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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

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

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

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

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

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

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

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

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

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

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

Internet Website Address WWW.PACIFICLIFE.COM

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

a. Is this an original filing? .... Yes [ ] No [X]

b. If no,

1. State the amendment number 2
2. Date filed .... 4th day of June, 2020
3. Number of pages attached 1

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	55,254,673,649		55,254,673,649	53,042,350,247
2.	Stocks:				
	2.1 Preferred stocks	7,531,819		7,531,819	10,731,507
	2.2 Common stocks	933,891,753	157,722,217	776,169,536	800,846,496
3.	Mortgage loans on real estate:				
	3.1 First liens	14,068,049,676		14,068,049,676	13,684,963,866
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	107,479,522		107,479,522	109,259,198
	4.2 Properties held for the production of income (less $ .... encumbrances)	30,090,928		30,090,928	30,374,953
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 121,251,641), cash equivalents ($ 1,733,953,692) and short-term investments ($ 1,265,493)	1,856,470,826		1,856,470,826	3,710,559,929
6.	Contract loans (including $ .... premium notes)	8,159,236,083	1,621,392	8,157,614,691	7,940,193,877
7.	Derivatives	1,178,044,622		1,178,044,622	1,084,988,414
8.	Other invested assets	3,725,198,953	20,100,383	3,705,098,570	3,695,973,430
9.	Receivables for securities	74,966,933		74,966,933	23,240,171
10.	Securities lending reinvested collateral assets	2,038,636,735		2,038,636,735	2,130,824,920
11.	Aggregate write-ins for invested assets	31,020,074		31,020,074	10,642,501
12.	Subtotals, cash and invested assets (Lines 1 to 11)	87,465,291,574	179,443,991	87,285,847,583	86,274,949,509
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	669,225,489		669,225,489	620,381,973
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	204,317,843	531,983	203,785,860	141,921,618
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	119,929,085		119,929,085	165,356,342
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	248,423,180	7,596,761	240,826,419	170,565,447
	16.2 Funds held by or deposited with reinsured companies	233,157,127		233,157,127	263,265,833
	16.3 Other amounts receivable under reinsurance contracts	96,339,882		96,339,882	132,039,731
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				1,590,939
18.2	Net deferred tax asset	564,487,880	321,579,333	242,908,547	313,708,418
19.	Guaranty funds receivable or on deposit	1,858,149		1,858,149	1,907,786
20.	Electronic data processing equipment and software	65,640,025	62,398,951	3,241,074	3,728,910
21.	Furniture and equipment, including health care delivery assets ($ ....)	9,773,723	9,773,723		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	44,259,200		44,259,200	34,840,548
24.	Health care ($ ....) and other amounts receivable	124,929,197	14,094,197	110,835,000	93,030,692
25.	Aggregate write-ins for other than invested assets	181,463,705	33,979,992	147,483,713	177,020,596
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	90,029,096,059	629,398,932	89,399,697,127	88,394,308,341
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	48,156,641,169		48,156,641,169	57,266,846,432
28.	Total (Lines 26 and 27)	138,185,737,228	629,398,932	137,556,338,296	145,661,154,773
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	31,020,074		31,020,074	10,642,501
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	31,020,074		31,020,074	10,642,501
2501.	Prepaid pension costs	1,219,003	1,219,003		
2502.	Cash value of life insurance policies	118,908,585		118,908,585	149,501,659
2503.	Accounts and notes receivable	13,027,862		13,027,862	12,443,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	48,308,255	32,760,989	15,547,266	15,075,912
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	181,463,705	33,979,992	147,483,713	177,020,596

