556)				0001
2 YR BEI CALL OPTION #3634	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2022		1,582,401	129	66,425			71,224		71,224	10,422		(8,269)				0001
1 YR BEI CALL OPTION #3635	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021		6,061,131	131	114,965			125,327		125,327	24,890		(28,902)				0001
2 YR BEI CALL OPTION #3636	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2022		593,362	129	23,531			26,131		26,131	5,435		(2,835)				0001
1 YR BEI CALL OPTION #3637	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2021		6,188,780	132	104,151			121,044		121,044	42,275		(25,381)				0001
1 YR SPX CALL OPTION #3638	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/04/2021	12/27/2021		39,384,405	3,865	2,074,970			3,234,353		3,234,353	1,665,048		(505,665)				0001
1 YR SPX CALL SPREAD OPTION #3639	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/27/2021		40,513,148	3,728/3,896	999,890			1,289,973		1,289,973	533,754		(243,671)				0001
2 YR BEI CALL OPTION #3641	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2023		1,304,556	129	57,093			59,084		59,084	8,308		(6,317)				0001
1 YR BEI CALL OPTION #3642	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2022		6,752,834	132	125,537			130,373		130,373	32,889		(28,053)				0001
1 YR SPX CALL OPTION #3643	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2021	01/04/2022		40,569,608	3,913	2,512,318			2,910,892		2,910,892	959,985		(561,412)				0001
1 YR SPX CALL SPREAD OPTION #3644	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/11/2021	01/04/2022		47,795,282	3,762/3,935	1,284,234			1,473,003		1,473,003	475,749		(286,980)				0001
2 YR BEI CALL OPTION #3662	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2023		1,572,743	129	65,302			69,674		69,674	10,884		(6,512)				0001
1 YR BEI CALL OPTION #3663	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2022		9,798,527	132	177,187			196,015		196,015	54,563		(35,735)				0001
1 YR SPX CALL OPTION #3664	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2021	01/11/2022		44,306,553	3,945	2,455,807			2,997,452		2,997,452	1,036,935		(495,289)				0001
1 YR SPX CALL SPREAD OPTION #3665	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/11/2022		42,761,813	3,804/3,972	1,074,150			1,249,385		1,249,385	391,870		(216,635)				0001
2 YR BEI CALL OPTION #3668	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2023		1,709,998	129	77,090			78,867		78,867	8,814		(7,037)				0001
1 YR BEI CALL OPTION #3669	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2022		7,892,012	132	150,126			155,012		155,012	32,563		(27,677)				0001
1 YR SPX CALL OPTION #3670	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2021	01/18/2022		42,732,225	3,943	2,785,473			2,902,415		2,902,415	630,465		(513,523)				0001

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #3671	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2022		44,020,957	3,809/3,978		1,139,724		1,272,765		1,272,765	343,158		(210,117)				0001
2 YR BEI CALL OPTION #3674	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2023		2,986,500	129		119,124		138,466		138,466	29,063		(9,721)				0001
1 YR BEI CALL OPTION #3675	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2022		8,115,384	131		138,096		178,867		178,867	63,529		(22,759)				0001
1 YR SPX CALL OPTION #3676	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/25/2022		53,038,844	3,949		3,208,037		3,665,472		3,665,472	986,135		(528,699)				0001
1 YR SPX CALL SPREAD OPTION #3677	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/25/2022		57,599,052	3,801/3,971		1,442,034		1,706,689		1,706,689	502,309		(237,654)				0001
2 YR BEI CALL OPTION #3680	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2023		1,848,095	128		85,878		90,531		90,531	10,829		(6,177)				0001
1 YR BEI CALL OPTION #3681	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2022		8,046,371	131		162,024		178,858		178,858	40,368		(23,534)				0001
1 YR SPX CALL OPTION #3682	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2021	02/01/2022		62,351,473	3,949		4,551,179		4,215,130		4,215,130	325,015		(661,065)				0001
1 YR SPX CALL SPREAD OPTION #3683	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/01/2022		61,921,094	3,802/3,967		1,612,468		1,731,689		1,731,689	353,434		(234,213)				0001
2 YR BEI CALL OPTION #3688	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2023		1,315,829	129		54,801		60,677		60,677	9,216		(3,340)				0001
1 YR BEI CALL OPTION #3689	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2022		10,414,533	132		175,599		212,581		212,581	58,625		(21,642)				0001
1 YR SPX CALL OPTION #3690	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/08/2022		53,814,945	4,059		3,425,998		2,776,661		2,776,661	(227,086)		(422,252)				0001
1 YR SPX CALL SPREAD OPTION #3691	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/08/2022		66,521,814	3,913/4,082		1,644,293		1,671,208		1,671,208	229,573		(202,658)				0001
2 YR BEI CALL OPTION #3702	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2023		1,747,156	129		69,695		82,486		82,486	16,454		(3,663)				0001
1 YR BEI CALL OPTION #3703	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		7,075,732	132		110,472		150,837		150,837	52,091		(11,726)				0001
1 YR SPX CALL OPTION #3704	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		48,852,476	4,076		2,764,728		2,476,097		2,476,097	4,831		(293,463)				0001
1 YR SPX CALL SPREAD OPTION #3705	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		61,755,949	3,926/4,102		1,518,371		1,593,096		1,593,096	235,894		(161,168)				0001
2 YR BEI CALL OPTION #3716	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2023		3,162,880	128		135,263		159,638		159,638	30,175		(5,800)				0001
1 YR BEI CALL OPTION #3717	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2022		7,675,714	131		139,569		189,478		189,478	61,994		(12,086)				0001
1 YR SPX CALL OPTION #3718	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/22/2022		60,962,675	4,018		3,773,253		3,631,707		3,631,707	185,189		(326,734)				0001
1 YR SPX CALL SPREAD OPTION #3719	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/22/2022		74,201,886	3,874/4,042		1,827,470		1,945,425		1,945,425	276,200		(158,245)				0001

