



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 & ANNUITY COMPANY

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

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

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

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

Statutory Home Office 8825 N 23<sup>RD</sup> AVENUE, SUITE 100 PHOENIX, AZ, US 85021  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE  
(Street and Number)  
NEWPORT BEACH, CA, US 92660 949-219-3011  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE NEWPORT BEACH, CA, US 92660  
(Street and Number or P.O. Box) (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 949-219-3011  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact JENNIFER LYNN ST. ONGE 949-219-3312  
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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 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 .....

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	4,409,336,338		4,409,336,338	4,362,159,294
2. Stocks:				
2.1 Preferred stocks .....	1,982,344		1,982,344	1,820,000
2.2 Common stocks .....	4,638,600		4,638,600	4,638,600
3. Mortgage loans on real estate:				
3.1 First liens .....	374,079,950		374,079,950	385,611,416
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ .....2,389,148 ), cash equivalents (\$ .....51,419,711 ) and short-term investments (\$ ..... ) .....	53,808,859		53,808,859	134,567,580
6. Contract loans (including \$ ..... premium notes) .....	8,326,918	9,267	8,317,651	8,146,379
7. Derivatives .....	17,508,711		17,508,711	25,071,436
8. Other invested assets .....	25,791,193		25,791,193	28,383,707
9. Receivables for securities .....	702,192		702,192	523,793
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	10,432,716		10,432,716	267
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	4,906,607,821	9,267	4,906,598,554	4,950,922,473
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	56,486,547		56,486,547	50,109,024
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	12,693		12,693	9,515
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	102,214		102,214	116,149
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	950,446		950,446	4,400
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	14,361		14,361	51,047
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				
18.2 Net deferred tax asset .....	37,254,665	22,956,279	14,298,386	14,308,205
19. Guaranty funds receivable or on deposit .....	2,320,994		2,320,994	2,320,994
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	10,559,437		10,559,437	529,070
24. Health care (\$ ..... ) and other amounts receivable .....	775,671	92,274	683,397	1,028,231
25. Aggregate write-ins for other than invested assets .....				
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	5,015,084,849	23,057,820	4,992,027,028	5,019,399,107
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	3,252,743,665		3,252,743,665	3,199,083,798
28. Total (Lines 26 and 27) .....	8,267,828,514	23,057,820	8,244,770,694	8,218,482,905
<b>DETAILS OF WRITE-INS</b>				
1101. Derivatives collateral receivable .....	10,432,716		10,432,716	267
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) .....	10,432,716		10,432,716	267
2501. Accounts receivable .....				
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....				

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....3,587,079,764 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	3,587,079,764	3,602,532,588
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	853,152,824	861,987,977
4. Contract claims:		
4.1 Life .....	7,110,885	6,439,136
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	2,830	6,455
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....49,598 ceded .....	49,598	86,636
9.4 Interest Maintenance Reserve .....	5,524,003	5,702,654
10. Commissions to agents due or accrued-life and annuity contracts \$ .....707,512 , accident and health \$ ..... and deposit-type contract funds \$ .....337,919 .....	1,045,431	1,121,396
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	216,981	174,644
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(46,408,326) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(51,719,151)	(49,235,078)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	(304,800)	(199,053)
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....	1,973,049	3,708,580
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	700,000	700,000
17. Amounts withheld or retained by reporting entity as agent or trustee .....	158,732	220,563
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	1,027,872	406,204
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	1,391,805	1,330,927
22. Borrowed money \$ ..... and interest thereon \$ ..... .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	4,519,621	4,677,611
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	1,252,454	1,420,652
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	9,167,615	700,303
24.09 Payable for securities .....	2,233,795	516,622
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	18,831,759	22,329,899
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,443,415,067	4,464,628,717
27. From Separate Accounts Statement .....	3,252,743,665	3,199,083,798
28. Total liabilities (Lines 26 and 27) .....	7,696,158,732	7,663,712,515
29. Common capital stock .....	2,900,000	2,900,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	134,606,714	134,606,714
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	411,105,247	417,263,676
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) .....	545,711,961	551,870,390
38. Totals of Lines 29, 30 and 37 .....	548,611,961	554,770,390
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	8,244,770,694	8,218,482,905
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed amounts and uncashed checks .....	1,794,079	1,567,452
2502. Policy and contract claims for deposit-type contracts .....	3,431,755	3,003,743
2503. Derivatives collateral payable and income accruals .....	2,028,127	7,101,430
2598. Summary of remaining write-ins for Line 25 from overflow page .....	11,577,798	10,657,275
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	18,831,759	22,329,899
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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 .....	87,700,851	136,442,163	452,814,326
2. Considerations for supplementary contracts with life contingencies .....			
3. Net investment income .....	53,502,411	67,759,591	240,455,579
4. Amortization of Interest Maintenance Reserve (IMR) .....	178,189	192,557	839,434
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....	54,964	43,671	256,692
7. Reserve adjustments on reinsurance ceded .....	(49,598)	(83,701)	(255,935)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	15,602,933	13,883,401	57,913,013
8.2 Charges and fees for deposit-type contracts .....	428,905	2,398,974	5,809,194
8.3 Aggregate write-ins for miscellaneous income .....	595,099	551,191	2,753,019
9. Totals (Lines 1 to 8.3) .....	158,013,754	221,187,847	760,585,323
10. Death benefits .....	2,711,646	706,365	2,227,542
11. Matured endowments (excluding guaranteed annual pure endowments) .....			
12. Annuity benefits .....	36,350,110	33,896,979	141,357,799
13. Disability benefits and benefits under accident and health contracts .....	168	168	672
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	112,734,223	108,613,979	361,417,557
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	8,479,943	8,340,964	33,085,686
18. Payments on supplementary contracts with life contingencies .....			
19. Increase in aggregate reserves for life and accident and health contracts .....	(15,452,824)	91,472,430	123,814,194
20. Totals (Lines 10 to 19) .....	144,823,266	243,030,886	661,903,450
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	8,133,406	9,652,536	33,684,355
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses and fraternal expenses .....	3,709,511	3,370,612	17,490,027
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	569,161	605,731	1,851,426
25. Increase in loading on deferred and uncollected premiums .....	(1,298)	(3,052)	(4,087)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	(15,399,917)	(22,012,361)	(40,881,420)
27. Aggregate write-ins for deductions .....		500	10,003,250
28. Totals (Lines 20 to 27) .....	141,834,129	234,644,852	684,047,000
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	16,179,625	(13,457,004)	76,538,323
30. Dividends to policyholders and refunds to members .....			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	16,179,625	(13,457,004)	76,538,323
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(1,695,596)	3,459,453	9,398,713
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) .....	17,875,221	(16,916,457)	67,139,610
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(39,812) (excluding taxes of \$ .....(123) transferred to the IMR) .....	(12,378,983)	13,941,739	(59,774,519)
35. Net income (Line 33 plus Line 34) .....	5,496,238	(2,974,719)	7,365,090
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	554,770,390	545,580,035	545,580,035
37. Net income (Line 35) .....	5,496,238	(2,974,719)	7,365,090
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....29,753	(11,808,666)	22,059,771	9,912,926
39. Change in net unrealized foreign exchange capital gain (loss) .....			
40. Change in net deferred income tax .....	510,960	(496,548)	3,223,286
41. Change in nonadmitted assets .....	(459,873)	446,370	1,360,302
42. Change in liability for reinsurance in unauthorized and certified companies .....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....		13,564,914	13,564,914
44. Change in asset valuation reserve .....	157,991	(20,964,880)	13,954,647
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....			
47. Other changes in surplus in Separate Accounts Statement .....			
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....			
50. Capital changes:			
50.1 Paid in .....			
50.2 Transferred from surplus (Stock Dividend) .....			
50.3 Transferred to surplus .....			
51. Surplus adjustment:			
51.1 Paid in .....			
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....	(55,079)	(37,651)	(190,810)
52. Dividends to stockholders .....			(40,000,000)
53. Aggregate write-ins for gains and losses in surplus .....			
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	(6,158,429)	11,597,257	9,190,356
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	548,611,961	557,177,291	554,770,390
DETAILS OF WRITE-INS			
08.301. Fee income .....	701,114	670,622	2,498,843
08.302. Miscellaneous income .....	(106,015)	(119,431)	254,176
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) .....	595,099	551,191	2,753,019
2701. Miscellaneous disbursements .....		500	3,250
2702. Contingent reserve .....			10,000,000
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page .....			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....		500	10,003,250
5301. ....			
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....			

STATEMENT AS OF MARCH 31, 2021 OF THE PACIFIC LIFE & ANNUITY COMPANY			
CASH FLOW			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	87,709,282	136,474,010	452,805,974
2. Net investment income .....	49,423,004	60,616,742	237,735,770
3. Miscellaneous income .....	16,639,704	16,772,348	66,481,293
4. Total (Lines 1 to 3) .....	153,771,990	213,863,101	757,023,037
5. Benefit and loss related payments .....	152,121,312	143,482,583	504,584,818
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(12,915,844)	(21,523,145)	(38,198,545)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	12,522,169	13,698,958	53,154,699
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....			7,389,052
10. Total (Lines 5 through 9) .....	151,727,637	135,658,396	526,930,023
11. Net cash from operations (Line 4 minus Line 10) .....	2,044,353	78,204,705	230,093,014
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	44,184,483	50,822,304	268,293,776
12.2 Stocks .....			
12.3 Mortgage loans .....	11,725,508	1,580,470	22,364,875
12.4 Real estate .....			
12.5 Other invested assets .....	957,709	218,443	987,686
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	2,155,689	40,530,541	19,016,613
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	59,023,388	93,151,758	310,662,951
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	91,357,225	131,323,887	381,424,247
13.2 Stocks .....			
13.3 Mortgage loans .....			
13.4 Real estate .....			
13.5 Other invested assets .....			150,749
13.6 Miscellaneous applications .....	25,303,284	2,440,335	81,481,319
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	116,660,509	133,764,222	463,056,314
14. Net increase (or decrease) in contract loans and premium notes .....	175,487	(301,469)	(133,522)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(57,812,608)	(40,310,995)	(152,259,842)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(17,301,266)	17,665,337	11,931,430
16.5 Dividends to stockholders .....			40,000,000
16.6 Other cash provided (applied) .....	(7,689,200)	(4,864,752)	(1,968,620)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(24,990,467)	12,800,585	(30,037,190)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(80,758,722)	50,694,294	47,795,982
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	134,567,580	86,771,598	86,771,598
19.2 End of period (Line 18 plus Line 19.1) .....	53,808,859	137,465,893	134,567,580
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Bonds disposed and acquired .....			80,985,481
20.0002. Bond interest in-kind received .....	23,552		3,778

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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 .....	4,268,262	5,296,423	18,150,564
3. Ordinary individual annuities .....	85,510,087	131,006,463	403,974,195
4. Credit life (group and individual) .....			
5. Group life insurance .....			
6. Group annuities .....	(1,189,000)	1,125,311	34,383,822
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) .....	88,589,349	137,428,197	456,508,581
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	88,589,349	137,428,197	456,508,581
14. Deposit-type contracts .....	8,207,019	44,743,865	110,617,463
15. Total (Lines 13 and 14)	96,796,368	182,172,062	567,126,044
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)			

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

The following table reconciles the Company’s net income for the 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 AZ DIFI:

	SSAP #	F/S Page	F/S Line	March 31, 2021	December 31, 2020
NET INCOME					
1. Net Income, Arizona Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$5,496,238	\$7,365,090
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	<u>\$5,496,238</u>	<u>\$7,365,090</u>
SURPLUS					
5. Statutory Surplus, Arizona Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$548,611,961	\$554,770,390
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$548,611,961</u>	<u>\$554,770,390</u>

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.