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 68,853,153,817 less $ .... included in Line 6.3 (including $ 6,026,973,579 Modco Reserve)	68,853,153,817	67,668,847,081
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	17,851,028	17,855,322
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	4,306,564,955	4,118,556,222
4. Contract claims:		
4.1 Life	894,216,344	990,103,048
4.2 Accident and health		
5. Policyholders' dividends/refunds to members $ 322,291 and coupons $ .... due and unpaid	322,291	287,166
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)	8,625,281	8,757,577
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)	1,032,340	991,361
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	4,113,390	2,036,637
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 82,394,368 assumed and $ 235,468,515 ceded	317,862,883	201,483,810
9.4 Interest Maintenance Reserve	184,971,822	180,203,758
10. Commissions to agents due or accrued-life and annuity contracts $ 17,622,932 , accident and health $ .... and deposit-type contract funds $ 3,137,210	20,760,142	40,113,776
11. Commissions and expense allowances payable on reinsurance assumed	15,424,766	16,195,690
12. General expenses due or accrued	189,541,547	272,806,172
13. Transfers to Separate Accounts due or accrued (net) (including $ (698,359,324) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(791,528,409)	(779,849,491)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,238,934	7,408,206
15.1 Current federal and foreign income taxes, including $ 75,334,266 on realized capital gains (losses)	239,362,138	342,884,801
15.2 Net deferred tax liability		
16. Unearned investment income	163,137,795	231,176,810
17. Amounts withheld or retained by reporting entity as agent or trustee	153,845,064	213,340,166
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	51,705,698	47,649,476
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	209,276,884	211,636,986
22. Borrowed money $ 49,387,794 and interest thereon $ 192,903	49,580,697	49,826,132
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	731,812,639	727,945,104
24.02 Reinsurance in unauthorized and certified ($ ....) companies	3,940,216	1,323,618
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	152,730,157	108,285,349
24.04 Payable to parent, subsidiaries and affiliates	2,429,112	2,985,431
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	132,653,469	124,944,273
24.08 Derivatives	197,019,013	91,385,026
24.09 Payable for securities	97,205,977	17,214,293
24.10 Payable for securities lending	2,038,636,735	2,130,824,920
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	782,452,588	837,488,802
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	79,033,939,314	77,884,707,522
27. From Separate Accounts Statement	48,156,641,169	57,266,846,432
28. Total liabilities (Lines 26 and 27)	127,190,580,483	135,151,553,954
29. Common capital stock	30,000,000	30,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	136,678,833	138,567,931
32. Surplus notes	1,674,191,096	1,730,101,977
33. Gross paid in and contributed surplus	1,185,788,610	1,185,788,610
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	7,339,099,274	7,425,142,302
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	10,335,757,813	10,479,600,820
38. Totals of Lines 29, 30 and 37	10,365,757,813	10,509,600,820
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	137,556,338,296	145,661,154,773
DETAILS OF WRITE-INS		
2501. Derivatives collateral payable and income accruals	719,249,153	760,739,726
2502. Disbursements payable	21,955,839	39,740,956
2503. Unclaimed accounts and uncashed checks	18,739,859	17,792,112
2598. Summary of remaining write-ins for Line 25 from overflow page	22,507,737	19,216,007
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	782,452,588	837,488,802
3101. Other surplus adjustments - derivatives	136,678,833	138,567,931
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	136,678,833	138,567,931
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,899,670,624	3,551,703,490	13,440,677,886
2.	Considerations for supplementary contracts with life contingencies			875,617
3.	Net investment income	928,793,479	668,456,345	3,829,565,211
4.	Amortization of Interest Maintenance Reserve (IMR)	4,883,605	3,542,846	15,587,404
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	34,427,046	38,985,662	178,960,324
7.	Reserve adjustments on reinsurance ceded	(245,973,774)	(251,703,371)	(931,997,371)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	292,287,364	292,631,836	1,207,775,282
	8.2 Charges and fees for deposit-type contracts	12,750,916	4,652,260	32,438,872
	8.3 Aggregate write-ins for miscellaneous income	29,275,264	64,580,083	232,563,556
9.	Totals (Lines 1 to 8.3)	3,956,114,524	4,372,849,150	18,006,446,781
10.	Death benefits	375,960,351	359,008,598	1,609,419,201
11.	Matured endowments (excluding guaranteed annual pure endowments)	76,821	(527,199)	226,339
12.	Annuity benefits	262,679,058	220,883,524	944,910,744
13.	Disability benefits and benefits under accident and health contracts	1,388,406	1,935,451	5,143,144
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,877,580,600	1,802,294,370	7,387,680,280
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	34,908,799	28,199,006	122,950,642
18.	Payments on supplementary contracts with life contingencies	644,432	80,430	394,303
19.	Increase in aggregate reserves for life and accident and health contracts	1,453,116,644	2,196,991,609	7,754,644,017
20.	Totals (Lines 10 to 19)	4,006,355,111	4,608,865,789	17,825,368,670
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	271,466,165	262,716,114	1,122,715,213
22.	Commissions and expense allowances on reinsurance assumed	3,620,025	5,347,337	20,439,758
23.	General insurance expenses and fraternal expenses	246,243,151	192,638,476	861,608,693
24.	Insurance taxes, licenses and fees, excluding federal income taxes	35,864,305	30,464,754	113,278,462
25.	Increase in loading on deferred and uncollected premiums	6,503,068	824,739	1,628,948
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(487,640,012)	(828,060,145)	(2,754,460,302)
27.	Aggregate write-ins for deductions	34,872,084	(10,336,782)	(12,089,161)
28.	Totals (Lines 20 to 27)	4,117,283,897	4,262,460,281	17,178,490,281
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(161,169,373)	110,388,869	827,956,500
30.	Dividends to policyholders and refunds to members	2,312,661	2,535,719	9,088,294
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(163,482,034)	107,853,151	818,868,206
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(163,572,569)	(16,964,277)	(50,498,857)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	90,535	124,817,428	869,367,063
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 75,107,873 (excluding taxes of $ 226,393 transferred to the IMR)	(317,228,794)	285,209,792	846,512,498
35.	Net income (Line 33 plus Line 34)	(317,138,259)	410,027,219	1,715,879,561
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	10,509,600,820	9,691,434,433	9,691,434,433
37.	Net income (Line 35)	(317,138,259)	410,027,219	1,715,879,561
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,047,801	26,190,287	39,799,071	(547,043,354)
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,356,439)	(3,436,708)	(3,395,349)
40.	Change in net deferred income tax	(40,696,101)	(77,566,271)	(47,312,823)
41.	Change in nonadmitted assets	12,287,013	41,706,104	23,941,716
42.	Change in liability for reinsurance in unauthorized and certified companies	(616,639)	(4,212,152)	(912,684)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	238,524,319	59,509,614	59,509,614
44.	Change in asset valuation reserve	(3,867,536)	(47,924,620)	210,302,378
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	(55,910,881)	47,119	188,477
49.	Cumulative effect of changes in accounting principles			64,855,334
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(650,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(1,258,772)	(2,031,755)	(7,846,483)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(143,843,007)	415,917,621	818,166,387
55.	Capital and surplus, as of statement date (Lines 36 + 54)	10,365,757,813	10,107,352,054	10,509,600,820
	DETAILS OF WRITE-INS			
08.301.	Fee income	25,328,713	48,298,244	179,573,030
08.302.	Miscellaneous income	3,946,551	16,281,838	52,990,526
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	29,275,264	64,580,083	232,563,556
2701.	Net periodic benefit cost	1,500,208	2,534,733	12,298,875
2702.	Miscellaneous disbursements	33,314,708	(12,916,290)	(21,983,255)
2703.	Contingency expense	57,168	44,775	(2,404,781)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	34,872,084	(10,336,782)	(12,089,161)
5301.	Adjustments to retirement plans	1,061,683	(234,306)	(520,717)
5302.	Other surplus adjustments - derivatives	(1,889,098)	(1,797,449)	(7,325,766)
5303.	Miscellaneous surplus transfers	(431,357)		
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,258,772)	(2,031,755)	(7,846,483)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,878,751,716	3,502,491,056	13,218,335,726
2. Net investment income	864,083,942	540,054,049	3,806,317,916
3. Miscellaneous income	170,779,089	240,219,177	805,778,478
4. Total (Lines 1 to 3)	3,913,614,747	4,282,764,281	17,830,432,120
5. Benefit and loss related payments	2,603,377,699	2,459,938,757	9,880,751,998
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(475,961,095)	(837,678,638)	(2,751,795,570)
7. Commissions, expenses paid and aggregate write-ins for deductions	715,739,090	596,549,546	2,075,310,977
8. Dividends paid to policyholders	2,368,853	2,656,509	8,926,716
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	13,693,100	4,094,432	(818,800,643)
10. Total (Lines 5 through 9)	2,859,217,648	2,225,560,606	8,394,393,477
11. Net cash from operations (Line 4 minus Line 10)	1,054,397,099	2,057,203,676	9,436,038,643
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	971,269,961	1,784,824,254	5,863,449,877
12.2 Stocks	3,000,010	25,065,838	40,084,234
12.3 Mortgage loans	194,677,018	329,486,882	1,252,799,112
12.4 Real estate			
12.5 Other invested assets	380,181,039	345,684,794	2,364,155,888
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(283,550)	9,973	(12,058)
12.7 Miscellaneous proceeds	696,519,959	450,860,645	1,343,034,977
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,245,364,437	2,935,932,386	10,863,512,030
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,274,982,380	2,993,773,767	11,157,269,236
13.2 Stocks	16,132,086	41,850,720	159,071,947
13.3 Mortgage loans	606,773,010	881,123,017	2,728,251,442
13.4 Real estate	71,246	38,294	881,366
13.5 Other invested assets	367,357,389	553,062,310	2,161,953,793
13.6 Miscellaneous applications	659,272,030	434,569,417	1,431,273,484
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,924,588,141	4,904,417,525	17,638,701,267
14. Net increase (or decrease) in contract loans and premium notes	217,790,275	(55,419,289)	(25,872,003)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,897,013,979)	(1,913,065,850)	(6,749,317,234)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(55,958,000)		
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(245,436)	(50,233,403)	(50,951,473)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	155,902,289	11,241,008	334,610,013
16.5 Dividends to stockholders			650,000,000
16.6 Other cash provided (applied)	(111,171,076)	143,500,742	820,290,961
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(11,472,223)	104,508,346	453,949,502
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,854,089,103)	248,646,171	3,140,670,910
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,710,559,929	569,889,019	569,889,019
19.2 End of period (Line 18 plus Line 19.1)	1,856,470,826	818,535,191	3,710,559,929