SCHEDULE DB - PART A - SECTION 1

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2 YR BEI CALL OPTION #3720	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2023		1,897,169	127		85,346		101,829		101,829	19,316		(2,833)				0001
1 YR BEI CALL OPTION #3721	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2022		7,051,291	130		138,779		192,045		192,045	62,569		(9,304)				0001
1 YR SPX CALL OPTION #3722	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2022		73,901,910	3,976		4,727,586		4,944,171		4,944,171	533,518		(316,933)				0001
1 YR SPX CALL SPREAD OPTION #3723	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2021	03/01/2022		64,226,242	3,843/4,007		1,554,512		1,714,202		1,714,202	263,903		(104,213)				0001
2 YR BEI CALL OPTION #3725	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2023		1,375,988	128		64,910		68,909		68,909	5,525		(1,526)				0001
1 YR BEI CALL OPTION #3726	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2022		7,936,143	132		154,660		177,617		177,617	30,301		(7,344)				0001
1 YR SPX CALL OPTION #3727	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/08/2022		65,338,493	4,038		4,208,946		3,754,201		3,754,201	(254,878)		(199,866)				0001
1 YR SPX CALL SPREAD OPTION #3728	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/08/2022		54,979,759	3,885/4,045		1,317,474		1,347,420		1,347,420	92,508		(62,562)				0001
2 YR BEI CALL OPTION #3747	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2023		1,245,039	129		53,122		57,672		57,672	5,285		(735)				0001
1 YR BEI CALL OPTION #3748	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2022		7,624,296	132		134,609		162,219		162,219	31,370		(3,760)				0001
1 YR SPX CALL OPTION #3749	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2022		56,968,787	4,093		3,096,522		2,888,243		2,888,243	(121,784)		(86,495)				0001
1 YR SPX CALL SPREAD OPTION #3750	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/15/2022		51,488,060	3,948/4,105		1,149,268		1,156,290		1,156,290	39,124		(32,102)				0001
2 YR BEI CALL OPTION #3751	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2023		2,239,186	129		110,262		104,677		104,677	(5,127)		(458)				0001
1 YR BEI CALL OPTION #3752	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2022		5,869,571	133		122,714		117,965		117,965	(3,720)		(1,028)				0001
1 YR SPX CALL OPTION #3753	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2021	03/22/2022		68,100,053	4,074		3,807,460		3,647,461		3,647,461	(128,093)		(31,906)				0001
1 YR SPX CALL SPREAD OPTION #3754	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/29/2021	03/22/2022		57,059,172	3,919/4,082		1,389,476		1,360,827		1,360,827	(17,006)		(11,652)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										148,613,552	69,048,617	(980,624)	425,182,282	XXX	425,182,282	115,398,566		(47,537,281)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										148,613,552	69,048,617	(980,624)	425,182,282	XXX	425,182,282	115,398,566		(47,537,281)			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										148,613,552	730,901,440	(116,386,521)	1,581,100,727	XXX	1,581,100,727	373,203,494		(348,376,975)			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										148,613,552	730,901,440	(116,386,521)	1,581,100,727	XXX	1,581,100,727	373,203,494		(348,376,975)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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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)			(475,811)		(475,811)	(69,164)		36,912				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)			(334,823)		(334,823)	(60,679)		16,271				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(425,894)			(810,634)	XXX	(810,634)	(129,843)		53,183			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(425,894)			(810,634)	XXX	(810,634)	(129,843)		53,183			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										(425,894)			(810,634)	XXX	(810,634)	(129,843)		53,183			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										(425,894)			(810,634)	XXX	(810,634)	(129,843)		53,183			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 ROMUWSFPU8MPRO8K5P83	12/03/2012	12/05/2022		35,000,000	1.66 (LIB3MO)			126,622	817,308		817,308	(171,044)				226,974		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)			280,290	5,626,268		5,626,268	(7,509,330)				986,213		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)			31,887	294,063		294,063	(274,596)				90,151		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)			167,933	2,504,742		2,504,742	(1,565,730)				335,602		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)			172,808	2,832,186		2,832,186	(2,239,274)				392,786		0005
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)			511,328	7,229,588		7,229,588	(5,531,230)				1,121,447		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)			512	7,236		7,236	(5,532)				1,121		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)			660,894	8,338,640		8,338,640	(3,790,366)				1,214,580		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)			497,468	6,757,607		6,757,607	(5,538,895)				1,124,375		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)			652,512	8,266,387		8,266,387	(3,796,267)				1,208,262		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)			873,890	8,985,537		8,985,537	(1,902,933)				1,259,029		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)			494,446	6,762,780		6,762,780	(5,581,084)				1,128,267		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)			591,042	9,698,135		9,698,135	(13,942,209)				1,950,575		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)			(170,394)	(2,046,751)		(2,046,751)	2,088,403				424,482		0005