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 \$0.8 million, an increase to Investment Income Due and Accrued (page 2, line 14) of \$0.8 million and an increase to Payable for Securities (page 3, line 24.09) of \$1.5 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, \$13.6 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).

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

NOTES TO FINANCIAL STATEMENTS

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A-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 has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- 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	\$1,384,217
	2. 12 Months or Longer	55,433
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:		
	1. Less than 12 Months	\$46,171,471
	2. 12 Months or Longer	1,234,968

- 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 ability and intent to retain the investment for a period of time sufficient to recover the amortized cost basis and the performance of the security’s underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

- E. The Company does not have any dollar repurchase agreements and/or securities lending agreements.
- F. The Company did not have any repurchase agreements transactions accounted for as secured borrowing.
- G. The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing.
- H. The Company did not have any repurchase agreements transactions accounted for as a sale.
- I. The Company did not have any reverse purchase agreements transactions accounted for as a sale.

J-L. No significant change

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

N. The Company 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.



NOTES TO FINANCIAL STATEMENTS

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

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

1-7. No significant change

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

Fiscal Year	Premium Payments Due
2021	\$1,204,145
2022	321,388
2023	0
2024	0
Thereafter	0
Total Undiscounted Future Settled Premium Commitments	\$1,525,533

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2020 (a)	\$1,548,531	\$1,581,411	\$2,374,348
Current Year - 2021	\$1,525,533	\$2,345,601	\$2,345,601

(a) The derivative fair value (reported on Schedule DB) excludes accrued premium liability of \$0.8 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

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

A-C.No significant change

D. The Company reported \$10.2 million and \$204 thousand as amounts due from its parent company, Pacific Life, as of March 31, 2021 and December 31, 2020, respectively.

E-O.No significant change

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

NOTES TO FINANCIAL STATEMENTS

11. DEBT

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB of San Francisco. The Company is eligible to receive advances from FHLB based on a percentage of the Company's net admitted assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was \$15 million and \$16 million 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. 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 *	\$0	\$0	\$0
(b) Membership Stock - Class B *	4,490,300	4,490,300	0
(c) Activity Stock	0	0	0
(d) Excess Stock	148,300	148,300	0
(e) Aggregate Total	\$4,638,600	\$4,638,600	\$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$15,000,000	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	\$0	\$0	\$0
(b) Membership Stock - Class B *	4,490,300	4,490,300	0
(c) Activity Stock	0	0	0
(d) Excess Stock	148,300	148,300	0
(e) Aggregate Total	\$4,638,600	\$4,638,600	\$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$16,000,000	XXX	XXX

\* Required stock

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

	1 Current Year Total	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$0	\$0	\$0	\$0	\$0	\$0
2. Class B	4,490,300	4,490,300	0	0	0	0

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

4. The Company had no borrowing from the FHLB.

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

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

B-I. No significant change

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

NOTES TO FINANCIAL STATEMENTS

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

A-I. No significant change

J. The portion of unassigned funds (surplus) represented or reduced by each of the following as of March 31, 2021:

- 1. Cumulative unrealized gains and (losses): \$0
- 2. Nonadmitted assets: (\$23.1) million
- 3. Separate Account business: \$0
- 4. Asset Valuation Reserve (AVR): (\$4.5) million
- 5. Provision for reinsurance: \$0

K-M. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change

15. LEASES

No significant change

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

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	\$227,797,193	\$204,958,497	\$0	\$0
b. Futures	124,871,780	130,297,785	0	0
c. Options	38,290,046	38,179,996	0	0
d. Total	<u>\$390,959,019</u>	<u>\$373,436,278</u>	<u>\$0</u>	<u>\$0</u>

See Schedule DB for additional detail.

2-4. No significant change

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

- A. No significant change
- B. The Company did not have any transfers and servicing of financial assets.
- C. The Company did not have wash sales to report.

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

No significant change

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

No significant change

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

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

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

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

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

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

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of 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					
Preferred Stocks					
Industrial and Miscellaneous	\$0	\$1,982,344	\$0	\$0	\$1,982,344
Total Preferred Stocks	0	1,982,344	0	0	1,982,344
Common Stocks					
Industrial and Miscellaneous	0	0	4,638,600	0	4,638,600
Total Common Stocks	0	0	4,638,600	0	4,638,600
Derivatives					
Interest Rate and Foreign Currency Swaps	0	7,912,572	0	0	7,912,572
Equity Derivatives	7,244,398	0	2,351,741	0	9,596,139
Total Derivatives	7,244,398	7,912,572	2,351,741	0	17,508,711
Separate Account Assets (a)	3,232,924,037	0	0	19,819,628	3,252,743,665
Total Assets at Fair Value/NAV	\$3,240,168,435	\$9,894,916	\$6,990,341	\$19,819,628	\$3,276,873,320
b. Liabilities at Fair Value					
Derivatives					
Interest Rate and Foreign Currency Swaps	\$0	\$9,138,417	\$0	\$0	\$9,138,417
Equity Derivatives	0	0	29,198	0	29,198
Total Derivatives	0	9,138,417	29,198	0	9,167,615
Total Liabilities at Fair Value	\$0	\$9,138,417	\$29,198	\$0	\$9,167,615

(a) Separate account assets are measured at fair value. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

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

	Beginning Balance at 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
a. Common Stocks										
Industrial and Miscellaneous	\$4,638,600	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$4,638,600
Derivatives, net	1,280,618	0	0	693,558	277,738	729,101	0	0	(658,472)	2,322,543
Total	\$5,919,218	\$0	\$0	\$693,558	\$277,738	\$729,101	\$0	\$0	(\$658,472)	\$6,961,143

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.

**STATEMENT AS OF MARCH 31, 2021 OF THE  
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**NOTES TO FINANCIAL STATEMENTS**

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

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

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

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

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

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

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

The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets are primarily invested in mutual funds, but also include investments in hedge funds.

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

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

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

**Other Invested Assets:** Other invested assets consists of surplus note investments held from other insurance providers. The fair value of the surplus note investments are priced by an independent pricing service as described for bonds above.

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

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

C. Fair Value by Financial Instrument Type:

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	\$5,063,579,182	\$4,409,336,338	\$0	\$4,992,435,643	\$71,143,539	\$0	\$0
Preferred Stocks	1,982,344	1,982,344	0	1,982,344	0	0	0
Common Stocks	4,638,600	4,638,600	0	0	4,638,600	0	0
Mortgage Loans	390,141,559	374,079,950	0	0	390,141,559	0	0
Cash and Cash Equivalents	53,808,859	53,808,859	53,808,859	0	0	0	0
Contract Loans	8,317,651	8,317,651	0	0	8,317,651	0	0
Derivatives, net	8,341,096	8,341,096	7,244,398	(1,225,845)	2,322,543	0	0
Other Invested Assets (2)	27,417,297	24,938,246	0	27,417,297	0	0	0
Separate Account Assets	3,252,743,665	3,252,743,665	3,232,924,037	0	0	19,819,628	0
Liabilities:							
Liability for Deposit-Type Contracts	991,085,138	853,152,824	0	0	991,085,138	0	0
Separate Account Liability for Deposit-Type Contracts	3,767,276	3,767,276	0	0	3,767,276	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	\$5,330,872,793	\$4,362,159,294	\$0	\$5,249,447,443	\$81,425,350	\$0	\$0
Preferred Stocks	2,092,636	1,820,000	0	2,092,636	0	0	0
Common Stocks	4,638,600	4,638,600	0	0	4,638,600	0	0
Mortgage Loans	402,405,629	385,611,416	0	0	402,405,629	0	0
Cash and Cash Equivalents	134,567,580	134,567,580	134,567,580	0	0	0	0
Contract Loans	8,146,379	8,146,379	0	0	8,146,379	0	0
Derivatives, net	24,371,133	24,371,133	8,392,650	14,697,865	1,280,618	0	0
Other Invested Assets (2)	29,407,748	24,937,957	0	29,407,748	0	0	0
Separate Account Assets	3,199,083,798	3,199,083,798	3,180,187,103	0	0	18,896,695	0
Liabilities:							
Liability for Deposit-Type Contracts	1,060,614,692	861,987,977	0	0	1,060,614,692	0	0
Separate Account Liability for Deposit-Type Contracts	3,255,803	3,255,803	0	0	3,255,803	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

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

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset values obtained from the fund managers. Investment strategies related to this asset class includes multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, derivatives, privately held companies and private partnerships. The redemption frequency is quarterly. There are no remaining lockup periods as of March 31, 2021. There are no unfunded commitments as of March 31, 2021.

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**NOTES TO FINANCIAL STATEMENTS**

**21. OTHER ITEMS**

A-B. No significant change

- C. 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 circumstance. 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 Coronavirus Aid, Relief and Economic Security Act (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 Interpretation of the Statutory Accounting Principles Working Group (INT) 20-03, and do not qualify as TDRs. As of March 31, 2021, the Company did not have any modified loans with principal and/or interest relief as a result of the COVID-19 pandemic.

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 and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have been minor as of 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. The Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements.

D-I. No significant change

**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 \$33 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. The Company did not have any provisions for incurred claim and claim adjustment expenses attributable to insured events of prior years.
- B. The Company had no liability for unpaid losses and loss adjustments.

**26. INTERCOMPANY POOLING ARRANGEMENTS**

No significant change

**27. STRUCTURED SETTLEMENTS**

No significant change

**28. HEALTH CARE RECEIVABLES**

No significant change

**29. PARTICIPATING POLICIES**

No significant change

**30. PREMIUM DEFICIENCY RESERVES**

No significant change



STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

NOTES TO FINANCIAL STATEMENTS

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No significant change

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

No significant change

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

No significant change

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

35. SEPARATE ACCOUNTS

A. Separate Account Activity

- 1. No significant change
- 2. In accordance with the products recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

As of March 31, 2021 and December 31, 2020, the Company’s separate account statement included legally insulated assets of \$3,252.7 million and \$3,199.1 million, respectively. The assets 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	\$3,102,794,462	\$0
Variable Universal Life	149,949,203	0
Total	\$3,252,743,665	\$0

3-4. No significant change



STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value. The Company has no Separate Accounts with guarantees.