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

20.0001. Bonds disposed and acquired	38,303,769	200,143,446	1,094,930,292
20.0002. Stocks disposed and acquired	180,900		25,074,500
20.0003. Mortgage loans disposed and acquired	786,640		87,468,493
20.0004. Bond interest in-kind received	2,650,284	1,632,691	7,250,620
20.0005. Other invested assets in-kind received	59,971		
20.0006. Transfer of other invested assets between Pacific Life to an affiliated private equity fund			3,463,902
20.0007. Assets in-kind received as premiums			221,411,731

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	954,012,946	844,571,245	3,878,976,632
3.	Ordinary individual annuities	2,030,487,658	2,200,714,005	8,166,993,268
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	16,007,145	559,887,163	1,854,189,142
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,000,507,749	3,605,172,413	13,900,159,041
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,000,507,749	3,605,172,413	13,900,159,041
14.	Deposit-type contracts	258,326,321	96,648,036	691,387,881
15.	Total (Lines 13 and 14)	3,258,834,070	3,701,820,449	14,591,546,922
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

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

	SSAP #	F/S Page	F/S Line	March 31, 2020	December 31, 2019
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	($317,138,259)	$1,715,879,561
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	($317,138,259)	$1,715,879,561
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$10,365,757,813	$10,509,600,820
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$10,365,757,813	$10,509,600,820

B. No significant change

C. Accounting Policies:

1. No significant change

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

3-5. No significant change

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

7-13. No significant change

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

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

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

	Maximum	Minimum
a. Farm	4.75%	3.75%
b. Construction and Land Development	0.00%	0.00%
c. Multi-family Residential	0.00%	0.00%
d. Commercial	5.00%	2.85%

NOTES TO FINANCIAL STATEMENTS

2-3. No significant change

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$570,980,549	$0	$220,195,739	$0	$13,166,270,943	$106,663,831	$14,064,111,062
(b) 30-59 Days Past Due	0	0	592,715	0	0	0	592,715
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	3,345,899	0	0	0	0	0	3,345,899
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$3,345,899	$0	$0	$0	$0	$0	$3,345,899
(b) Interest Accrued	105,674	0	0	0	0	0	105,674
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,490,811,006	$106,663,831	$1,597,474,837
b. Prior Year							
1. Recorded Investment							
(a) Current	$533,658,733	$0	$222,459,793	$0	$12,822,199,253	$106,646,087	$13,684,963,866
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,309,826,465	$106,646,087	$1,416,472,552

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $2,824 million and $2,831 million at March 31, 2020 and December 31, 2019, respectively.

5-9. No significant change

B-C. No significant change

D. Loan-backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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, 2020 are as follows:

		March 31, 2020
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$353,693,950
	2. 12 Months or Longer	69,310,273
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$5,214,578,463
	2. 12 Months or Longer	344,413,852

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. No significant change

3. Collateral Received

a. Aggregate Amount of Collateral Received

	Fair Value
1. Securities Lending	
(a) Open	$2,038,636,735
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Sub-total	2,038,636,735
(g) Securities Received	0
(h) Total Collateral Received	$2,038,636,735

2. Dollar Repurchase Agreement: None

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

c. No significant change

4. No significant change

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	$0	$0
(b) 30 Days or Less	538,636,735	538,636,735
(c) 31 to 60 Days	1,150,000,000	1,150,000,000
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	350,000,000	350,000,000
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 Years	0	0
(i) 2 to 3 Years	0	0
(j) Greater than 3 Years	0	0
(k) Sub-total	2,038,636,735	2,038,636,735
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,038,636,735	$2,038,636,735

2. Dollar Repurchase Agreement: None

b. No significant change

6-7. No significant change

NOTES TO FINANCIAL STATEMENTS

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

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

1. The Company invests cash collateral received from its securities lending activity into repurchase agreements. The Company requires that all repurchase agreements must have a maximum maturity of 95 days and the interest rate must reset no more than monthly. All repurchase agreements must be collateralized by U.S. Treasury Securities, U.S. Agency Securities, and/or U.S. Corporate bonds with a minimum margin of 102%, and are marked to market on a daily basis. Additionally, all repurchase agreements are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repo transactions, the Company is able to mitigate such risks by mandating short tenure, commanding proper haircuts, marking to market on a daily basis, and securing indemnification from a financial institution with a strong financial profile.

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

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

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

4. The Company has not sold or acquired any securities that resulted in default as of March 31, 2020.

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

	First Quarter
(a) Maximum Amount	$3,894,763,566
(b) Ending Balance	$2,001,592,306

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

		None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE					
(a)	Bonds - FV	$0	$375,186,617	$331,040,654	$778,995,103
(b)	LBASS - FV	0	0	0	0
(c)	Preferred Stock - FV	0	0	0	0
(d)	Common Stock - FV	0	0	0	0
(e)	Mortgage Loans - FV	0	0	0	0
(f)	Real Estate - FV	0	0	0	0
(g)	Derivatives - FV	0	0	0	0
(h)	Other Invested Assets - FV	0	0	0	0
(i)	Total Assets - FV	$0	$375,186,617	$331,040,654	$778,995,103

NOTES TO FINANCIAL STATEMENTS

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Nonadmitted
ENDING BALANCE				
(a) Bonds - FV	$516,369,932	$0	$0	$0
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$516,369,932	$0	$0	$0

7. Collateral Provided - Secured Borrowing

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

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

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$0	$0
(b) 30 Days or Less	350,000,000	350,000,000
(c) 31- 90 Days	1,150,000,000	1,150,000,000
(d) > 90 Days	350,000,000	350,000,000

9. Recognized Receivable for Return of Collateral - Secured Borrowings

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

J-K. No significant change

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Statement	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to Contractual Obligation for Which Liability is Not Shown											
b. Collateral Held Under Security Lending Agreements	$2,038,636,735				$2,038,636,735	$2,130,824,920	$(92,188,185)		$2,038,636,735	1.476%	1.483%
c. Subject to Repurchase Agreements											
d. Subject to Reverse Repurchase Agreements											
e. Subject to Dollar Repurchase Agreements											
f. Subject to Dollar Reverse Repurchase Agreements											
g. Placed Under Option Contracts											
h. Letter Stock or Securities Restricted as to Sale											
i. FHLB Capital Stock	5,568,100				5,568,100	4,739,500	828,600		5,568,100	0.004%	0.004%
j. On Deposit With States	6,057,573				6,057,573	6,059,510	(1,937)		6,057,573	0.004%	0.004%
k. On Deposit With Other Regulatory Bodies											
l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	192,006,482				192,006,482	264,279,727	(72,273,245)		192,006,482	0.139%	0.140%
m. Pledged as Collateral Not Captured in Other Categories	18,730,004				18,730,004	20,090,219	(1,360,215)		18,730,004	0.014%	0.014%
n. Other Restricted Assets											
o. Total Restricted Assets	$2,260,998,894				$2,260,998,894	$2,425,993,876	$(164,994,982)		$2,260,998,894	1.637%	1.645%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Reinsurance Agreements	$18,730,004				$18,730,004	$20,090,219	$(1,360,215)	$18,730,004	0.014%	0.014%
Total	$18,730,004				$18,730,004	$20,090,219	$(1,360,215)	$18,730,004	0.014%	0.014%