SCHEDULE DB - PART A - SECTION 1

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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)			(138,173)	(1,605,285)		(1,605,285)	1,426,813				327,009		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)			(132,495)	(1,392,634)		(1,392,634)	1,629,230				345,408		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)			(119,245)	(1,187,555)		(1,187,555)	1,503,016				318,345		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)			(109,258)	(1,197,169)		(1,197,169)	1,373,821				282,164		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)			(111,588)	(1,273,226)		(1,273,226)	1,354,933				280,117		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)			(113,508)	(1,335,089)		(1,335,089)	1,375,663				281,629		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)			(113,833)	(1,339,136)		(1,339,136)	1,381,488				282,164		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)			(113,592)	(1,370,674)		(1,370,674)	1,383,828				282,309		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)			(116,833)	(1,440,189)		(1,440,189)	1,386,214				282,164		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)			(112,233)	(1,295,605)		(1,295,605)	1,330,338				277,760		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)			(90,072)	(1,167,617)		(1,167,617)	1,058,897				212,749		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)			(88,524)	(1,144,860)		(1,144,860)	979,917				206,051		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)			(86,974)	(1,049,223)		(1,049,223)	1,027,317				210,601		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)			(138,663)	(1,585,114)		(1,585,114)	1,657,510				346,892		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)			(115,646)	(1,432,829)		(1,432,829)	1,168,389				263,434		0005
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)			(77,266)	(984,607)		(984,607)	1,095,949				200,445		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)			(73,144)	(840,037)		(840,037)	813,186				176,196		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)			(86,049)	(1,048,465)		(1,048,465)	873,469				197,341		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DONDUPONT 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)			(164,200)	(1,800,560)		(1,800,560)	1,963,105				414,415		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)			(107,801)	(1,193,032)		(1,193,032)	1,196,646				266,998		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)			(87,962)	(1,092,548)		(1,092,548)	1,040,152				211,623		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)			(88,112)	(1,098,167)		(1,098,167)	1,040,367				211,623		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)			(80,916)	(891,617)		(891,617)	894,123				199,940		0005

SCHEDULE DB - PART A - SECTION 1

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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)			(83,116)	(982,416)		(982,416)	930,601				202,582		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)			67,843	(621,094)		(621,094)	(2,290,000)				345,022		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)			25,839	(375,485)		(375,485)	(1,157,604)				160,460		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)			973,869	(7,320,788)		(7,320,788)	(32,376,267)				4,856,868		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)			407,191	1,087,190		1,087,190	(7,443,603)				1,513,161		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)			409,251	1,155,228		1,155,228	(7,447,419)				1,513,161		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)			20,872	(213,617)		(213,617)	(715,465)				107,970		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)			12,953	(95,178)		(95,178)	(433,132)				64,877		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)			17,100	(136,314)		(136,314)	(579,194)				86,743		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)			11,984	(159,461)		(159,461)	(430,055)				65,109		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)			16,327	(356,387)		(356,387)	(635,300)				97,721		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)			10,910	(236,733)		(236,733)	(424,268)				65,218		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)			19,287	(1,102,334)		(1,102,334)	(1,017,537)				163,199		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)			22,310	(2,961,916)		(2,961,916)	(1,830,756)				305,716		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)			9,142	(1,476,492)		(1,476,492)	(841,994)				142,062		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)			9,545	(1,287,425)		(1,287,425)	(784,836)				131,228		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)			11,718	(1,299,241)		(1,299,241)	(860,388)				142,377		0002
3M LIB/FIXED INT RATE SWAP #3529	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030		140,000,000	0.79 (LIB3MO)			194,634	(12,092,885)		(12,092,885)	(10,480,601)				2,160,498		0002
3M LIB/FIXED INT RATE SWAP #3530	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2040		15,000,000	1.14 (LIB3MO)			33,933	(2,545,219)		(2,545,219)	(2,053,587)				331,482		0002
3M LIB/FIXED INT RATE SWAP #3531	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2050		55,000,000	1.21 (LIB3MO)			133,888	(12,551,868)		(12,551,868)	(9,720,276)				1,494,638		0002
3M LIB/FIXED INT RATE SWAP #3537	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/13/2020	10/15/2025		135,000,000	0.39 (LIB3MO)			50,095	(3,437,263)		(3,437,263)	(3,293,516)				1,439,065		0002
3M LIB/FIXED INT RATE SWAP #3571	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/03/2020	11/05/2030		50,000,000	0.89 (LIB3MO)			85,631	(3,932,236)		(3,932,236)	(3,800,950)				774,818		0002
3M LIB/FIXED INT RATE SWAP #3572	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		85,000,000	1.42 (LIB3MO)			259,411	(15,378,206)		(15,378,206)	(15,560,360)				2,313,748		0002
3M LIB/FIXED INT RATE SWAP #3573	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		25,000,000	1.42 (LIB3MO)			76,656	(4,490,135)		(4,490,135)	(4,580,632)				680,514		0002
3M LIB/FIXED INT RATE SWAP #3578	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/10/2020	11/12/2050		60,000,000	1.4 (LIB3MO)			179,283	(11,085,373)		(11,085,373)	(10,955,379)				1,633,234		0002
3M LIB/FIXED INT RATE SWAP #3640	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/06/2021	01/08/2031		100,000,000	1.03 (LIB3MO)			182,485	(6,892,837)		(6,892,837)	(6,892,837)				1,563,715		0002
3M LIB/FIXED INT RATE SWAP #3645	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2021	01/13/2041		25,000,000	1.55 (LIB3MO)			71,663	(2,590,099)		(2,590,099)	(2,590,099)				556,253		0002
3M LIB/FIXED INT RATE SWAP #3658	0	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/20/2036		200,000,000	1.83 (LIB3MO)				(13,709,438)		(13,709,438)	(13,709,438)				3,849,213		0002