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

	Separate Accounts with Guarantees			Without Guarantees	(5)
	(1)	(2)	(3)	(4)	
	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	\$0	\$0	\$68,040,022	\$68,040,022
(2) Reserves at March 31, 2021					
For Accounts With Assets At:					
a. Fair Value	\$0	\$0	\$0	\$3,200,075,345	\$3,200,075,345
b. Amortized Cost	0	0	0	0	0
c. Total Reserves *	\$0	\$0	\$0	\$3,200,075,345	\$3,200,075,345
(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	3,199,679,930	3,199,679,930
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	3,199,679,930	3,199,679,930
b. Not Subject to Discretionary Withdrawal	0	0	0	395,415	395,415
c. Total	\$0	\$0	\$0	\$3,200,075,345	\$3,200,075,345
* 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)	\$67,545,101
b. Transfers from Separate Accounts (Page 4, Line 10)	82,969,827
c. Net Transfers to (from) Separate Accounts (a) - (b)	(15,424,726)
(2) Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	24,809
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	(\$15,399,917)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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 [ ☒ ]
- 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 [ ☒ ]
- 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? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ ] No [ ☐ ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ ☐ ] No [ ☒ ]
- 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 [ ☒ ]
- 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? .....

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

Yes [ ☐ ] No [ ☒ ]
- 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	2	3
Name of Entity	NAIC Company Code	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? .....

If yes, attach an explanation.

Yes [ ☐ ] No [ ☒ ] N/A [ ☐ ]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2016
- 6.2

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

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....

05/08/2018
- 6.4

By what department or departments?  
ARIZONA DEPARTMENT OF INSURANCE AND FINANCIAL INSTITUTIONS
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with? .....

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☒ ]
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY  
**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? .....  
(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.

Yes [ X ] No [ ]
- 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: .....\$.....

10,247,306

**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 [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$.....
13.

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

\$.....
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |                                                                                                     | 1                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$.....                                           | \$.....                                            |
| 14.22 Preferred Stock .....                                                                         | \$.....                                           | \$.....                                            |
| 14.23 Common Stock .....                                                                            | \$.....                                           | \$.....                                            |
| 14.24 Short-Term Investments .....                                                                  | \$.....                                           | \$.....                                            |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$.....                                           | \$.....                                            |
| 14.26 All Other .....                                                                               | \$.....520,658                                    | \$.....485,467                                     |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$.....520,658                                    | \$.....485,467                                     |
| 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? .....  
If no, attach a description with this statement.

Yes [ X ] No [ ] N/A [ ]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$.....
- 16.2

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

\$.....
- 16.3

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

\$.....

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A. ....	PITTSBURGH, PA .....
FHLB SAN FRANCISCO .....	SAN FRANCISCO, CA .....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
PACIFIC PRIVATE FUND ADVISORS LLC – ASSETS ARE MANAGED BY EMPLOYEES OF PACIFIC PRIVATE FUND ADVISORS LLC IN THEIR CAPACITY AS OFFICERS OF PACIFIC LIFE & ANNUITY COMPANY. THERE IS NO INVESTMENT MANAGEMENT AGREEMENT WITH THE ADVISOR .....	A.....
PACIFIC LIFE INSURANCE COMPANY .....	A.....
PACIFIC LIFE FUND ADVISORS LLC .....	A.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD # 168830 .....	PACIFIC PRIVATE FUND ADVISORS LLC .....	549300HIYCK0W1F1YN98 .....	U.S. SECURITIES & EXCHANGE COMMISSION .....	NO.....
N/A .....	PACIFIC LIFE INSURANCE COMPANY .....	8WC3XYHE06SQFI7CQK10 .....	N/A .....	DS.....
CRD # 105169 .....	PACIFIC LIFE FUND ADVISORS LLC .....	07U30JMO0W0YIMFFC542 .....	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 ]

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

374,079,950

1.14

Total Mortgages in Good Standing

\$

374,079,950

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

374,079,950

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[ X ]

No

[ ]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	365				365	
2.	Alaska	AK	L						
3.	Arizona	AZ	L	2,200				2,200	
4.	Arkansas	AR	L						
5.	California	CA	L	97,853	18,400			116,253	
6.	Colorado	CO	L	5,771	11,544,923			11,550,694	8,126,004
7.	Connecticut	CT	L	39,408	5,836			45,245	
8.	Delaware	DE	L	73,576				73,576	
9.	District of Columbia	DC	L	20,465				20,465	
10.	Florida	FL	L	156,558	6,240			162,798	
11.	Georgia	GA	L	286,900	116,173			403,073	
12.	Hawaii	HI	L						
13.	Idaho	ID	L						
14.	Illinois	IL	L	50,275	869			51,144	
15.	Indiana	IN	L						
16.	Iowa	IA	L						
17.	Kansas	KS	L						
18.	Kentucky	KY	L						
19.	Louisiana	LA	L						
20.	Maine	ME	L						
21.	Maryland	MD	L	18,948				18,948	
22.	Massachusetts	MA	L	20,793	3,037			23,830	
23.	Michigan	MI	L	24,189				24,189	
24.	Minnesota	MN	L	97,987	1,500			99,487	
25.	Mississippi	MS	L						
26.	Missouri	MO	L						
27.	Montana	MT	L						
28.	Nebraska	NE	L						
29.	Nevada	NV	L						
30.	New Hampshire	NH	L						
31.	New Jersey	NJ	L	23,764	(503,291)			(479,528)	
32.	New Mexico	NM	L	2,172				2,172	
33.	New York	NY	L	2,995,980	72,421,236			75,417,216	81,015
34.	North Carolina	NC	L	105,723	82,822			188,545	
35.	North Dakota	ND	L						
36.	Ohio	OH	L	13,150				13,150	
37.	Oklahoma	OK	L	825				825	
38.	Oregon	OR	L	1,713	90,866			92,579	
39.	Pennsylvania	PA	L	46,002	109,860			155,862	
40.	Rhode Island	RI	L						
41.	South Carolina	SC	L	1,784	325,519			327,304	
42.	South Dakota	SD	L		54,054			54,054	
43.	Tennessee	TN	L						
44.	Texas	TX	L	37,654	2,019			39,673	
45.	Utah	UT	L						
46.	Vermont	VT	L	1,778				1,778	
47.	Virginia	VA	L	19,771	41,024			60,795	
48.	Washington	WA	L	440				440	
49.	West Virginia	WV	L	675				675	
50.	Wisconsin	WI	L						
51.	Wyoming	WY	L						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Aliens	OT	XXX	135,261				135,261	
59.	Subtotal	XXX		4,281,981	84,321,087			88,603,068	8,207,019
90.	Reporting entity contributions for employee benefits plans	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX							
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX							
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		168				168	
94.	Aggregate or other amounts not allocable by State	XXX							
95.	Totals (Direct Business)	XXX		4,282,149	84,321,087			88,603,236	8,207,019
96.	Plus Reinsurance Assumed	XXX		10,259				10,259	
97.	Totals (All Business)	XXX		4,292,407	84,321,087			88,613,495	8,207,019
98.	Less Reinsurance Ceded	XXX		904,213				904,213	
99.	Totals (All Business) less Reinsurance Ceded	XXX		3,388,195	84,321,087			87,709,282	8,207,019
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		135,261				135,261	
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		135,261				135,261	
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.....51  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....  
N - None of the above - Not allowed to write business in the state.....6  
R - Registered - Non-domiciled RRGs.....  
Q - Qualified - Qualified or accredited reinsurer.....

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

## 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



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PACIFIC LIFE & ANNUITY COMPANY

**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

STATEMENT AS OF MARCH 31, 2021 OF THE  
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## 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	15368	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		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	97268	DE	Pacific Investment Enterprises, LLC
95-3769814		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.

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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)	*
0709	Pacific Life Group	67466	33-0769202				Pacific Mutual Holding Company	NE	UIP						N
			33-0769203				Pacific LifeCorp	DE	UIP	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
			95-1079000				Pacific Life Insurance Company	NE	UDP	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company		N
0709	Pacific Life Group	13069	58-1516006				Confederation Life Insurance and Annuity Company	GA	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company		N
			26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	IA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				Pacific Asset Holding LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				700 Main Street LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			86-0966932				Grayhawk Golf Holdings, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company		N
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	NIA	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				GW Member LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			46-3942695				GW Apartments LLC	DE	NIA	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			33-0738940				Las Vegas Golf I, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			33-0738940				Angel Park Golf, LLC	NV	NIA	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				Pacific TriGuard Partners LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL 803 Division Street Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			84-3891231				Nashville Gulch Venture LLC	DE	NIA	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			84-4242104				Nashville Gulch Owner LLC	DE	NIA	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL 922 Washington Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Alara Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			82-2456999				Greenwood Village Apartment Investors, LLC	DE	NIA	PL Alara Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			82-2442057				Greenwood Village Owner, LLC	DE	NIA	Greenwood Village Apartment Investors LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Andante Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			82-1256174				Andante Venture LLC	DE	NIA	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			82-1235929				Andante Owner LLC	DE	NIA	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Anthology Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			84-3246397				Anthology Venture LLC	DE	NIA	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			84-3298163				Anthology Owner LLC	DE	NIA	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			84-3246397				Anthology CEA Owner LLC	DE	NIA	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Aster Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			84-1985886				Alston Manor Investors JV LLC	DE	NIA	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			95-1079000				PL Beardslee Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			82-1550435				Village at Beardslee Investor, LLC	DE	NIA	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			82-1550515				Village at Beardslee Phase I, LLC	DE	NIA	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			82-1558241				Village at Beardslee Phase II, LLC	DE	NIA	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Brier Creek Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			81-3033328				Brier Creek Investors JV LLC	DE	NIA	PL Brier Creek Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			95-1079000				PL Broadstone Avena Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			45-4496538				Broadstone Avena Investors, LLC	DE	NIA	PL Broadstone Avena Member, LLC	Ownership	90.000	Pacific Mutual Holding Company		N
			95-1079000				PL Cedarwest Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			84-1816250				Cedarwest JV LLC	DE	NIA	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company		N
			84-1780378				Cedarwest Bend LLC	DE	NIA	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Deer Run Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			83-1232815				Deer Run JV LLC	DE	NIA	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company		N
			83-0768213				Deer Run Spokane LLC	WA	NIA	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company		N
			95-1079000				PL Denver Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			47-5579220				1776 Curtis, LLC	DE	NIA	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company		N
			95-1079000				PL Dairies Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N
			95-1079000				PL Elk Meadows Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company		N