(a) Subset of column 1

(b) Subset of column 3

3. No significant change

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted & Nonadmitted) (*)	% of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$487,176,565	$487,176,565	0.541%	0.545%
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1	2,038,636,735	2,038,636,735	2.266%	2.282%
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$2,525,813,300	$2,525,813,300	2.807%	2.827%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments				
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
m. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

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

	1	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$2,525,813,300	3.202%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

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

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments (WCFI):

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

	Gross Asset March 31, 2020	Nonadmitted Asset March 31, 2020	Net Admitted Asset March 31, 2020
a. WCFI Designation 1	$160,282,239	$0	$160,282,239
b. WCFI Designation 2	38,415,596	0	38,415,596
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$198,697,835	$0	$198,697,835

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$183,105,494
b. 181 to 365 Days	15,592,341
c. Total	$198,697,835

3. The Company did not have any events of default on working capital finance investments.

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

O-P. No significant change

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	24	0
2. Aggregate Amount of Investment Income	$7,153,907	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

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

1-7. No significant change

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

Fiscal Year	Premium Payments Due
2020	$276,767,874
2021	147,487,339
2022	24,052,995
2023	20,771,381
Thereafter	24,921,277
Total Undiscounted Future Settled Premium Commitments	$494,000,866

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB) (a)	Derivative Fair Value Excluding Impact of Discounted Future Settled Premiums
Prior Year - 2019	$458,014,520	$541,660,140	$781,594,142
Current Year - 2020	$494,000,866	$(22,128,027)	$243,589,847

(a) The derivative fair value excludes accrued premium liability of $228 million and $218 million as of March 31, 2020 and December 31, 2019, respectively.

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

9. INCOME TAXES

No significant change

NOTES TO FINANCIAL STATEMENTS

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

No significant change

11. DEBT

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.3 billion and $1.2 billion as of March 31, 2020 and December 31, 2019, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

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

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	4,090,000	4,090,000	0
(c) Activity Stock	0		0
(d) Excess Stock	978,100	978,100	0
(e) Aggregate Total	$5,568,100	$5,568,100	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,268,000,000	XXX	XXX

2. Prior Year

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

* Required stock

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

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

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$195,117,008	$192,006,482	$102,000,000
2. Current Year General Account Total Collateral Pledged	195,117,008	192,006,482	102,000,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	277,074,707	264,279,727	102,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$264,026,630	$264,026,630	$102,000,000
2. Current Year General Account Maximum Collateral Pledged	264,026,630	264,026,630	102,000,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	388,756,147	388,756,147	102,000,000

4. Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$20,000,000	$20,000,000	$0
2. Funding Agreements	102,000,000	102,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$122,000,000	$122,000,000	$0

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Retirement Plan:

1-3. No significant change

4. Components of Net Periodic Benefits

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
a. Service Cost	$1,321,399	$5,285,597		$0	$0	$0
b. Interest Cost	745,114	2,980,454	81,500	326,000	0	0
c. Expected Return on Plan Assets		0		0	0	0
d. Transition Asset or Obligation		0		0	0	0
e. Gains and Losses	265,151	1,060,604	42,750	171,000	0	0
f. Prior Service Cost or Credit	89,388	357,552		0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment		2,380,346		0	0	0
h. Total Net Periodic Benefit Cost	$2,421,052	$12,064,553	$124,250	$497,000	$0	$0

5-18. No significant change

B-I. No significant change

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

1-10. No significant change

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

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Notes	Principal And/ Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/ Or Interest	Date of Maturity
12/30/1993	7.900%	$133,549,000	$133,549,000	$0	$325,798,919		12/30/2023
06/15/2009	9.250%	384,555,000	384,555,000	35,571,338	1,538,795,646		06/15/2039
03/30/2010	6.000%	0	0	57,636,740	662,576,764		02/05/2020
01/22/2013	5.125%	410,490,000	406,665,938	10,518,806	258,751,435		01/25/2043
10/24/2017	4.300%	750,000,000	749,421,158	0	64,500,000		10/24/2067
	Total	$1,678,594,000	$1,674,191,096	$103,726,884	$2,850,422,764		XXX

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

12-13. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change

15. LEASES

No significant change

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

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

	Assets		Liabilities	
	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
a. Swaps	$4,676,742,018	$5,169,393,053	$0	$0
b. Futures	3,030,028,711	1,766,256,571	0	0
c. Options	15,507,677,011	14,364,343,486	0	0
d. Total	$23,214,447,740	$21,299,993,110	$0	$0

See Schedule DB for additional detail.

2-4. No significant change

NOTES TO FINANCIAL STATEMENTS

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

A. No significant change

B. Transfer and Servicing of Financial Assets

1. Loaned Securities:

The Company participates in a securities lending program whereby securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires a minimum initial collateral, usually in the form of cash, equal to 102% of the fair value of the securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at March 31, 2020 was $2.0 billion, with fair value of $1.9 billion. The Company recorded cash collateral received under these agreements of $2.0 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. See Note 5.E. At March 31, 2020, there were no separate accounts securities lending arrangements.

2-3. No significant change

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

5-7. No significant change

C. Wash Sales:

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

2. There were no securities with NAIC designation of 3 or below or unrated sold during the three months ended March 31, 2020 and reacquired within 30 days of the sale date.

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

No significant change

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

Name and Address of Managing General Agent or Third-Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted*	Total Direct Premiums Written/ Produced By
M Financial Holdings 1125 NW Couch Street, Suite 900 Portland, OR 97209	93-1189872	No	Direct Premiums	P	$27,476,197
Total	XXX	XXX	XXX	XXX	$27,476,197

*P - Premium Collection

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.

NOTES TO FINANCIAL STATEMENTS

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of March 31, 2020:

Description for Each Class of Asset or Liability	Level 1		Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value						
Bonds						
Issuer Obligations	$0		$8,350,000	$0	$0	$8,350,000
LBASS	0		11,539	11,310,041	0	11,321,580
Total Bonds	0		8,361,539	11,310,041	0	19,671,580
Common Stocks						
Industrial and Miscellaneous	86,344		0	5,568,100	0	5,654,444
Affiliates	200,663,663	(a)	0	0	0	200,663,663
Total Common Stocks	200,750,007		0	5,568,100	0	206,318,107
Derivatives						
Foreign Currency and Interest Rate Swaps	0		530,371,532	0	0	530,371,532
Equity Derivatives	326,760,800		0	320,912,290	0	647,673,090
Total Derivatives	326,760,800		530,371,532	320,912,290	0	1,178,044,622
Separate Account Assets (b)	47,740,631,986		0	0	416,009,183	48,156,641,169
Total Assets at Fair Value/NAV	$48,268,142,793		$538,733,071	$337,790,431	$416,009,183	$49,560,675,478
b. Liabilities at Fair Value						
Derivatives						
Foreign Currency and Interest Rate Swaps	$0		$78,805,915	$0	$0	$78,805,915
Equity Derivatives	0		0	118,213,098	0	118,213,098
Total Derivatives	0		78,805,915	118,213,098	0	197,019,013
Total Liabilities at Fair Value	$0		$78,805,915	$118,213,098	$0	$197,019,013

(a) Consists of mutual funds managed by affiliated entities.
(b) 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:

Description	Beginning Balance at January 1, 2020	Transfers Into Level 3		Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at March 31, 2020
Bonds											
LBASS	$10,786,919	$478,112	(a)	$0	$0	$45,010	$0	$0	$0	$0	$11,310,041
Common Stocks											
Industrial and Miscellaneous	4,739,500	0		0	78,100	0	750,500	0	0	0	5,568,100
Derivatives, net	825,674,073	0		0	(431,356,814)	(79,519,895)	62,057,850	0	0	(174,156,022)	202,699,192
Total	$841,200,492	$478,112		$0	($431,278,714)	($79,474,885)	$62,808,350	$0	$0	($174,156,022)	$219,577,333

(a) Transferred into Level 3 due to carrying value adjustments down to fair value.