SCHEDULE DB - PART A - SECTION 1

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3M LIB/FIXED INT RATE SWAP #3659	0	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2051		300,000,000	1.58 (LIB3MO)			814,722	(43,313,286)		(43,313,286)	(43,313,286)				8,191,793		0002
3M LIB/FIXED INT RATE SWAP #3660	0	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2031		200,000,000	1.1 (LIB3MO)			349,648	(12,556,523)		(12,556,523)	(12,556,523)				3,132,245		0002
3M LIB/FIXED INT RATE SWAP #3661	0	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2054		300,000,000	1.74 (LIB3MO)				(43,563,697)		(43,563,697)	(43,563,697)				8,594,280		0002
3M LIB/FIXED INT RATE SWAP #3666	0	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2031		572,000,000	1.12 (LIB3MO)			929,242	(35,114,044)		(35,114,044)	(35,114,044)				8,966,972		0002
3M LIB/FIXED INT RATE SWAP #3667	0	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2041		355,000,000	1.53 (LIB3MO)			841,757	(38,021,266)		(38,021,266)	(38,021,266)				7,905,898		0002
3M LIB/FIXED INT RATE SWAP #3672	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2031		14,700,000	1.07 (LIB3MO)			22,527	(957,209)		(957,209)	(957,209)				230,477		0002
3M LIB/FIXED INT RATE SWAP #3673	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2041		7,900,000	1.48 (LIB3MO)			17,803	(910,260)		(910,260)	(910,260)				175,946		0002
3M LIB/FIXED INT RATE SWAP #3678	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2051		3,400,000	1.61 (LIB3MO)			7,756	(470,571)		(470,571)	(470,571)				92,904		0002
3M LIB/FIXED INT RATE SWAP #3679	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2026		13,000,000	0.54 (LIB3MO)			7,221	(305,143)		(305,143)	(305,143)				143,138		0002
3M LIB/FIXED INT RATE SWAP #3684	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		12,500,000	1.4 (LIB3MO)			18,082	(450,036)		(450,036)	(450,036)				196,584		0002
3M LIB/FIXED INT RATE SWAP #3685	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2041		6,000,000	1.83 (LIB3MO)			11,787	(338,389)		(338,389)	(338,389)				133,833		0002
3M LIB/FIXED INT RATE SWAP #3686	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		200,000,000	1.39 (LIB3MO)			289,117	(7,215,539)		(7,215,539)	(7,215,539)				3,145,338		0002
3M LIB/FIXED INT RATE SWAP #3687	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2051		34,000,000	1.91 (LIB3MO)			70,089	(2,338,641)		(2,338,641)	(2,338,641)				929,682		0002
3M LIB/FIXED INT RATE SWAP #3706	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/22/2021	02/24/2051		3,000,000	1.97 (LIB3MO)			5,562	(161,617)		(161,617)	(161,617)				82,053		0002
3M LIB/FIXED INT RATE SWAP #3715	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/01/2021	03/03/2041		13,000,000	1.93 (LIB3MO)			17,595	(510,699)		(510,699)	(510,699)				290,231		0002
3M LIB/FIXED INT RATE SWAP #3724	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/08/2021	03/10/2031		21,500,000	1.65 (LIB3MO)			18,346	(261,548)		(261,548)	(261,548)				339,059		0002
3M LIB/FIXED INT RATE SWAP #3729	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2026		10,000,000	0.93 (LIB3MO)			2,845	(60,813)		(60,813)	(60,813)				111,404		0002
3M LIB/FIXED INT RATE SWAP #3730	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2051		5,000,000	2.1 (LIB3MO)			3,698	(127,457)		(127,457)	(127,457)				136,887		0002
3M LIB/FIXED INT RATE SWAP #3742	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2026		12,000,000	0.95 (LIB3MO)			2,970	(61,245)		(61,245)	(61,245)				133,759		0002
3M LIB/FIXED INT RATE SWAP #3743	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041		7,000,000	2.08 (LIB3MO)			4,362	(104,318)		(104,318)	(104,318)				156,450		0002
3M LIB/FIXED INT RATE SWAP #3744	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		3,000,000	1.69 (LIB3MO)			1,481	(27,931)		(27,931)	(27,931)				47,369		0002
3M LIB/FIXED INT RATE SWAP #3745	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		10,000,000	1.69 (LIB3MO)			4,935	(93,574)		(93,574)	(93,574)				157,897		0002
3M LIB/FIXED INT RATE SWAP #3755	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2031		10,000,000	1.76 (LIB3MO)			432	(27,500)		(27,500)	(27,500)				158,157		0002
3M LIB/FIXED INT RATE SWAP #3756	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2041		6,000,000	2.15 (LIB3MO)			325	(13,187)		(13,187)	(13,187)				134,210		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												9,098,157	(254,784,027)	XXX	(254,784,027)	(349,785,101)				87,888,459	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #1031	MORTGAGE LOAN #207630501	B 1	Currency	BANK OF MONTREAL N0Q6HPCNCCU6TUTQYE16	11/15/2007	12/01/2027		25,454,234	8.86 (8.82)				7,192,492		7,192,492	(215,814)	(428,499)			328,793		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		195,075,563	4.75 (4.3)				24,420,111		24,420,111	(104,907)	(1,559,168)			1,484,949		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)			120,123	4,586,474		4,586,474	(46,046)	1,117,278			76,029		0004