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			82-5268812				Elk Meadows JV LLC	DE	NIA	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	N	
			45-2101622				Elk Meadows Park City, LLC	UT	NIA	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	NIA	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Gramax Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-0814463				ASI Gramax LLC	DE	NIA	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Hana Place Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2845622				Hana Place JV LLC	DE	NIA	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-2862606				Hana Place Seattle LLC	DE	NIA	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL/KBS Fund Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			20-8908816				Offices at University, LLC	DE	NIA	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Kierland Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2835217				T&L Apartment Investor, LLC	DE	NIA	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2851607				LAK Apartments, LLC	DE	NIA	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2854486				TAK Apartments, LLC	DE	NIA	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Lakemont Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2465746				Overlook at Lakemont Venture LLC	DE	NIA	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	N	
			95-1079000				PL LasCo Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Little Italy Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2725289				Little Italy Apartments LLC	DE	NIA	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	N	
			95-1079000				PL Monterone Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1850100				Monterone Apartment Investor, LLC	DE	NIA	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Mortgage Fund, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL One Jefferson Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3664344				One Jefferson Venture LLC	DE	NIA	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Peoria Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-4779880				205 Peoria Street Owner, LLC	DE	NIA	PL Peoria Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Redland Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4254723				Redland Road Apartment Investor LLC	DE	NIA	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Regatta Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-3817924				Regatta Apartments Investors, LLC	DE	NIA	PL Regatta Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Reno Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1578285				NPLC BV Manager LLC	DE	NIA	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	N	
			82-1595140				NPLC BV Investment Company LLC	DE	NIA	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Savannah Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3715142				PRP Savannah, LLC	DE	NIA	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-3961638				Savannah at Park Place Apartments LLC	DE	NIA	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL SFR HD Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Sierra Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1735899				Sierra at Fall Creek Apartments GP, LLC	DE	NIA	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
							Sierra at Fall Creek Apartments Holdings, L.P.	DE	NIA	Sierra at Fall Creek Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Investors, LLC	DE	NIA	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			38-3930009				Sierra at Fall Creek Apartments Holdings, L.P.	DE	NIA	Sierra at Fall Creek Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			46-5538462				PL Spectrum Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				9242 West Russell Road Apartment Investors, LLC	DE	NIA	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-4621690				PL Stonebriar Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Stonebriar Apartment Investor, LLC	DE	NIA	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1386887				PL Teravista Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000												

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
			81-2435437				401 Teravista Apartment Investors, LLC	DE	NIA	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tessera Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1584526				Tessera Venture LLC	DE	NIA	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1613080				Tessera Owner LLC	DE	NIA	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Timberlake Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							80 South Gibson Road Apartment Investors, LLC								
			47-5512147					DE	NIA	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL TOR Member LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	NIA	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Trelago Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3836278				Trelago Way Investors JV LLC	DE	NIA	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tupelo Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	NIA	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-2492971				Tupelo Alley Owner, LLC	DE	NIA	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Van Buren Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	NIA	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	N	
			61-1788296				1035 Van Buren, L.L.C.	DE	NIA	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vantage Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	NIA	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vintage Park Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			90-0811821				Vintage Park Apartments GP, LLC	DE	NIA	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	NIA	Vintage Park Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			80-0799738				Vintage Park Apartments Investors, LLC	DE	NIA	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	NIA	Vintage Park Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Wabash Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2382409				THC 1333 S. Wabash LLC	DE	NIA	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Walnut Creek Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	NIA	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wardman Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	NIA	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilshire Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1953073				Wilshire Apartment Investors, LLC	DE	NIA	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-1953073				1111 Wilshire Owner, LLC	DE	NIA	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wildflower Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			26-2387139				Epoch-Wildflower, LLC	FL	NIA	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	15368	46-3586207				Pacific Life Insurance Company	VT	IA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0831471				Pacific Global Asset Management LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			04-3244012				Cadence Capital Management LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Cadence Global Equity GP LLC	DE	NIA	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	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5070548				PAM Bank Loan GP LLC	DE	NIA	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Asset Management Bank Loan Fund L.P.								
			46-5076716					DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	N	
			82-5064321				PAM CLO Opportunities GP LLC	DE	NIA	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							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	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			36-4770311				Pacific Private Fund Advisors LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	NIA	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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	NIA	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	NIA	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	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Co-Invest Opportunities Fund II L.P.								
			86-1780626					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	NIA	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 Life Insurance Company	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	N	
			82-3306657				Pacific Private Credit III GP LLC	DE	NIA	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	NIA	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	NIA	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	NIA	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	
							Pacific Private Equity Opportunities II GP LLC								
			81-2508604					DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							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												
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	N	
										Pacific Private Equity Opportunities II GP LLC					
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA		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	
							Pacific Private Equity Opportunities III GP LLC								
			82-3293185					DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							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												
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	N	
							Pacific Private Equity Opportunities IV GP LLC								
			83-1886805					DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							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												
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	93.920	Pacific Mutual Holding Company	N	
							Pacific Private Equity Opportunities V GP LLC								
			86-1953348					DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Private Equity Opportunities Fund V L.P.			Pacific Private Equity Opportunities V GP LLC					
			86-1896517					DE	NIA		Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	NIA	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	NIA	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	

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											Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percent- age						
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	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Y/N)	*			
0709	Pacific Life Group	97268	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	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N				
			95-3769814				Pacific Life & Annuity Company	AZ	RE	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	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N				
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	NIA	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N				
			61-1521500				Pacific Life Fund Advisors LLC	DE	NIA	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	N				
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	NIA	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N				
							Pacific Life Investment Grade Trade											
							83-0796120			Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	N	
							95-1079000			Pacific Life Purchasing LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
										Pacific Private Equity Incentive Allocation								
										LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
										Pacific Select Distributors, LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
										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	
										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	
										Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
										Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
										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
										Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			N	.0001



STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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.

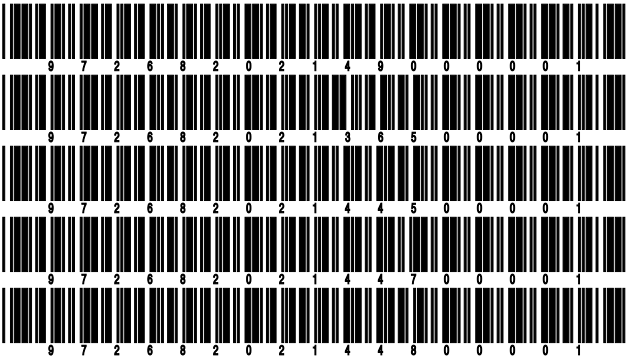
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



STATEMENT AS OF MARCH 31, 2021 OF THE  
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OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Other liabilities .....	11,577,798	10,657,275
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,577,798	10,657,275

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY  
**SCHEDULE A - VERIFICATION**

Real Estate

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

**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 .....	385,611,416	407,796,124
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....	11,725,508	22,364,875
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	(141,882)	(62,014)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	52,160	118,154
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	374,079,950	385,611,416
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	374,079,950	385,611,416
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	374,079,950	385,611,416

**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 .....	28,383,707	28,820,969
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		150,748
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....	(1,599,902)	72,432
4. Accrual of discount .....	288	1,124
5. Unrealized valuation increase (decrease) .....	(35,191)	326,120
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....	957,709	987,686
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	25,791,193	28,383,707
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	25,791,193	28,383,707

**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 .....	4,368,617,894	4,252,713,336
2. Cost of bonds and stocks acquired .....	91,380,777	462,413,506
3. Accrual of discount .....	433,347	2,391,418
4. Unrealized valuation increase (decrease) .....	162,344	
5. Total gain (loss) on disposals .....	(585)	1,825,093
6. Deduct consideration for bonds and stocks disposed of .....	44,716,887	352,072,040
7. Deduct amortization of premium .....	452,013	1,446,201
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	532,405	2,792,784
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	4,415,957,282	4,368,617,894
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	4,415,957,282	4,368,617,894

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	2,266,532,551	32,649,177	31,752,066	(56,585,590)	2,210,844,072			2,266,532,551
2. NAIC 2 (a) .....	1,940,313,843	58,731,600	9,552,049	46,673,471	2,036,166,865			1,940,313,843
3. NAIC 3 (a) .....	134,543,677		2,413,971	2,492,497	134,622,203			134,543,677
4. NAIC 4 (a) .....	12,225,002		303,647	(504,262)	11,417,093			12,225,002
5. NAIC 5 (a) .....	8,544,221		163,334	7,905,218	16,286,105			8,544,221
6. NAIC 6 (a) .....								
7. Total Bonds	4,362,159,294	91,380,777	44,185,067	(18,666)	4,409,336,338			4,362,159,294
PREFERRED STOCK								
8. NAIC 1 .....								
9. NAIC 2 .....	1,820,000			162,344	1,982,344			1,820,000
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....	1,820,000			162,344	1,982,344			1,820,000
15. Total Bonds and Preferred Stock	4,363,979,294	91,380,777	44,185,067	143,678	4,411,318,682			4,363,979,294

(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 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

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)	15,978,482
2.	Cost Paid/(Consideration Received) on additions	1,525,533
3.	Unrealized Valuation increase/(decrease)	(15,558,726)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	658,473
6.	Considerations received/(paid) on terminations	658,473
7.	Amortization	(796,432)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(52,160)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,096,697
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,096,697

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	8,392,650
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(1,148,252)
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	699,000
3.14	Section 1, Column 18, prior year	(2,988,744)3,687,7443,687,744
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	699,000
3.24	Section 1, Column 19, prior year plus	(2,988,744)
3.25	SSAP No. 108 adjustments	3,687,7443,687,744
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	7,244,398
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	7,244,398

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

**N O N E**

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

**N O N E**



STATEMENT AS OF MARCH 31, 2021 OF THE  
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**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.....	1,096,698
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	7,244,398
3.	Total (Line 1 plus Line 2) .....	8,341,096
4.	Part D, Section 1, Column 6 .....	17,508,711
5.	Part D, Section 1, Column 7 .....	(9,167,615)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	1,096,698
8.	Part B, Section 1, Column 13 .....	(614,650)
9.	Total (Line 7 plus Line 8) .....	482,048
10.	Part D, Section 1, Column 9 .....	10,357,903
11.	Part D, Section 1, Column 10 .....	(9,875,855)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	3,485,384
14.	Part B, Section 1, Column 20 .....	7,244,398
15.	Part D, Section 1, Column 12 .....	10,729,782
16.	Total (Line 13 plus Line 14 minus Line 15) .....	