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

4. The fair values of bonds, preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers, or are valued internally using various valuation techniques.

   The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties, and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of March 31, 2020:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar yield, credit quality, property type and average maturity of the composite portfolio.

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

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

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

Liability for Deposit-Type Contracts: The primary methods used to estimate the fair value of liability for deposit-type contracts are based on the rates currently offered for deposits of similar remaining maturities, or discounting estimated future cash flows using the current average mid-market rate for illiquid A rated insurance company debt or current market risk free interest rates.

NOTES TO FINANCIAL STATEMENTS

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

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

C. Fair Value by Financial Instrument Type:

March 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	$56,457,259,720	$55,254,673,649	$0	$53,762,395,853	$2,694,863,867	$0	$0
Preferred Stocks	7,883,774	7,531,819	0	7,883,774	0	0	0
Common Stocks (2)	206,318,107	206,318,107	200,750,007	0	5,568,100	0	0
Mortgage Loans	13,882,802,917	14,068,049,676	0	0	13,882,802,917	0	0
Cash, Cash Equivalents and Short-Term Investments	1,856,469,583	1,856,470,826	900,732,992	955,736,591	0	0	0
Contract Loans	8,157,614,691	8,157,614,691	0	0	8,157,614,691	0	0
Derivatives, net	981,025,609	981,025,609	326,760,800	451,565,617	202,699,192	0	0
Securities Lending Reinvested Collateral Assets (3)	2,038,636,735	2,038,636,735	0	2,038,636,735	0	0	0
Other Invested Assets (2)	377,264,949	365,234,377	0	367,864,949	9,400,000	0	0
Separate Account Assets	48,156,641,169	48,156,641,169	47,740,631,986	0	0	416,009,183	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	5,055,411,005	4,187,300,694	0	0	5,055,411,005	0	0
Borrowings	49,447,143	49,580,697	0	0	49,447,143	0	0
Separate Account Liability for Deposit-Type Contracts	3,368,237	3,368,237	0	0	3,368,237	0	0

December 31, 2019

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

(1) The tables above exclude the following financial instruments: investment income due and accrued and derivatives collateral receivable and payable. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

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

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

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

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to this asset class includes multi-strategy primarily invested in the U.S. and international equity, fixed income, loans, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to four years as of March 31, 2020. There are no unfunded commitments as of March 31, 2020.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

1. Ceded Affiliated Reinsurance

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

The Company has reinsurance agreements with PLRG. The underlying reinsurance is comprised of coinsurance and Yearly Renewable Term (YRT) treaties. The Company retroceded statutory reserves for the majority of the underlying YRT treaties on a 100% coinsurance with funds withheld basis to PLRG. The statutory accounting reserve credit is supported by a $355 million Letter of credit (LOC) issued to PLRG by a highly rated third-party bank for the benefit of Pacific Life, which expires August 2021. In connection with the LOC, Pacific LifeCorp has provided a guarantee to the bank for certain obligations under the LOC agreement. In addition, Pacific LifeCorp entered into a capital maintenance agreement with PLRG.

2. No significant change

3. Other disclosures:

The Company has ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order, in which the regulator shall conduct and continue business of the reinsurer. As of March 31, 2020, the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements.

As of March 31, 2020, the Company had $391 million of outstanding contractual obligations to acquire private placement securities and outstanding mortgage loan commitments to fund $1,409 million primarily in construction loan advances.

D-I. No significant change

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to March 31, 2020 and through May 15, 2020, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustments to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

The Company is working with borrowers who are experiencing financial difficulty as a direct result of the COVID-19 pandemic. When necessary, the Company is providing temporary (six months or less) loan modifications to assist borrowers with their current circumstance. 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 Company's loan modifications fall within the guidance of the April 7, 2020 Interagency Statement, as adopted by the NAIC under INT 20-03, and do not qualify as TDRs.

Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain and cannot be reasonably estimated as of the date this report was filed. Interest rates and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have been minor through May 15, 2020. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

23. REINSURANCE

No significant change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

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

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

NOTES TO FINANCIAL STATEMENTS

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No significant change

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$14,456,646,144	$0	$0	$14,456,646,144	21%
b. At Book Value Less Current Surrender Charge of 5% or More *	2,405,045,324	0	0	2,405,045,324	4%
c. At Fair Value	0	0	40,051,280,395	40,051,280,395	57%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	16,861,691,468	0	40,051,280,395	56,912,971,863	82%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	5,821,224,046	0	0	5,821,224,046	8%
(2). Not Subject to Discretionary Withdrawal	7,324,824,036	0	1,834,846	7,326,658,882	10%
(3). Total (Gross: Direct + Assumed)	30,007,739,550	0	40,053,115,241	70,060,854,791	100%
(4). Reinsurance Ceded	236,052,646	0	0	236,052,646	
(5). Total (Net) (3) - (4)	$29,771,686,904	$0	$40,053,115,241	$69,824,802,145	
(6). Amount Included in A(1)b Above that will Move to A(1)e in the Year After the Statement Date:	$205,999,376	$0	$0	$205,999,376	

B. GROUP ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$14,588,817	$0	$0	$14,588,817	1%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	0	0	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	14,588,817	0	0	14,588,817	1%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2). Not Subject to Discretionary Withdrawal	5,754,266,755	0	0	5,754,266,755	99%
(3). Total (Gross: Direct + Assumed)	5,768,855,572	0	0	5,768,855,572	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$5,768,855,572	$0	$0	$5,768,855,572	
(6). Amount Included in B(1)b Above that will Move to B(1)e in the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$143,552,742	$0	$0	$143,552,742	3%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	3,368,237	3,368,237	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	143,552,742	0	3,368,237	146,920,979	3%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	124,899,759	0	0	124,899,759	3%
(2). Not Subject to Discretionary Withdrawal	4,038,112,461	0	0	4,038,112,461	94%
(3). Total (Gross: Direct + Assumed)	4,306,564,962	0	3,368,237	4,309,933,199	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$4,306,564,962	$0	$3,368,237	$4,309,933,199	
(6). Amount Included in C(1)b Above that will Move to C(1)e in the Year After the Statement Date:	$0	$0	$0	$0	

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

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

1.	Exhibit 5, Annuities Section, Total (net)	$35,537,658,747
2.	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,883,729
3.	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	4,306,564,962
4.	Subtotal	39,847,107,438
	Separate Accounts Annual Statement:	
5.	Exhibit 3, Line 0299999, Column 2	40,053,115,241
6.	Exhibit 3, Line 0399999, Column 2	0
7.	Policyholder dividend and coupon accumulations	0
8.	Policyholder premiums	0
9.	Guaranteed interest contracts	0
10.	Other contract deposit funds	3,368,237
11.	Subtotal	40,056,483,478
12.	Combined Total	$79,903,590,916