SCHEDULE DB - PART A - SECTION 1

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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 ROMUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		10,261,668	3.85 (4.88)			(29,736)	(498,130)		(498,130)	44,733	132,908			128,208		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		35,187,856	4.25 (3.87)				(3,939,750)		(3,939,750)	2,839	(480,008)			248,986		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K2162@AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			76,815	(500,045)		(500,045)	(334,194)	728,660			193,279		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			23,086	(513,350)		(513,350)	(139,697)	(94,929)			170,036		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			149,852	(2,068,157)		(2,068,157)	(772,998)	1,457,320			390,717		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G@3 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			47,841	(934,910)		(934,910)	(360,396)	485,773			151,791		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			10,672	(2,176,276)		(2,176,276)	(69,593)	(118,662)			202,040		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			107,723	(2,579,031)		(2,579,031)	(712,202)	1,020,124			308,326		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		157,150,942	5.42 (5.28)				(9,463,693)		(9,463,693)	1,479,660	(2,126,366)			2,651,100		0004
LEKKERLAND FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			160,578	(1,559,358)		(1,559,358)	(917,442)	1,457,320			422,766		0004
TIMKEN FIX EUR/FIX USD CURR #2505	887389E@9 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			62,763	118,429		118,429	(369,381)	534,351			164,056		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			15,990	(176,885)		(176,885)	(103,144)	(59,331)			97,315		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			133,037	(1,806,830)		(1,806,830)	(858,392)	(474,647)			904,251		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 B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			188,738	672,393		672,393	(1,078,388)	1,457,320			453,437		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)			97,481	2,156,764		2,156,764	(481,550)	(237,323)			372,958		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)			48,934	1,121,545		1,121,545	(247,199)	(118,662)			189,161		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)			49,045	1,145,232		1,145,232	(300,332)	(118,662)			213,148		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)			25,068	598,543		598,543	(168,500)	(59,331)			123,125		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)			41,356	685,305		685,305	(193,239)	(94,929)			149,768		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		16,499,775	13.66 (12.29)			20,161	(530,968)		(530,968)	(79,152)	(151,294)			219,039		0004
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)			91,697	(792,047)		(792,047)	(457,535)	(261,056)			505,414		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)			39,357	(727,073)		(727,073)	(188,260)	(118,662)			223,335		0004
SES WATER FIX GBP/FIX USD CURR #2761	G29030@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)			167,194	(129,720)		(129,720)	(309,823)	(427,182)			505,507		0004

SCHEDULE DB - PART A - SECTION 1

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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)			39,095	(173,472)		(173,472)	(173,700)	(103,257)			155,926		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)			107,706	(121,965)		(121,965)	(575,909)	(296,654)			516,953		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)			109,063	(189,407)		(189,407)	(574,992)	(296,654)			518,903		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)			272,140	63,945		63,945	(1,978,649)	1,943,093			715,089		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)			103,658	(1,363,873)		(1,363,873)	(517,902)	(296,654)			571,857		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)			33,457	(324,948)		(324,948)	(167,686)	(103,257)			156,213		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			35,508	(632,477)		(632,477)	(186,753)	(118,662)			230,861		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			71,615	(1,292,722)		(1,292,722)	(247,796)	(225,457)			516,316		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)			116,661	(1,214,063)		(1,214,063)	(30,404)	(296,654)			867,124		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)			64,173	(221,241)		(221,241)	(487,126)	485,773			182,047		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)			72,104	(1,085,681)		(1,085,681)	(452,196)	582,928			360,908		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)			334,634	(1,541,054)		(1,541,054)	(1,954,672)	2,428,866			797,324		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			243,823	(341,506)		(341,506)	(1,047,588)	1,700,206			558,884		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)			127,841	(2,596,446)		(2,596,446)	(706,071)	(450,915)			897,096		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)			54,476	(1,516,549)		(1,516,549)	(423,384)	(222,130)			384,187		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			32,826	(116,151)		(116,151)	(213,043)	242,887			80,146		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)			50,586	(299,140)		(299,140)	(384,307)	388,619			143,092		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			60,144	(589,146)		(589,146)	(515,459)	485,773			203,522		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)			81,280	1,112,729		1,112,729	(899,900)	718,782			182,266		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)			82,451	1,213,440		1,213,440	(1,199,175)	718,782			214,160		0004