STATEMENT AS OF MARCH 31, 2021 OF THE  
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SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	125,510,136	68,545,448
2. Cost of cash equivalents acquired .....	123,909,575	621,464,688
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	198,000,000	564,500,000
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	51,419,711	125,510,136
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	51,419,711	125,510,136

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

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
211900201	WASHINGTON	DC		.06/29/2011	.03/31/2021	9,992,160		7,840			7,840			10,000,000			
0199999. Mortgages closed by repayment						9,992,160		7,840			7,840			10,000,000			
206630401	MARKHAM	CAN		.01/08/2007		3,377,490						52,160		121,616			
207970201	HOUSTON	TX		.05/17/2007		12,442,761		527			527			134,799			
207970202	HOUSTON	TX		.05/17/2007		7,557,784								80,204			
210620401	SAN JOSE	CA		.07/28/2010		11,906,949		1,771			1,771			72,377			
210800501	ATLANTA	GA		.12/16/2010		35,036,591		3,255			3,255			400,398			
210970201	PEBBLE BEACH	CA		.10/01/2010		28,896,565								198,311			
211620101	MILPITAS	CA		.04/07/2011		14,732,931		4,815			4,815			67,284			
211620301	BELLEVUE	WA		.08/22/2011		32,852,168		16,689			16,689			192,311			
211800401	BOSTON	MA		.11/03/2011		32,744,026		20,522			20,522			151,903			
211900301	HOUSTON	TX		.09/13/2011		9,333,891		1,065			1,065			42,992			
211970201	SAN FRANCISCO	CA		.09/01/2011		22,398,115		2,546			2,546			122,107			
213900101	HOUSTON	TX		.06/27/2013		19,084,325		15,229			15,229			95,526			
215900201	PINEHURST	NC		.09/03/2015		9,954,974								45,680			
0299999. Mortgages with partial repayments						240,318,568		66,421			66,421	52,160		1,725,508			
0599999 - Totals						250,310,729		74,260			74,260	52,160		11,725,508			

## SCHEDULE BA - PART 2

[illegible]

## SCHEDULE BA - PART 3

1  CUSIP Identification	2  Name or Description	Location		5  Name of Purchaser or Nature of Disposal	6  Date Originally Acquired	7  Disposal Date	8  Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15  Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16  Consid- eration	17  Foreign Exchange Gain (Loss) on Disposal	18  Realized Gain (Loss) on Disposal	19  Total Gain (Loss) on Disposal	20  Invest- ment Income
		3  City	4  State					9  Unrealized Valuation Increase (De-crease)	10  Current Year's (Depreciation) or (Amortization)/ Accretion	11  Current Year's Other Than Temporary Impairment Recognized	12  Capital-ized Deferred Interest and Other	13  Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14  Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0 .....	INSTITUTIONAL HOUSING PARTNERS FUND III / REO #3965A .....	IRVINE .....	CA.....	LIQUIDATION OF FUND .....	..10/13/1999 .....	...03/11/2021 .....	..2,557,612 .....	.....	.....	.....	(1,599,903) .....	....(1,599,903) .....	.....957,709 .....	.....957,709 .....	.....	.....	.....	.....	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,557,612				(1,599,903)	(1,599,903)	957,709	957,709					
4899999. Total - Unaffiliated							2,557,612				(1,599,903)	(1,599,903)	957,709	957,709					
4999999. Total - Affiliated																			
5099999 - Totals							2,557,612				(1,599,903)	(1,599,903)	957,709	957,709					

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
142339-AJ-9 .....	CARLISLE COS INC SR NT .....		.02/18/2021 .....	WELLS FARGO BANK, N.A. ....		5,228,600 .....	5,000,000 .....	65,313 .....	2.B FE .....
124900-AD-3 .....	COL INDS INC SR NT 144A .....	A.....	.03/18/2021 .....	DAI MITSUBISHI TRUST & BANKING CORPORATION .....		5,088,300 .....	5,000,000 .....	47,021 .....	2.B FE .....
12669G-D3-2 .....	COUNTRYWIDE HOME LOANS 2005-13 CL A11 .....		.03/01/2021 .....	INTEREST CAPITALIZATION .....		23,552 .....	23,735 .....		1.D FM .....
233851-ED-2 .....	DAIMLER FINANCE NA LLC SR NT 144A .....	C.....	.02/25/2021 .....	BANK OF AMERICA NA .....		4,998,250 .....	5,000,000 .....		2.A FE .....
31620M-BT-2 .....	FIDELITY NATL INFO SERV SR NT .....		.02/23/2021 .....	J P MORGAN SECURITIES INC .....		9,937,900 .....	10,000,000 .....		2.B FE .....
33852D-AD-3 .....	FLAGSTAR MTG TR 2021-1 CL A4 144A .....		.02/17/2021 .....	BANK OF AMERICA NA .....		22,625,625 .....	22,000,000 .....	38,194 .....	1.B FE .....
34958E-AB-5 .....	FORTINET INC SR NT .....		.02/26/2021 .....	J P MORGAN SECURITIES INC .....		9,573,620 .....	9,646,000 .....		2.A FE .....
38869P-AP-9 .....	GRAPHIC PACKAGING INTERN SR SEC 144A .....		.03/01/2021 .....	WELLS FARGO BANK, N.A. ....		7,000,000 .....	7,000,000 .....		2.C FE .....
49271V-AN-0 .....	KEURIG DR PEPPER INC CO GUARNT .....		.03/01/2021 .....	J P MORGAN SECURITIES INC .....		6,978,230 .....	7,000,000 .....		2.B FE .....
574599-BQ-8 .....	MASCORP SR NT .....		.02/18/2021 .....	DEUTSCHE BANK SECURITIES INC .....		9,926,700 .....	10,000,000 .....		2.B FE .....
62954W-AE-5 .....	NTT FINANCE CORP CO GUARNT 144A .....	D.....	.02/24/2021 .....	MORGAN STANLEY CAPITAL SERVICES LLC .....		10,000,000 .....	10,000,000 .....		1.F FE .....
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						91,380,777	90,669,735	150,528	XXX
8399997. Total - Bonds - Part 3						91,380,777	90,669,735	150,528	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						91,380,777	90,669,735	150,528	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						91,380,777	XXX	150,528	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31393X-V8-7	FANNIE MAE SER 2004-95 CL A2		03/01/2021	SCHEDULED REDEMPTION		73,200	73,200	61,517	68,522		4,678		4,678		73,200				719	05/01/2034	1.A
31395H-RC-6	FHLMC 2870 CL V2		03/01/2021	SCHEDULED REDEMPTION		216,980	216,980	201,232	210,234		6,746		6,746		216,980				2,406	10/01/2034	1.A
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		03/01/2021	SCHEDULED REDEMPTION		551,811		582,247	587,234		(35,423)		(35,423)		551,811			4,212	04/01/2046	1.A	
31394P-PA-5	FHLMC SER 2755 CL ZM		03/01/2021	SCHEDULED REDEMPTION		22,539	22,539	20,965	21,883		656		656		22,539				233	02/01/2034	1.A
31396G-BS-9	FHLMC SERIES 3087 CL NZ		03/01/2021	SCHEDULED REDEMPTION		26,964	26,964	21,598	24,494		2,470		2,470		26,964				262	12/01/2035	1.A
3133TP-60-7	FHR 2235 TZ COIN PROGRAM		03/01/2021	SCHEDULED REDEMPTION		1,990	1,990	1,663	1,810		180		180		1,990				29	06/01/2030	1.A
31393E-N8-8	FNMA 2003-86 CL ZJ		03/01/2021	SCHEDULED REDEMPTION		141,989	141,989	135,039	139,127		2,863		2,863		141,989				1,763	09/01/2033	1.A
31394C-6F-4	FNMA 2005-30 CL Z		03/01/2021	SCHEDULED REDEMPTION		53,056	53,056	48,671	51,046		2,011		2,011		53,056				584	04/01/2035	1.A
31394D-QR-4	FNMA 2005-40 CL Z		03/01/2021	SCHEDULED REDEMPTION		163,425	163,425	140,281	154,355		9,070		9,070		163,425				1,655	05/01/2035	1.A
31394V-N5-5	FNMA 2006-13 CL ZA		03/01/2021	SCHEDULED REDEMPTION		46,453	46,453	43,946	45,269		1,185		1,185		46,453				586	03/01/2036	1.A
31394A-M3-7	FNMA SER 2004-67 CL ZA		03/01/2021	SCHEDULED REDEMPTION		192,757	192,757	166,694	182,761		9,996		9,996		192,757				1,860	09/01/2034	1.A
3199999 Subtotal - Bonds - U.S. Special Revenues						1,491,165	1,491,165	1,423,853	1,486,733		4,432		4,432		1,491,165				14,308	XXX	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		03/01/2021	SCHOLD REDM/PRIN LOSS		64,106	65,972	52,015	64,106						64,106				430	05/01/2036	3.B FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		736,848	736,848	737,885	737,520		(671)		(671)		736,848				5,639	06/01/2045	1.A FM
00846U-AH-4	AGILENT TECHNOLOGIES INC SR NT		01/21/2021	CALLED @ 104.764		785,730	750,000	760,380	752,050		(63)		(63)		751,987		(1,987)	(1,987)	43,063	10/01/2022	2.A FE
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		02/01/2021	TRADE ADJUSTMENT		(349)	(349)	(349)	(349)					(349)						06/30/2035	2.C FE
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		03/01/2021	SCHEDULED REDEMPTION		51,058	51,058	51,056	51,057		1		1		51,058				427	10/01/2036	1.A FE
05060L-AA-9	B2R MTG TR 2016-1 CL A 144A		02/01/2021	SCHEDULED REDEMPTION	3,014,493	3,014,493	3,014,493	3,014,493							3,014,493				14,808	03/01/2021	1.A FE
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		03/01/2021	SCHOLD REDM/PRIN LOSS		17,461	17,866	17,396	17,197		264		264		17,461				241	03/01/2036	3.B FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		03/01/2021	SCHEDULED REDEMPTION		111,755	111,755	107,536	109,537		2,218		2,218		111,755				1,481	10/01/2033	1.A FM
059893-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		03/01/2021	SCHOLD REDM/PRIN LOSS		58,625	60,079	54,982	58,428		197		197		58,625				816	03/01/2036	4.B FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		03/01/2021	SCHOLD REDM/PRIN LOSS		178,978	184,597	172,856	177,730		1,248		1,248		178,978				2,510	10/01/2035	3.B FM
05948X-T3-5	BANC OF AMERICA MTG SECUR 2004-A CL 2A3		03/01/2021	SCHEDULED REDEMPTION		3,489	3,489	2,931	3,060		430		430		3,489				22	02/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		03/01/2021	SCHEDULED REDEMPTION		23,842	23,842	20,891	22,074		1,768		1,768		23,842				181	05/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		03/01/2021	SCHEDULED REDEMPTION		49,420	49,420	48,485	48,825		595		595		49,420				285	12/01/2034	1.A FM
08516*-AA-8	BERLIN STATION SR NT SER A		01/31/2021	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000						125,000				2	09/30/2031	4.B PL
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT		03/24/2021	CALLED @ 108.523		5,426,150	5,000,000	4,991,435	4,992,638		617		617		4,993,255		6,745	6,745	547,817	08/15/2023	1.F FE
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		01/15/2021	SCHEDULED REDEMPTION		112,169	112,169	112,169	112,169						112,169				3,202	01/15/2032	2.B PL
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		03/01/2021	SCHEDULED REDEMPTION		187,723	187,723	174,566	183,190		4,533		4,533		187,723				2,046	10/01/2035	1.D FM
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	1,020,463		(19,990)		(19,990)		1,000,474				8,021	03/01/2050	1.A FM
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		1,159,959	1,159,959	1,173,008	1,183,486		(23,527)		(23,527)		1,159,959				8,488	07/01/2049	1.A FM
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,349,155	1,349,155	1,369,392	1,375,239		(26,084)		(26,084)		1,349,155				10,797	10/01/2049	1.A FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		03/01/2021	SCHEDULED REDEMPTION		57,128	57,128	55,274	56,432		696		696		57,128				776	02/01/2036	1.A FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		03/01/2021	SCHOLD REDM/PRIN LOSS		17,762	22,477	21,586	17,467		295		295		17,762				279	04/01/2036	4.B FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		03/01/2021	SCHOLD REDM/PRIN LOSS		59,763	62,827	53,403	59,620		143		143		59,763				834	01/01/2037	4.B FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		03/01/2021	SCHEDULED REDEMPTION		13,242	13,242	12,701	12,899		342		342		13,242				146	05/01/2035	2.B FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		02/01/2021	SCHOLD REDM/PRIN LOSS		5,348	5,352	1,729	3,619		3,619		3,619		5,348				74	06/01/2035	1.D FM
12669G-ST-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		03/01/2021	SCHOLD REDM/PRIN LOSS		184,539	187,937	172,035	105,170		79,369		79,369		184,539				2,068	09/01/2035	1.D FM
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		03/01/2021	SCHEDULED REDEMPTION		1,460	1,464	1,330	1,464		(5)		(5)		1,460				18	04/01/2036	5.B FM
25654*-AA-0	DOGGER TICKETS LLC SR NT SER A SGI		03/31/2021	SCHEDULED REDEMPTION		371,841	371,841	371,841	371,841						371,841					03/31/2030	2.C PL
28932M-AA-3	ELMI RD GENERATING STAT SR SEC 144A		02/11/2021	SCHEDULED REDEMPTION		384,647	384,647	384,647	384,647						384,647				10,018	02/11/2030	1.F FE
29248D-AA-0	ENA NORTE TR NT 144A		01/25/2021	SCHEDULED REDEMPTION		44,182	44,182	44,182	44,182						44,182				547	04/25/2023	3.A FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		990,490	990,490	979,347	981,667		8,823		8,823		990,490				7,923	02/01/2048	1.A FM
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		759,162	759,162	723,221	690,987		68,175		68,175		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
33852D-AD-3	FLAGSTAR MTG TR 2021-1 CL A4 144A		03/01/2021	SCHEDULED REDEMPTION		74,653	74,653	76,776	(2,123)		(2,123)		(2,123)		74,653				156	01/08/2051	1.B FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		03/01/2021	SCHOLD REDM/PRIN LOSS		30,331	43,223	40,334	29,178		1,153		1,153		30,331				381	09/01/2035	1.D FM
362341-8R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		03/01/2021	SCHOLD REDM/PRIN LOSS		20,187	20,725	19,745	20,054		133		133		20,187				246	02/01/2036	4.B FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		03/01/2021	VARIOUS		161,875	158,692	143,737	159,705		2,169		2,169		161,875				1,602	05/01/2036	5.B FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		03/01/2021	SCHEDULED REDEMPTION		5,007	5,007	4,695	4,897		110		110		5,007				62	03/01/2035	1.D FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		03/01/2021	SCHOLD REDM/PRIN LOSS		58,171	59,446	55,459	58,072		98		98		58,171				1,027	12/01/2035	1.D FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		03/01/2021	SCHOLD REDM/PRIN LOSS		28,861	29,494	28,669	28,309		552		552		28,861				391	12/01/2035	3.B FM