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		General Account			Separate Account - Guaranteed and Nonguaranteed		
		Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A.	Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:						
1.	Term Policies with Cash Value	$0	$0	$0	$0	$0	$0
2.	Universal Life	2,910,950,534	3,387,850,584	3,448,222,100	0	0	0
3.	Universal Life with Secondary Guarantees	5,433,358,990	5,403,949,524	8,000,119,877	0	0	0
4.	Indexed Universal Life	0	0	0	0	0	0
5.	Indexed Universal Life with Secondary Guarantees	9,408,386,413	8,846,790,644	9,148,883,936	0	0	0
6.	Indexed Life	0	0	0	0	0	0
7.	Other Permanent Cash Value Life Insurance	10,295,774,442	10,805,860,137	11,109,112,106	0	0	0
8.	Variable Life	0	0	0	0	0	0
9.	Variable Universal Life	3,487,036,970	3,468,657,663	3,550,902,898	7,386,584,498	7,292,154,256	7,285,799,473
10.	Miscellaneous Reserves	0	0	0	0	0	0
B.	Not Subject to Discretionary Withdrawal or No Cash Values						
1.	Term Policies without Cash Value	XXX	XXX	633,281,665	XXX	XXX	0
2.	Accidental Death Benefits	XXX	XXX	37,619	XXX	XXX	0
3.	Disability - Active Lives	XXX	XXX	3,502,288	XXX	XXX	0
4.	Disability - Disabled Lives	XXX	XXX	13,178,964	XXX	XXX	0
5.	Miscellaneous Reserves	XXX	XXX	763,306,376	XXX	XXX	0
C.	Total (Gross: Direct + Assumed)	31,535,507,349	31,913,108,552	36,670,547,829	7,386,584,498	7,292,154,256	7,285,799,473
D.	Reinsurance Ceded	0	0	3,357,936,489	0	0	0
E.	Total (net) (C) - (D)	$31,535,507,349	$31,913,108,552	$33,312,611,340	$7,386,584,498	$7,292,154,256	$7,285,799,473

F. Life & Accident & Health Annual Statement:

1.	Exhibit 5, Life Insurance Section, Total (net)	$32,577,200,649
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	16,319
3.	Exhibit 5, Disability - Active Lives Section, Total (net)	555,318,335
4.	Exhibit 5, Disabled Lives Section, Total (net)	10,799,378
5.	Exhibit 5 Miscellaneous Section, Total (net)	169,276,659
6.	Subtotal	33,312,611,340
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	7,285,799,473
8.	Exhibit 3, Line 0499999, Column 2	0
9.	Exhibit 3, Line 0599999, Column 2	0
10.	Subtotal (Lines (7) through (9))	7,285,799,473
11.	Combined Total ((6) and (10))	$40,598,410,813

NOTES TO FINANCIAL STATEMENTS

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, 2020 and December 31, 2019, the Company's separate account statement included legally insulated assets of $48.2 billion and $57.3 billion, respectively. The assets legally insulated and not legally insulated from the general account as of March 31, 2020 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$40,764,347,989	$0
Variable Universal Life	7,392,293,180	0
Total	$48,156,641,169	$0

3-4. No significant change

B. General Nature and Characteristics of Separate Accounts Business:

Separate Accounts held by the individual lines of business primarily represent variable universal life policies and variable annuities. The Company bears all the risks and rewards of the assets underlying the separate account and has established an AVR as required.

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

	Separate Accounts with Guarantees			Without Guarantees	
	(1) Indexed	(2) Nonindexed Guarantee 4% or Less	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
1. Premiums, Considerations or Deposits for the Period Ended March 31, 2020	$0	$0	$0	$1,087,861,469	$1,087,861,469
2. Reserves at December 31, 2019 For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$47,342,282,951	$47,342,282,951
b. Amortized Cost	0	0	0	0	0
c. Total Reserves *	$0	$0	$0	$47,342,282,951	$47,342,282,951
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	47,340,448,105	47,340,448,105
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	47,340,448,105	47,340,448,105
b. Not Subject to Discretionary Withdrawal	0	0	0	1,834,846	1,834,846
c. Total	$0	$0	$0	$47,342,282,951	$47,342,282,951

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

4. No significant change

NOTES TO FINANCIAL STATEMENTS

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

1. Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$1,087,861,469
b. Transfers from Separate Accounts (Page 4, Line 10)	1,575,249,937
c. Net transfers to (from) Separate Accounts (a) - (b)	(487,388,468)
2. Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(251,544)
3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($487,640,012)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? .... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .... Yes [ ] No [X]

2.2 If yes, date of change: ....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? .... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/05/2018

6.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 1,065,523

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: $ 1,843,014,313

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 83,588,737	$ 89,979,180
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 934,555,840	$ 928,237,307
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 419,331,454	$ 423,933,419
14.26	All Other	$ 2,592,982,901	$ 2,608,051,752
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,030,458,932	$ 4,050,201,658
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 2,038,636,735

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,038,636,735

16.3 Total payable for securities lending reported on the liability page. $ 2,038,636,735

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
EPIC OLEFINS LP SEC, 12/31/2040, $83,741,280 BV
MONTANA-DAKOTA UTILITIES SR NT, 10/17/2049, $16,000,000 BV

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. 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	$ 574,326,448
1.12 Residential Mortgages	$ 220,788,454
1.13 Commercial Mortgages	$ 13,249,708,595
1.14 Total Mortgages in Good Standing	$ 14,044,823,497
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 23,226,179
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 14,068,049,676
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	3,861.639 %
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	0.030 %