SCHEDULE DB - PART A - SECTION 1

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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)			40,110	(1,473,549)		(1,473,549)	(69,240)	(142,394)			324,443		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			168,086	2,137,092		2,137,092	(1,742,887)	1,764,283			410,751		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)			26,793	(2,710,063)		(2,710,063)	(160,062)	(177,993)			267,051		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)			27,225	(2,889,648)		(2,889,648)	(130,896)	(177,993)			296,455		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)			85,302	(8,054,779)		(8,054,779)	401,947	(415,316)			1,140,278		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)			(23,382)	(3,003,237)		(3,003,237)	335,791	414,707			420,612		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		11,466,663	9.2 (7.07)			50,768	(725,267)		(725,267)	(332,801)	507,212			241,647		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)			17,820	(1,007,536)		(1,007,536)	(89,764)	(88,996)			178,807		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B86 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			109,838	(873,232)		(873,232)	(824,510)	1,328,425			280,781		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)			82,410	(1,970,936)		(1,970,936)	(820,370)	1,960,093			443,167		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)			26,552	(1,084,099)		(1,084,099)	(172,730)	(135,274)			300,000		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)			203,404	(2,575,824)		(2,575,824)	(866,401)	1,943,093			501,711		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)			21,336	(939,561)		(939,561)	(157,272)	(118,662)			196,527		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)			10,970	(525,288)		(525,288)	(72,443)	(59,331)			108,511		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)			55,793	(4,394,916)		(4,394,916)	(354,646)	(355,985)			722,256		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)			20,224	(1,694,046)		(1,694,046)	(7,418)	(118,662)			281,833		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)			66,420	(5,877,844)		(5,877,844)	361,301	(355,985)			950,504		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		1,762,205	10.15 (8.78)			4,565	(140,130)		(140,130)	(36,870)	76,058			37,137		0004
KINGSPAN FIX EUR/FIX USD CURR #3494	G5264#AM1 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)			98,029	(1,783,179)		(1,783,179)	(1,208,087)	1,263,010			481,953		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	G5264#AN9 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			62,070	(1,383,815)		(1,383,815)	(806,615)	777,237			325,833		0004
VTG FIX EUR/FIX USD CURR #3522	L9619@AA7 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			54,066	(1,268,320)		(1,268,320)	(669,363)	655,794			269,656		0004
VTG FIX EUR/FIX USD CURR #3523	L9619@AB5 VTG FINANCE SA SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			44,174	(1,185,900)		(1,185,900)	(537,448)	510,062			235,399		0004

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VTG FIX EUR/FIX USD CURR #3524	L9619@AC3 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			81,740	(2,468,900)		(2,468,900)	(795,753)	874,392			467,472		0004
TEC HEDLAND FIX AUD/FIX USD CURR #3532	Q8806@AA7 TEC HEDLAND PTY LTD SEC NTS DUE 2042	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2020	06/30/2042		53,670,000	3.75 (4.07)			(76,245)	(3,653,483)		(3,653,483)	753,414	731,836			1,237,411		0004
ABP FIX GBP/FIX USD CURR #3626	G2962#AC5 ABP FOODS UNLIMITED GBP SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/17/2020	01/21/2033		24,444,000	2.82 (2.1)			32,725	(1,055,686)		(1,055,686)	(487,843)	(213,591)			420,181		0004
ABP FIX EUR/FIX USD CURR #3627	G2962#AB7 ABP FOODS UNLIMITED EUR SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)			32,963	(2,990)		(2,990)	(437,448)	437,196			172,713		0004
ODAL WIND FIX EUR/FIX USD CURR #3741	R7000*AA4 ODAL VINDKRAFTVERK AS SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2021	06/30/2042		17,820,000	5.16 (2.95)				197,106		197,106	(27,586)	224,692			410,856		0004
AKIEM HOLDING FIX EUR/FIX USD CURR #3746	F1000#AD0 AKIEM HOLDINGS SAS SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		36,939,600	4.25 (2.02)				343,428		343,428	(232,536)	575,964			827,125		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		994,612	9.97 (10.3)				(258,170)		(258,170)	9,995	18,744			5,565		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		1,243,265	9.97 (10.3)				(322,712)		(322,712)	12,494	23,430			6,956		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		5,854,163	8.95 (9.61)				(890,358)		(890,358)	47,877	(56,334)			45,553		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		281,049	9.25 (9.94)				(53,489)		(53,489)	4,430	374			1,572		0004
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		3,126,316	9.17 (9.5)				(266,183)		(266,183)	9,197	(36,848)			28,201		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		21,649,970	9.03 (8.73)				2,941,620		2,941,620	(98,180)	(333,467)			240,123		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		6,515,075	9.27 (8.85)				992,459		992,459	(37,208)	(94,678)			78,748		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												5,064,772	(44,850,097)	XXX	(44,850,097)	(28,957,595)	19,952,850			31,488,196	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		3,158,942	LIB1MO 0.52 (7,689)			(95,505)	7,259		7,259	(9,022)				10,092		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		111,777,930	LIB1MO 0.52 (7,689)			(3,379,375)	256,853		256,853	(319,240)				357,086		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		1,920,357	LIB1MO 0.52 (7,763)			(128,665)	(19,140)		(19,140)	64,315				6,217		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		28,805,339	LIB1MO 0.52 (7,763)			(1,929,977)	(287,082)		(287,082)	964,749				93,247		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(5,533,522)	(42,110)	XXX	(42,110)	700,802				466,642	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												8,629,407	(299,676,234)	XXX	(299,676,234)	(378,041,894)	19,952,850			119,843,297	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												9,098,157	(254,784,027)	XXX	(254,784,027)	(349,785,101)				87,888,459	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												5,064,772	(44,850,097)	XXX	(44,850,097)	(28,957,595)	19,952,850			31,488,196	XXX	XXX
1389999999. Total Swaps - Total Return												(5,533,522)	(42,110)	XXX	(42,110)	700,802				466,642	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												8,629,407	(299,676,234)	XXX	(299,676,234)	(378,041,894)	19,952,850			119,843,297	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(425,894)	661,852,823	(115,405,897)	1,155,107,811	XXX	1,155,107,811	257,675,085		(300,786,511)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										148,613,552	69,048,617	7,648,783	125,506,048	XXX	125,506,048	(262,643,328)	19,952,850	(47,537,281)		119,843,297	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										148,187,658	730,901,440	(107,757,114)	1,280,613,859	XXX	1,280,613,859	(4,968,243)	19,952,850	(348,323,792)		119,843,297	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
ESM1	1,078	212,094,611	S&P 500 EMINI JUN21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQOF39	03/31/2021	3,934.9600	3,967.4000	672,740					1,748,249	1,748,249	5,590,988	0001	50
MFSM1	1,163	127,838,050	MINI MSCI EAFE JUN21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	03/26/2021	2,198.4200	2,192.0000	(570,131)					(373,250)	(373,250)	8,382,528	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												102,609					1,374,999	1,374,999	13,973,516	XXX	XXX
1579999999. Subtotal - Long Futures												102,609					1,374,999	1,374,999	13,973,516	XXX	XXX
ESM1	7,355	1,444,866,100	S&P 500 EMINI JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQOF39	03/24/2021	3,928.9400	3,967.4000	(7,244,675)					(14,145,250)	(14,145,250)	(8,389,753)	0001	50
MESM1	2,497	169,173,388	MINI MSCI EMG MKT JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	03/24/2021	1,355.0100	1,322.5000	(1,061,225)					4,059,263	4,059,263	10,719,621	0001	50
MFSM1	2,274	250,001,239	MINI MSCI EAFE JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	03/29/2021	2,198.7800	2,192.0000	1,114,260					770,839	770,839	16,209,072	0001	50
RTYM1	3,180	370,631,254	EMINI RUSSELL 2000 JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCLQOF39	03/24/2021	2,331.0100	2,222.5000	(4,785,900)					17,253,754	17,253,754	20,670,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												(11,977,540)					7,938,606	7,938,606	39,208,940	XXX	XXX
1649999999. Subtotal - Short Futures												(11,977,540)					7,938,606	7,938,606	39,208,940	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												(11,874,931)					9,313,605	9,313,605	53,182,455	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												(11,874,931)					9,313,605	9,313,605	53,182,455	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	13,926,000	1,160,500	15,086,500
JP MORGAN SECURITIES LLC	4,488,570	(448,857)	4,039,713
MERRILL LYNCH PIERCE FENNER & SMITH INC	96,972,310	(62,916,068)	34,056,242
Total Net Cash Deposits	115,386,880	(62,204,425)	53,182,455