STATEMENT AS OF MARCH 31, 2021 OF THE  
PACIFIC LIFE & ANNUITY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	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
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		03/01/2021	SCHEDULED REDEMPTION		44,913	44,913	44,892	44,900		13		13		44,913				288	04/01/2035	1.A FM
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		02/28/2021	SCHEDULED REDEMPTION		93,108	93,108	93,108	93,108					93,108				1,029	05/31/2033	2.A PL	
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		03/01/2021	SCHOLD REDM/PRIN LOSS		38,962	39,003	36,221	32,832		6,129		6,129	38,962				473	01/01/2036	1.D 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	
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		03/01/2021	SCHEDULED REDEMPTION		31,189	31,189	30,916	31,035		154		154	31,189				200	02/01/2035	1.A FM	
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		03/15/2021	SCHEDULED REDEMPTION		450,000	450,000	450,000	450,000					450,000				13,500	03/15/2025	3.C FE	
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		03/01/2021	SCHEDULED REDEMPTION		5,399	5,399	5,416	5,349		50		50	5,399				27	08/01/2034	1.A FM	
P70778-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	03/31/2021	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000					125,000				2,188	11/30/2033	3.C PL	
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		03/01/2021	SCHEDULED REDEMPTION		304,741	304,741	310,740	309,103		(4,363)		(4,363)	304,741				2,224	04/01/2046	1.A FM	
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		03/11/2021	SCHEDULED REDEMPTION		368,833	368,833	353,993	365,974		2,859		2,859	368,833				4,742	10/11/2030	1.A FM	
698525-AA-0	PANOCH ENERGY CENTER SEC 144A		02/28/2021	SCHEDULED REDEMPTION		6,468	6,468	6,371	6,419		50		50	6,468				223	07/31/2029	4.A FE	
74334A-AC-3	PROGRESS RES TR 2018-SFR1 CL C 144A		03/18/2021	CALLED @ 100.000		3,000,000	3,000,000	3,000,000	3,000,000		0		0	3,000,000			0	27,630	03/01/2035	1.F FE	
74334A-AD-1	PROGRESS RES TR 2018-SFR1 CL D 144A		03/18/2021	CALLED @ 100.000		8,000,000	8,000,000	7,999,903	7,999,956		4		4	7,999,960			40	77,660	03/01/2035	2.B FE	
744434-CW-9	PUBLIC PWIR GEN AGY NEB BAB		01/04/2021	CALLED @ 100.000		275,000	275,000	275,000	275,000					275,000				9,958	01/01/2041	1.G FE	
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	03/31/2021	SCHEDULED REDEMPTION		116,700	116,700	106,343	112,943		3,757		3,757	116,700				3,406	09/30/2027	1.E FE	
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		03/01/2021	VARIOUS		15,843	20,010	18,470	15,792		51		51	15,843				337	03/01/2036	4.B FM	
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		03/01/2021	SCHEDULED REDEMPTION		194,052	194,052	196,568	195,871		(1,819)		(1,819)	194,052				1,919	04/01/2044	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		721,047	721,047	741,068	736,255		(15,208)		(15,208)	721,047				5,652	08/01/2046	1.A FM	
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		935,113	935,113	950,307	946,791		(11,678)		(11,678)	935,113				8,219	02/01/2048	1.A FM	
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		593,876	593,876	601,744	599,457		(5,581)		(5,581)	593,876				6,100	10/01/2048	1.A FM	
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		03/01/2021	SCHEDULED REDEMPTION		1,493,674	1,493,674	1,520,046	1,528,729		(35,055)		(35,055)	1,493,674				11,787	09/01/2049	1.A FM	
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	
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	
87854X-AD-3	TECHNIPMFC PLC SR NT SER W1	D	03/18/2021	CALLED @ 104.702		1,570,525	1,500,000	1,514,595	1,506,109		(727)		(727)	1,505,383			(5,383)	94,531	10/01/2022	3.B FE	
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3		01/02/2021	SCHEDULED REDEMPTION		317,627	317,627	317,627	317,627					317,627				9,808	01/02/2031	1.D FE	
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		03/15/2021	SCHEDULED REDEMPTION		16,916	16,916	16,916	16,916					16,916				475	09/15/2051	2.B FE	
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		03/01/2021	SCHEDULED REDEMPTION		48,166	48,166	47,797	47,935		231		231	48,166				373	03/01/2035	1.A FM	
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		03/01/2021	SCHEDULED REDEMPTION		139,340	139,340	134,159	136,333		3,007		3,007	139,340				1,665	11/01/2033	1.A FM	
94406*-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		03/10/2021	SCHEDULED REDEMPTION		158,732	158,732	158,732	158,732					158,732				1,415	12/10/2029	2.B	
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		03/01/2021	SCHEDULED REDEMPTION		759,068	759,068	751,833	753,096		5,971		5,971	759,068				6,424	11/01/2048	1.A FM	
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		03/01/2021	SCHEDULED REDEMPTION		1,046,227	1,046,227	1,060,940	1,072,377		(26,150)		(26,150)	1,046,227				7,731	07/01/2049	1.A FM	
96188*-AA-6	WETT HLDGS LLC SR NT		03/31/2021	SCHEDULED REDEMPTION		34,444	34,444	34,444	34,444					34,444				742	12/18/2024	2.B PL	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						43,225,723	42,730,210	42,703,363	42,601,248		14,149		14,149		42,693,902		(585)	(585)	1,030,516	XXX	XXX
8399997. Total - Bonds - Part 4						44,716,888	44,221,375	44,127,216	44,087,981		18,581		18,581		44,185,067		(585)	(585)	1,044,824	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						44,716,888	44,221,375	44,127,216	44,087,981		18,581		18,581		44,185,067		(585)	(585)	1,044,824	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX												XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX												XXX	XXX	
9799997. Total - Common Stocks - Part 4							XXX												XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX												XXX	XXX	
9899999. Total - Preferred and Common Stocks							XXX												XXX	XXX	
9999999 - Totals						44,716,888	XXX	44,127,216	44,087,981		18,581		18,581		44,185,067		(585)	(585)	1,044,824	XXX	XXX