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, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
80659	82-4533188	01/01/2020	The Canada Life Life Assurance Company, operating through its U.S. Branch	MI	YRT/I	OL	Authorized		
86258	13-2572994	02/01/2020	General Re Life Corporation	CT	YRT/I	OL	Authorized		
93572	43-1235868	01/01/2020	RGA Reinsurance Company	MO	YRT/I	OL	Authorized		
66346	58-0828824	01/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
97071	13-3126819	02/01/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	5,912,976	13,380,923			19,293,899	
2. Alaska AK	L	791,445	875,947			1,667,393	
3. Arizona AZ	L	19,912,659	49,128,898			69,041,558	562,819
4. Arkansas AR	L	4,455,145	12,961,337			17,416,482	4,799,500
5. California CA	L	154,063,844	221,357,768			375,421,612	310,225
6. Colorado CO	L	20,628,477	177,000,391			197,628,868	233,928,179
7. Connecticut CT	L	10,865,826	41,285,954			52,151,779	1,282,024
8. Delaware DE	L	9,142,340	6,558,903			15,701,243	
9. District of Columbia DC	L	2,437,677	4,074,523			6,512,200	64,635
10. Florida FL	L	69,593,130	150,337,726			219,930,855	(769,924)
11. Georgia GA	L	23,132,834	39,818,497			62,951,331	1,566,602
12. Hawaii HI	L	16,381,457	20,366,886			36,748,343	1,726,391
13. Idaho ID	L	3,575,556	5,032,818			8,608,374	
14. Illinois IL	L	36,394,713	98,090,876			134,485,590	(3,589)
15. Indiana IN	L	8,768,830	48,141,837			56,910,667	
16. Iowa IA	L	6,498,781	20,986,582			27,485,363	110,250
17. Kansas KS	L	11,364,306	8,889,532			20,253,837	62,843
18. Kentucky KY	L	4,762,536	20,881,831			25,644,367	360,423
19. Louisiana LA	L	8,923,589	38,777,076			47,700,666	86,810
20. Maine ME	L	2,386,431	14,591,131			16,977,562	
21. Maryland MD	L	11,830,499	52,745,448			64,575,947	300,740
22. Massachusetts MA	L	12,899,112	37,828,598			50,727,710	286,487
23. Michigan MI	L	29,875,630	82,428,018			112,303,648	1,976,311
24. Minnesota MN	L	63,073,887	51,534,706			114,608,593	7,960,600
25. Mississippi MS	L	2,071,511	10,648,040			12,719,551	240,000
26. Missouri MO	L	18,913,537	36,682,595			55,596,132	
27. Montana MT	L	1,707,166	2,587,324			4,294,490	
28. Nebraska NE	L	16,441,772	18,385,656			34,827,428	118,648
29. Nevada NV	L	10,393,511	12,971,747			23,365,258	
30. New Hampshire NH	L	1,450,892	12,079,776			13,530,668	
31. New Jersey NJ	L	27,147,313	67,548,925			94,696,238	388,702
32. New Mexico NM	L	3,843,657	2,719,608			6,563,265	
33. New York NY	N	29,127,405	3,510,621			32,638,026	
34. North Carolina NC	L	23,115,716	66,679,461			89,795,177	460,506
35. North Dakota ND	L	1,607,193	8,473,270			10,080,462	
36. Ohio OH	L	21,372,943	97,552,654			118,925,597	403,607
37. Oklahoma OK	L	11,105,545	11,413,686			22,519,231	
38. Oregon OR	L	7,033,659	15,074,537			22,108,196	
39. Pennsylvania PA	L	27,120,441	76,834,110			103,954,551	71,323
40. Rhode Island RI	L	8,190,300	5,083,131			13,273,432	238,000
41. South Carolina SC	L	9,237,166	38,508,023			47,745,188	130,712
42. South Dakota SD	L	13,177,508	1,863,665			15,041,173	60,425
43. Tennessee TN	L	14,017,035	74,694,961			88,711,996	125,000
44. Texas TX	L	98,254,031	136,343,210			234,597,241	768,500
45. Utah UT	L	10,410,016	15,043,835			25,453,851	
46. Vermont VT	L	513,736	745,277			1,259,013	
47. Virginia VA	L	13,249,835	45,160,443			58,410,278	448,750
48. Washington WA	L	22,157,029	28,783,666			50,940,695	125,000
49. West Virginia WV	L	882,390	12,650,054			13,532,445	
50. Wisconsin WI	L	13,615,405	70,959,767			84,575,172	135,822
51. Wyoming WY	L	1,340,408	618,290			1,958,698	
52. American Samoa AS	N						
53. Guam GU	N	641				641	
54. Puerto Rico PR	N	31,505				31,505	
55. U.S. Virgin Islands VI	N	25,249	45,621			70,871	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	3,260				3,260	
58. Aggregate Other Aliens OT	XXX	3,463,637	73,483			3,537,120	
59. Subtotal	XXX	948,693,097	2,090,811,640			3,039,504,737	258,326,321
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,943,491	42			1,943,533	
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	268,283				268,283	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	950,904,871	2,090,811,682			3,041,716,553	258,326,321
96. Plus Reinsurance Assumed	XXX	204,551,705	14,544,247			219,095,952	
97 Totals (All Business)	XXX	1,155,456,577	2,105,355,929			3,260,812,505	258,326,321
98. Less Reinsurance Ceded	XXX	325,453,525	56,607,690			382,061,215	
99. Totals (All Business) less Reinsurance Ceded	XXX	830,003,052	2,048,748,238			2,878,751,290	258,326,321
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	3,463,637	73,483			3,537,120	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,463,637	73,483			3,537,120	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 7

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
46-1143140	14682	AZ	Pacific Annuity Reinsurance Company
91-2025652		CO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Alara Member, LLC
82-2456999		DE	Greenwood Village Apartment Investors, LLC
82-2442057		DE	Greenwood Village Owner, LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brier Creek Member, LLC
81-3033328		DE	Brier Creek Investors JV LLC
95-1079000		DE	PL Broadstone Avena Member, LLC
45-4496538		DE	Broadstone Avena Investors, LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
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
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Regatta Member, LLC
45-3817924		DE	Regatta Apartments Investors, LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL Sierra Member, LLC
61-1735899		DE	Sierra at Fall Creek Apartments GP, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
38-3930009		DE	Sierra at Fall Creek Apartments Investors, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Teravista Member, LLC
81-2435437		DE	401 Teravista Apartment Investors, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Vintage Park Member, LLC
90-0811821		DE	Vintage Park Apartments GP, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
80-0799738		DE	Vintage Park Apartments Investors, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Wardman Member, LLC
82-3909543		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
32-0419202		DE	Pacific Absolute Return Strategies GP LLC
35-2485765		DE	Pacific Absolute Return Strategies Fund L.P.

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
46-0831471		DE	Pacific Multi-Strategy GP LLC
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
80-0959323		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
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.
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
98-1079475		BRB	Pacific Life Reinsurance Company II Limited
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
98-1018533		CAN	Pacific Services Canada Limited
95-2594489		DE	Pacific Select Distributors, LLC
95-1079000		DE	Swell Investing Holding LLC
95-1079000		DE	Swell Investing LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		AUS	Pacific Life Re (Australia) Pty Limited
		BMU	Pacific Life Re Bermuda Holding Limited
		BMU	Pacific Life Re Bermuda Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
		GBR	Pacific Life Re Services Limited
98-0391994		GBR	Pacific Life Re Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited

Pacific Life Insurance Company - entities under significant influence or beneficial interest

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
		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*
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.*