(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	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		53,182,455		53,182,455	1,936,733	(13,811,667)	1,936,733	53,182,455	53,182,455
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	256,825,108	60,335,567	352,398,268	(250,938)	34,986,655	352,398,268	(250,938)	95,322,222	453,437	453,437
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	10,641,929		10,134,112			10,134,112			568,916	61,099
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	95,800,000	8,683,941	115,345,873	(16,078)	10,845,854	115,345,873	(16,078)	19,529,795		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	24,960,000	6,079,719	64,156,563	(23,134,138)	9,982,706	64,156,563	(23,134,138)	16,062,425	6,948,727	6,948,727
CITIBANK NA	E570DZWZ7FF32TWEFA76	Y	Y	185,050,000	167,534,272	504,909,555	(14,658,878)	137,666,405	504,909,555	(14,658,878)	305,200,677	4,822,925	4,822,925
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	254900BN8XS34XZDJ223	Y	Y				(3,737,220)			(3,737,220)		737,129	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	54,500,000	22,083,443	89,630,475	(399,392)	12,647,640	89,630,475	(399,392)	34,731,083	1,484,949	1,484,949
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	720,000	572,044	1,637,847		345,803	1,637,847		917,847		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Y	Y		281,924	7,463,424	(29,126,586)		7,463,424	(29,126,586)		10,830,866	
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	218,380,000	52,898,424	313,882,903	(1,116,873)	41,487,606	313,882,903	(1,116,873)	94,386,030	466,643	466,643
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	26,180,000	2,281,856	35,052,647		6,590,791	35,052,647		8,872,647		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	4,910,000		5,626,268	(1,524,729)		5,626,268	(1,524,729)		1,045,859	237,398
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y			1,720,087	(18,507,889)		1,720,087	(18,507,889)		4,294,501	
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Y	Y	1,930,000		2,137,094		207,094	2,137,094		207,094	410,751	410,751
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	38,090,000	28,816,805	101,822,630	(6,014,982)	28,900,843	101,822,630	(6,014,979)	57,717,651	1,103,323	1,103,323
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	12,260,000	12,595,330	34,411,415		9,556,085	34,411,415		22,151,415		
0299999999. Total NAIC 1 Designation				930,247,037	362,163,327	1,640,329,163	(98,487,703)	293,217,482	1,640,329,163	(98,487,700)	655,098,888	33,168,026	15,989,252
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						63,919,320	(325,146,921)		63,919,320	(325,146,921)		86,675,271	86,675,271
0999999999 - Gross Totals				930,247,037	362,163,327	1,757,430,938	(423,634,624)	346,399,937	1,706,185,216	(437,446,288)	657,035,621	173,025,752	155,846,978
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,757,430,938	(423,634,624)						