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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #354 DUE MAT, NEXT PMT 04/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	CREDIT SUISSE INTERNATIONAL ..... E58DKGMJYYYJLN8C3868	..04/14/2020	..04/14/2021		1,849,996	2,846/3,102		85,100	(20,984)	166,241	^	166,241	30,885		(82,069)				85/85
1 YR SPX CALL SPREAD OPTION #355 DUE MAT, NEXT PMT 04/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	BNP PARIBAS ..... ROMUJFSFUM8MPRO8K5P83	..04/14/2020	..04/14/2021		380,006	2,846/2,984		9,918	(2,446)	18,324	^	18,324	3,391		(9,565)				85/85
1 YR SPX CALL SPREAD OPTION #357 DUE MAT, NEXT PMT 05/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	CREDIT SUISSE INTERNATIONAL ..... E58DKGMJYYYJLN8C3868	..05/14/2020	..05/14/2021		2,580,001	2,853/3,109		123,840	(30,536)	229,643	^	229,643	46,483		(109,251)				85/85
1 YR SPX CALL SPREAD OPTION #358 DUE MAT, NEXT PMT 05/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCJFT09	..05/14/2020	..05/14/2021		240,009	2,853/2,990		6,576	(1,621)	11,479	^	11,479	2,325		(5,801)				85/85
1 YR SPX CALL SPREAD OPTION #359 DUE MAT, NEXT PMT 06/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	SOCIETE GENERALE ... 02RNE81BXP4ROTDBPU41	..06/15/2020	..06/14/2021		3,640,012	3,067/3,343		171,808	(42,480)	315,283	^	315,283	77,260		(136,880)				85/85
1 YR SPX CALL SPREAD OPTION #360 DUE MAT, NEXT PMT 06/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	SOCIETE GENERALE ... 02RNE81BXP4ROTDBPU41	..06/15/2020	..06/14/2021		879,989	3,067/3,215		24,024	(5,940)	41,161	^	41,161	10,020		(19,140)				85/85
1 YR SPX CALL SPREAD OPTION #361 DUE MAT, NEXT PMT 07/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCJFT09	..07/14/2020	..07/14/2021		1,899,998	3,198/3,485		90,820	(22,394)	158,272	^	158,272	43,268		(64,943)				85/85
1 YR SPX CALL SPREAD OPTION #362 DUE MAT, NEXT PMT 07/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCJFT09	..07/14/2020	..07/14/2021		430,002	3,198/3,352		12,040	(2,969)	19,450	^	19,450	5,383		(8,609)				85/85
1 YR SPX CALL SPREAD OPTION #364 DUE MAT, NEXT PMT 08/16/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCJFT09	..08/14/2020	..08/16/2021		3,669,998	3,373/3,676		168,820	(41,400)	285,055	^	285,055	83,944		(105,800)				85/85
1 YR SPX CALL SPREAD OPTION #365 DUE MAT, NEXT PMT 08/16/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCJFT09	..08/14/2020	..08/16/2021		280,014	3,373/3,536		7,644	(1,875)	11,930	^	11,930	3,504		(4,791)				85/85
1 YR SPX CALL SPREAD OPTION #366 DUE MAT, NEXT PMT 09/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	..09/14/2020	..09/14/2021		2,820,011	3,384/3,671		122,952	(30,317)	202,253	^	202,253	58,636		(67,034)				85/85
1 YR SPX CALL SPREAD OPTION #367 DUE MAT, NEXT PMT 09/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	..09/14/2020	..09/14/2021		1,009,987	3,384/3,542		26,361	(6,500)	40,602	^	40,602	11,706		(14,372)				85/85
1 YR SPX CALL SPREAD OPTION #372 DUE MAT, NEXT PMT 10/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	SOCIETE GENERALE ... 02RNE81BXP4ROTDBPU41	..10/14/2020	..10/14/2021		1,430,006	3,489/3,785		61,347	(15,127)	96,521	^	96,521	30,001		(28,404)				85/85
1 YR SPX CALL SPREAD OPTION #384 DUE MAT, NEXT PMT 11/15/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	SOCIETE GENERALE ... 02RNE81BXP4ROTDBPU41	..11/16/2020	..11/15/2021		2,009,997	3,627/3,935		84,822	(20,972)	123,597	^	123,597	43,095		(31,692)				85/85
1 YR SPX CALL SPREAD OPTION #385 DUE MAT, NEXT PMT 11/15/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	BNP PARIBAS ..... ROMUJFSFUM8MPRO8K5P83	..11/16/2020	..11/15/2021		1,409,998	3,627/3,796		36,237	(8,960)	49,857	^	49,857	17,062		(13,539)				85/85
1 YR SPX CALL SPREAD OPTION #386 DUE MAT, NEXT PMT 12/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653	..12/14/2020	..12/14/2021		2,650,011	3,647/3,958		114,719	(28,287)	158,830	^	158,830	56,403		(33,944)				85/85
1 YR SPX CALL SPREAD OPTION #387 DUE MAT, NEXT PMT 12/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653	..12/14/2020	..12/14/2021		1,929,996	3,647/3,818		50,643	(12,487)	66,561	^	66,561	23,154		(14,985)				85/85
1 YR SPX CALL SPREAD OPTION #390 DUE MAT, NEXT PMT 01/14/2022 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	CREDIT SUISSE INTERNATIONAL ..... E58DKGMJYYYJLN8C3868	..01/14/2021	..01/14/2022		1,589,990	3,796/4,118		68,688	(14,490)	82,358	^	82,358	28,160		(14,490)				85/85
1 YR SPX CALL SPREAD OPTION #391 DUE MAT, NEXT PMT 01/14/2022 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	CREDIT SUISSE INTERNATIONAL ..... E58DKGMJYYYJLN8C3868	..01/14/2021	..01/14/2022		2,180,006	3,796/3,973		57,334	(12,095)	67,267	^	67,267	22,028		(12,095)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #397 DUE MAT, NEXT PMT 02/14/2022 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	SOCIETE GENERALE ... 02RNE81BXP4ROTDBPU41	..02/16/2021	..02/14/2022		1,829,991	3,933/4,267		79,422	(9,627)	78,230	^	78,230	8,435		(9,627)				85/85
1 YR SPX CALL SPREAD OPTION #398 DUE MAT, NEXT PMT 02/14/2022 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	..02/16/2021	..02/14/2022		510,018	3,933/4,116		13,255	(1,607)	13,467	^	13,467	1,819		(1,607)				85/85
1 YR SPX CALL SPREAD OPTION #401 DUE MAT, NEXT PMT 03/14/2022 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	..03/15/2021	..03/14/2022		1,850,002	3,969/4,306		77,867	(3,637)	75,172	^	75,172	942		(3,637)				85/85
1 YR SPX CALL SPREAD OPTION #402 DUE MAT, NEXT PMT 03/14/2022 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	..03/15/2021	..03/14/2022		970,010	3,969/4,154		24,822	(1,159)	24,514	^	24,514	851		(1,159)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											1,519,058	(337,910)	2,336,068	XXX	2,336,068	608,755		(793,434)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											1,519,058	(337,910)	2,336,068	XXX	2,336,068	608,755		(793,434)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1 YR SPX CALL SPREAD OPTION #373 DUE MAT, NEXT PMT 10/14/2021 ..	INDEXED LIFE PRODUCTS	EXH 5 .....	Equity/Index.	SOCIETE GENERALE ... 02RNE81BXP4ROTDBPU41	..10/14/2020	..10/14/2021		249,998	3,489/3,652		6,475	(1,595)	9,533	^	9,533	2,929		(2,998)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											6,475	(1,595)	9,533	XXX	9,533	2,929		(2,998)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											6,475	(1,595)	9,533	XXX	9,533	2,929		(2,998)			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											1,525,533	(339,505)	2,345,601	XXX	2,345,601	611,684		(796,432)			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											1,525,533	(339,505)	2,345,601	XXX	2,345,601	611,684		(796,432)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
3M LIB/FIXED INT RATE SWAP #290 .....	VARIABLE ANNUITY .....	EXH 5 .....	Interest Rate.....	CME GROUP INC ..... SNZ20JLFX8MNNCLQ0F39	..02/04/2019	..02/06/2029		12,000,000	2.77 (LIB3MO 0)				76,746		1,085,846		(829,762)			168,217		0002
3M LIB/FIXED INT RATE SWAP #292 .....	VARIABLE ANNUITY .....	EXH 5 .....	Interest Rate.....	CME GROUP INC ..... SNZ20JLFX8MNNCLQ0F39	..02/11/2019	..02/13/2026		16,000,000	2.61 (LIB3MO 0)				96,142		1,214,585		(551,427)			176,666		0002
3M LIB/FIXED INT RATE SWAP #295 .....	VARIABLE ANNUITY .....	EXH 5 .....	Interest Rate.....	CME GROUP INC ..... SNZ20JLFX8MNNCLQ0F39	..02/19/2019	..02/21/2029		12,000,000	2.69 (LIB3MO 0)				74,680		1,015,458		(830,934)			168,656		0002

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3M LIB/FIXED INT RATE SWAP #296	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	02/25/2019	02/27/2026		16,000,000	2.61 (LIB3MO 0)			95,552	1,213,337		1,213,337	(557,246)				177,360	0002	
3M LIB/FIXED INT RATE SWAP #297	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	03/04/2019	03/06/2024		21,000,000	2.59 (LIB3MO 0)			124,812	1,283,304		1,283,304	(271,818)				179,861	0002	
3M LIB/FIXED INT RATE SWAP #298	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	03/11/2019	03/13/2029		12,000,000	2.68 (LIB3MO 0)			74,138	1,013,544		1,013,544	(837,115)				169,240	0002	
3M LIB/FIXED INT RATE SWAP #301	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	03/18/2019	03/20/2039		4,000,000	2.8 (LIB3MO 0)			25,706	422,221		422,221	(606,230)				84,808	0002	
3M LIB/FIXED INT RATE SWAP #330	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/06/2019	11/08/2039		1,200,000	1.91 (LIB3MO 0)			5,114	(45,317)		(45,317)	(171,989)				25,890	0002	
3M LIB/FIXED INT RATE SWAP #331	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/13/2019	11/15/2039		12,000,000	1.94 (LIB3MO 0)			51,955	(389,477)		(389,477)	(1,726,818)				259,033	0002	
3M LIB/FIXED INT RATE SWAP #332	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/13/2019	11/15/2029		10,000,000	1.79 (LIB3MO 0)			39,558	106,378		106,378	(722,726)				146,909	0002	
3M LIB/FIXED INT RATE SWAP #335	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	12/02/2019	12/04/2029		1,000,000	1.76 (LIB3MO 0)			3,868	8,061		8,061	(72,595)				14,735	0002	
3M LIB/FIXED INT RATE SWAP #338	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	01/03/2020	01/07/2040		1,000,000	1.95 (LIB3MO 0)			4,273	(32,172)		(32,172)	(144,820)				21,670	0002	
3M LIB/FIXED INT RATE SWAP #341	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	01/27/2020	01/29/2030		1,000,000	1.57 (LIB3MO 0)			3,393	(9,478)		(9,478)	(73,067)				14,865	0002	
3M LIB/FIXED INT RATE SWAP #345	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	02/18/2020	02/20/2030		1,000,000	1.5 (LIB3MO 0)			3,238	(15,873)		(15,873)	(73,231)				14,915	0002	
3M LIB/FIXED INT RATE SWAP #346	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	02/25/2020	02/27/2030		1,000,000	1.3 (LIB3MO 0)			2,719	(32,840)		(32,840)	(72,438)				14,931	0002	
3M LIB/FIXED INT RATE SWAP #347	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	03/02/2020	03/04/2030		1,250,000	1.08 (LIB3MO 0)			2,694	(65,238)		(65,238)	(89,316)				18,679	0002	
3M LIB/FIXED INT RATE SWAP #348	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	03/09/2020	03/11/2030		1,000,000	0.69 (LIB3MO 0)			1,196	(85,666)		(85,666)	(69,733)				14,959	0002	
3M LIB/FIXED INT RATE SWAP #356	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	04/30/2020	05/04/2030		1,300,000	0.6 (LIB3MO 0)			1,304	(124,485)		(124,485)	(91,676)				19,607	0002	
3M LIB/FIXED INT RATE SWAP #363	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	08/13/2020	08/17/2030		1,200,000	0.69 (LIB3MO 0)			1,453	(111,770)		(111,770)	(87,914)				18,382	0002	
3M LIB/FIXED INT RATE SWAP #368	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	10/05/2020	10/07/2030		3,300,000	0.79 (LIB3MO 0)			4,600	(284,590)		(284,590)	(247,069)				50,926	0002	
3M LIB/FIXED INT RATE SWAP #369	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	10/05/2020	10/07/2040		3,000,000	1.14 (LIB3MO 0)			6,785	(509,119)		(509,119)	(410,711)				66,296	0002	
3M LIB/FIXED INT RATE SWAP #370	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	10/05/2020	10/07/2050		3,100,000	1.21 (LIB3MO 0)			7,574	(704,986)		(704,986)	(548,176)				84,243	0002	
3M LIB/FIXED INT RATE SWAP #371	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	10/13/2020	10/15/2025		9,000,000	0.39 (LIB3MO 0)			3,362	(228,747)		(228,747)	(219,593)				95,938	0002	
3M LIB/FIXED INT RATE SWAP #379	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/03/2020	11/05/2030		4,000,000	0.89 (LIB3MO 0)			6,869	(313,924)		(313,924)	(304,114)				61,985	0002	
3M LIB/FIXED INT RATE SWAP #380	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/09/2020	11/12/2040		13,000,000	1.34 (LIB3MO 0)			37,033	(1,789,534)		(1,789,534)	(1,824,558)				288,009	0002	
3M LIB/FIXED INT RATE SWAP #381	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/09/2020	11/12/2050		10,000,000	1.41 (LIB3MO 0)			30,297	(1,829,552)		(1,829,552)	(1,828,119)				272,206	0002	
3M LIB/FIXED INT RATE SWAP #382	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/09/2020	11/12/2050		3,000,000	1.42 (LIB3MO 0)			9,194	(539,229)		(539,229)	(549,625)				81,662	0002	
3M LIB/FIXED INT RATE SWAP #383	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	11/10/2020	11/12/2040		6,000,000	1.33 (LIB3MO 0)			16,899	(830,086)		(830,086)	(841,731)				132,927	0002	
3M LIB/FIXED INT RATE SWAP #388	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	01/06/2021	01/08/2041		2,500,000	1.44 (LIB3MO 0)			6,974	(302,377)		(302,377)	(302,377)				55,606	0002	
3M LIB/FIXED INT RATE SWAP #389	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	01/11/2021	01/13/2041		1,800,000	1.55 (LIB3MO 0)			5,166	(186,031)		(186,031)	(186,031)				40,050	0002	
3M LIB/FIXED INT RATE SWAP #392	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	01/25/2021	01/27/2031		1,500,000	1.07 (LIB3MO 0)			2,297	(97,772)		(97,772)	(97,772)				23,518	0002	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
3M LIB/FIXED INT RATE SWAP #393	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	02/01/2021	02/03/2026		2,000,000	0.54 (LIB3MO 0)			1,107	(47,069)		(47,069)	(47,069)				22,021	0002	
3M LIB/FIXED INT RATE SWAP #394	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	02/16/2021	02/18/2031		1,000,000	1.4 (LIB3MO 0)			1,446	(36,031)		(36,031)	(36,031)				15,727	0002	
3M LIB/FIXED INT RATE SWAP #395	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	02/16/2021	02/18/2031		4,000,000	1.39 (LIB3MO 0)			5,767	(145,545)		(145,545)	(145,545)				62,907	0002	
3M LIB/FIXED INT RATE SWAP #396	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	02/16/2021	02/18/2041		6,000,000	1.83 (LIB3MO 0)			11,759	(343,374)		(343,374)	(343,374)				133,833	0002	
3M LIB/FIXED INT RATE SWAP #399	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	02/22/2021	02/24/2041		300,000	1.9 (LIB3MO 0)			533	(13,332)		(13,332)	(13,332)				6,694	0002	
3M LIB/FIXED INT RATE SWAP #400	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	03/08/2021	03/10/2041		650,000	2.02 (LIB3MO 0)			693	(15,899)		(15,899)	(15,899)				14,519	0002	
3M LIB/FIXED INT RATE SWAP #403	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	03/22/2021	03/24/2051		590,000	2.16 (LIB3MO 0)			223	(6,085)		(6,085)	(6,085)				16,158	0002	
3M LIB/FIXED INT RATE SWAP #404	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFX8MNNCLQOF39	03/29/2021	03/31/2031		1,100,000	1.76 (LIB3MO 0)			48	(2,821)		(2,821)	(2,821)				17,397	0002	
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												847,167	(1,775,685)	XXX	(1,775,685)	(15,850,887)				3,252,005	XXX	XXX
ML FIXED CAD/FIXED USD MORTGAGE LOAN CURR SWAP #020	#206630401	B 1	Currency	MERRILL LYNCH CAP SERVICES	12/13/2006	02/01/2027		3,591,079	9.28 ( 8.85)				549,838		549,838	(20,665)	(52,160)			43,405	0003	
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange													549,838	XXX	549,838	(20,665)	(52,160)			43,405	XXX	XXX
SPTR TOTAL RETURN/1M LIB SWAP #320	VARIABLE ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNBB6K528	08/15/2019	08/15/2024		19,743,163	LIB1MO 0.38 (5,734)			(1,411,301)	(29,198)		(29,198)	285,372				181,435	0003	
GD0UEAFE TOTAL RETURN/1M LIB SWAP #321	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY CAP SERVICES	08/22/2019	08/27/2021		2,672,951	LIB1MO 0.52 (7,689)			(80,811)	6,142		6,142	(7,634)				8,539	0003	
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(1,492,112)	(23,056)	XXX	(23,056)	277,738				189,974	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												(644,945)	(1,248,903)	XXX	(1,248,903)	(15,593,814)	(52,160)			3,485,384	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												847,167	(1,775,685)	XXX	(1,775,685)	(15,850,887)				3,252,005	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange													549,838	XXX	549,838	(20,665)	(52,160)			43,405	XXX	XXX
1389999999. Total Swaps - Total Return												(1,492,112)	(23,056)	XXX	(23,056)	277,738				189,974	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												(644,945)	(1,248,903)	XXX	(1,248,903)	(15,593,814)	(52,160)			3,485,384	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											1,519,058	(337,910)	2,336,068	XXX	2,336,068	608,755		(793,434)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other											6,475	(646,540)	(1,239,370)	XXX	(1,239,370)	(15,590,885)	(52,160)	(2,998)		3,485,384	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											1,525,533	(984,450)	1,096,698	XXX	1,096,698	(14,982,130)	(52,160)	(796,432)		3,485,384	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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(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 an asset .....

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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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																				XXX	XXX
ESM1 .....	364	71,462,974	S&P 500 EMINI JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	CME	03/24/2021	3,926.5400	3,967.4000	(358,540)					(743,706)	(743,706)	4,004,000	0001	50
MESM1 .....	150	10,168,243	MINI MSCI EMG MKT JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE	03/24/2021	1,355.7700	1,322.5000	(63,750)					249,493	249,493	643,950	0001	50
MFSM1 .....	191	20,989,070	MINI MSCI EAFE JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE	03/29/2021	2,197.8100	2,192.0000	93,590					55,470	55,470	1,361,448	0001	50
RTYM1 .....	190	22,251,493	EMINI RUSSELL 2000 JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	CME	03/24/2021	2,342.2600	2,222.5000	(285,950)					1,137,743	1,137,743	1,235,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													(614,650)				699,000	699,000	7,244,398	XXX	XXX
1649999999. Subtotal - Short Futures													(614,650)				699,000	699,000	7,244,398	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													(614,650)				699,000	699,000	7,244,398	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													(614,650)				699,000	699,000	7,244,398	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC .....	295,740	(29,574)	266,166
MERRILL LYNCH PIERCE FENNER & SMITH INC .....	8,096,910	(1,118,678)	6,978,232
Total Net Cash Deposits	8,392,650	(1,148,252)	7,244,398

(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

[illegible]

STATEMENT AS OF MARCH 31, 2021 OF THE  
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Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

[illegible]

Collateral Pledged to Reporting Entity

[illegible]



Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

STATEMENT AS OF MARCH 31, 2021 OF THE  
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SCHEDULE E - PART 1 - CASH

Month End Depository Balances								
1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
BANK OF NEW YORK MELLON ..... NEW YORK, NY .....		0.010	20		1,978,170	399,125	543,507	.XXX.
CITIBANK ..... NEW YORK, NY .....					78,748	109,210	67,629	.XXX.
FEDERAL HOME LOAN BANK ..... SAN FRANCISCO, CA .....		0.010	173		6,928,401	6,932,580	6,995,762	.XXX.
JPMORGAN CHASE BANK ..... NEW YORK, NY .....					1,358,910	1,648,379	1,388,480	.XXX.
PNC BANK ..... PITTSBURGH, PA .....					(1,352,654)	(409,354)	503,408	.XXX.
US BANK ..... BLOOMINGTON, MN .....					462,966	979,126	322,581	.XXX.
WELLS FARGO BANK ..... SAN FRANCISCO, CA .....					(4,055,742)	(10,628,734)	(8,478,769)	.XXX.
0199998. Deposits in ... 42 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	147		1,046,464	1,046,505	1,046,549	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	340		6,445,264	76,835	2,389,148	.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	340		6,445,264	76,835	2,389,148	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	340		6,445,264	76,835	2,389,148	.XXX.

STATEMENT AS OF MARCH 31, 2021 OF THE  
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Show Investments Owned End of Current Quarter

[illegible]