STATEMENT AS OF MARCH 31, 2021 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 254900BN8XS34XZDJ223	Cash			3,560,000	3,560,000	3,560,000		
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Cash			16,110,000	16,110,000	16,110,000		
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Cash			14,580,000	14,580,000	14,580,000		
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ20JLFK8MNNCLQ0F39	Cash			473,189,026	473,189,026	473,189,026		IV
CME GROUP INC (CREDIT SUISSE SECURITIES (USA) LLC) SNZ20JLFK8MNNCLQ0F39	Cash			15,086,500	15,086,500	15,086,500		I
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ20JLFK8MNNCLQ0F39	Cash			2,784,734	2,784,734	2,784,734		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash			4,039,713	4,039,713	4,039,713		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash			30,687,294	30,687,294	30,687,294		I
0199999999 - Total				560,037,267	560,037,267	560,037,267	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			256,825,107	256,825,107	XXX		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			95,800,000	95,800,000	XXX		
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			24,960,000	24,960,000	XXX		
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash			185,050,000	185,050,000	XXX		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			54,500,000	54,500,000	XXX		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			720,000	720,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			218,380,000	218,380,000	XXX		
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash			26,180,000	26,180,000	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			4,910,000	4,910,000	XXX		
SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	Cash			1,930,000	1,930,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash			38,090,000	38,090,000	XXX		
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash			12,260,000	12,260,000	XXX		
BANK OF MONTREAL 4DUE3S0TNUBEQUQSMZ75	Treasury	912810-QK-7	US TREASURY NT	306,389	243,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3S0TNUBEQUQSMZ75	Treasury	912828-5P-1	US TREASURY NT	304,638	285,000	XXX	11/30/2023	
BANK OF MONTREAL 4DUE3S0TNUBEQUQSMZ75	Treasury	91282C-AW-1	US TREASURY NT	10,030,902	10,036,000	XXX	11/15/2023	
0299999999 - Total				930,247,037	930,169,107	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged 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	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8	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, NAIC Designation Modifier and SVO 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
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			265,965,240	265,965,240	04/01/2021
	BMO NESBITT BURNS			200,000,000	200,000,000	05/05/2021
	BMO NESBITT BURNS			200,000,000	200,000,000	04/01/2021
	BNP PARIBAS PRIME BROKERAGE INT			500,000,000	500,000,000	05/05/2021
	BNP PARIBAS PRIME SA			25,000,000	25,000,000	05/05/2021
	BNP PARIBAS SA REPO			450,000,000	450,000,000	04/01/2021
	DEUTSCHE BANK SECURITIES INC			300,000,000	300,000,000	04/01/2021
	RBC CAPITAL MARKETS			200,000,000	200,000,000	05/05/2021
	RBC CAPITAL MARKETS			250,000,000	250,000,000	06/29/2021
	RBC CAPITAL MARKETS			250,000,000	250,000,000	04/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				2,640,965,240	2,640,965,240	XXX
9999999 - Totals				2,640,965,240	2,640,965,240	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,640,965,240 Book/Adjusted Carrying Value $ 2,640,965,240
2. Average balance for the year Fair Value $ 2,667,119,551 Book/Adjusted Carrying Value $ 2,667,119,551
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 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, NAIC Designation Modifier and SVO 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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					3,956,330	(1,585,584)	(918,956)	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010	213	248	354,985,353	316,712,734	76,572,571	XXX
CITIBANK	NEW YORK, NY					19,879,729	15,343,530	15,648,718	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					39,866,559	14,939,914	33,919,387	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				1,782,984	1,782,985	1,811,187	XXX
PNC BANK	PITTSBURGH, PA					(4,059,615)	(18,123,366)	(7,989,713)	XXX
UNION BANK (5/1/21)	SAN FRANCISCO, CA		0.120	14,812	5,103	50,054,513	50,059,615	50,064,223	XXX
US BANK	DENVER, CO					6,528,969	4,028,217	5,326,043	XXX
BANK OF NOVA SCOTIA (5/1/21)	HOUSTON, TX		0.150	93,371	31,838	250,064,380	250,096,679	240,115,857	XXX
STATE STEET BANK AND TRUST COMPANY (4/30/21)	BOSTON, MA		0.140	135,009		400,082,119	400,127,464	250,163,454	XXX
DEUTSCHE BANK (1/29/21)	NEW YORK, NY		0.140	20,278		100,011,278			XXX
DEUTSCHE BANK (2/16/21)	NEW YORK, NY		0.120	35,676		150,000,000			XXX
DEUTSCHE BANK (3/29/21)	NEW YORK, NY		0.230				100,011,278		XXX
DEUTSCHE BANK (4/16/21)	NEW YORK, NY		0.190	34,048	24,525		149,900,000	149,900,000	XXX
CREDIT SUISSE (2/26/21)	NEW YORK, NY		0.180	38,750		250,000,000			XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(141,347,966)	(245,612,449)	(91,522,614)	XXX
0199998. Deposits in ... 44 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	7,444	6,120	1,490,822	1,587,619	1,584,331	XXX
0199999. Totals - Open Depositories		XXX	XXX	379,601	67,834	1,483,295,455	1,039,268,635	724,674,489	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	379,601	67,834	1,483,295,455	1,039,268,635	724,674,489	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	379,601	67,834	1,483,295,455	1,039,268,635	724,674,489	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								
261941-10-8	DREYFUS TREAS PR CASH MGT-INS SHS		03/04/2021	0.010		48,576,636	446	2,044
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						48,576,636	446	2,044
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		03/31/2021	0.040		78,940,268	548	554
262006-20-8	DREYFUS GOVT CASH MGMT-I		03/29/2021	0.030		2,419,875	101	
40428X-10-7	HSBC US GOVT MMKT-I		03/01/2021	0.040		2,126,151	476	502
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		03/23/2021	0.030		27,826,265	720	1,539
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		03/31/2021	0.036		65,754,319	1,951	1,782
8699999. Subtotal - All Other Money Market Mutual Funds						177,066,878	3,797	4,377
9999999 - Total Cash Equivalents						225,643,514	4,243	6,421