STATEMENT AS OF MARCH 31, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

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)	*
			33-0769202				Pacific Mutual Holding Company	NE	UIP					N	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Bella Sera Holdings, LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	14682	46-1143140				Pacific Annuity Reinsurance Company	AZ	IA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
			91-2025652				Pacific Life & Annuity Services, Inc.	CO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	N	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				GW Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-3942695				GW Apartments LLC	DE	DS	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Alara Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2456999				Greenwood Village Apartment Investors, LLC	DE	DS	PL Alara Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2442057				Greenwood Village Owner, LLC	DE	DS	Greenwood Village Apartment Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Brier Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3033328				Brier Creek Investors JV LLC	DE	DS	PL Brier Creek Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Broadstone Avena Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-4496538				Broadstone Avena Investors, LLC	DE	DS	PL Broadstone Avena Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	N	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	N	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	N	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Regatta Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-3817924				Regatta Apartments Investors, LLC	DE	DS	PL Regatta Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	N	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-3961638				Savannah at Park Place Apartments LLC	DE	DS	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Sierra Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1735899				Sierra at Fall Creek Apartments GP, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			38-3930009				Sierra at Fall Creek Apartments Investors, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	N	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vintage Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			90-0811821				Vintage Park Apartments GP, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			80-0799738				Vintage Park Apartments Investors, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3909543				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	79.988	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	99.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			32-0419202				Pacific Absolute Return Strategies GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			35-2485765				Pacific Absolute Return Strategies Fund L.P.	DE	NIA	Pacific Absolute Return Strategies GP LLC	Management		Pacific Mutual Holding Company	N	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Management		Pacific Mutual Holding Company	N	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Management		Pacific Mutual Holding Company	N	
			46-0831471				Pacific Multi-Strategy GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Management		Pacific Mutual Holding Company	N	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Management		Pacific Mutual Holding Company	N	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Management		Pacific Mutual Holding Company	N	
			80-0959323				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Management		Pacific Mutual Holding Company	N	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Management		Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Management		Pacific Mutual Holding Company	N	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Management		Pacific Mutual Holding Company	N	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Investment Enterprises, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Aviation Holdings LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	DS	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	0002
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	N	
			46-5070548				PAM Bank Loan GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5076716				Pacific Asset Management Bank Loan Fund L.P.	DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	N	
			82-5064321				PAM CLO Opportunities GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-5046546				Pacific Asset Management CLO Opportunities Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1079475				Pacific Life Reinsurance Company II Limited	BRB	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	Y	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1018533				Pacific Services Canada Limited	CAN	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	Y	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Swell Investing Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Swell Investing LLC	DE	DS	Swell Investing Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Bermuda Holdings Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Bermuda Limited	BMU	NIA	Pacific Life Re Bermuda Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Services Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Re Services Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Candoris QIAIF ICAV	IRL	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Pacific Funds Series Trust	DE	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Pacific Global ETF Trust	DE	OTH	Pacific Life Insurance Company	Influence			N	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
			95-1079000				Pacific Life Insurance Company RISP		OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			Y	0001
							Trestles CLO 2017-1, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO II, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO III, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.
0002	Pacific Life Aviation Holdings LLC owns 99.9999% of this entity.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 4 6 6 2 0 2 0 4 9 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 4 6 6 2 0 2 0 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 4 6 6 2 0 2 0 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 4 6 6 2 0 2 0 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 7 4 6 6 2 0 2 0 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	15,547,266		15,547,266	15,075,912
2505.	Prepaid expenses	29,791,937	29,791,937		
2506.	Leasehold improvements	2,969,052	2,969,052		
2597.	Summary of remaining write-ins for Line 25 from overflow page	48,308,255	32,760,989	15,547,266	15,075,912

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	22,507,737	19,216,007
2597.	Summary of remaining write-ins for Line 25 from overflow page	22,507,737	19,216,007

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	139,634,151	152,021,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	71,246	881,366
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	2,134,947	13,268,280
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	137,570,450	139,634,151
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	137,570,450	139,634,151

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	13,684,963,866	12,178,851,807
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	468,502,136	2,102,628,140
	2.2 Additional investment made after acquisition	139,057,514	713,091,795
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(17,586,000)
7.	Deduct amounts received on disposals	195,463,658	1,340,267,605
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(2,099,219)	(7,203,896)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(31,109,400)	41,041,833
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)	14,068,049,676	13,684,963,866
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	14,068,049,676	13,684,963,866
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	14,068,049,676	13,684,963,866

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,773,198,888	4,574,161,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	10,292,875	97,896,613
	2.2 Additional investment made after acquisition	357,124,485	2,067,521,082
3.	Capitalized deferred interest and other	15,484,684	103,354,197
4.	Accrual of discount	1,496,648	8,464,560
5.	Unrealized valuation increase (decrease)	(42,290,097)	(664,785,926)
6.	Total gain (loss) on disposals		(36,525,353)
7.	Deduct amounts received on disposals	380,181,039	2,367,619,790
8.	Deduct amortization of premium and depreciation	36,183	137,495
9.	Total foreign exchange change in book/adjusted carrying value	(2,102,302)	(2,860,187)
10.	Deduct current year's other than temporary impairment recognized	7,789,007	6,269,877
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,725,198,953	3,773,198,888
12.	Deduct total nonadmitted amounts	20,100,383	77,225,458
13.	Statement value at end of current period (Line 11 minus Line 12)	3,705,098,570	3,695,973,430

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	53,992,499,258	48,255,473,579
2.	Cost of bonds and stocks acquired	3,332,249,419	12,665,008,325
3.	Accrual of discount	12,961,743	65,209,800
4.	Unrealized valuation increase (decrease)	(21,631,534)	747,298
5.	Total gain (loss) on disposals	(644,459)	65,039,775
6.	Deduct consideration for bonds and stocks disposed of	1,019,908,547	7,072,326,841
7.	Deduct amortization of premium	7,896,090	39,498,168
8.	Total foreign exchange change in book/adjusted carrying value	(57,684,120)	31,396,249
9.	Deduct current year's other than temporary impairment recognized	41,002,357	27,338,697
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,153,907	48,787,938
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	56,196,097,221	53,992,499,258
12.	Deduct total nonadmitted amounts	157,722,217	138,571,008
13.	Statement value at end of current period (Line 11 minus Line 12)	56,038,375,004	53,853,928,250

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)	24,626,943,009	3,311,409,193	3,832,746,729	(463,767,000)	23,641,838,473			24,626,943,009
2. NAIC 2 (a)	28,497,013,789	1,428,165,004	245,907,812	(171,725,054)	29,507,545,927			28,497,013,789
3. NAIC 3 (a)	1,686,470,709	153,172,161	66,808,546	528,984,377	2,301,818,701			1,686,470,709
4. NAIC 4 (a)	495,008,986	70,096,861	26,228,066	49,227,181	588,104,962			495,008,986
5. NAIC 5 (a)	194,098,191	4,291,621	17,567,668	(41,731,376)	139,090,768			194,098,191
6. NAIC 6 (a)	34,175,575		11,339,680	8,387,597	31,223,492			34,175,575
7. Total Bonds	55,533,710,259	4,967,134,840	4,200,598,501	(90,624,275)	56,209,622,323			55,533,710,259
PREFERRED STOCK								
8. NAIC 1	50,459				50,459			50,459
9. NAIC 2	10,670,478		3,199,688		7,470,790			10,670,478
10. NAIC 3	10,570				10,570			10,570
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	10,731,507		3,199,688		7,531,819			10,731,507
15. Total Bonds and Preferred Stock	55,544,441,766	4,967,134,840	4,203,798,189	(90,624,275)	56,217,154,142			55,544,441,766

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 954,948,674 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,265,493	XXX	1,274,200		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	251,696,916	30,000,000
2. Cost of short-term investments acquired		251,821,075
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	250,000,000	30,000,000
7. Deduct amortization of premium	431,424	124,158
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,265,493	251,696,916
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,265,493	251,696,916

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	921,581,788
2.	Cost Paid/(Consideration Received) on additions	62,057,850
3.	Unrealized Valuation increase/(decrease)	(362,558,789)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	187,407,119
6.	Considerations received/(paid) on terminations	187,407,119
7.	Amortization	(53,815,501)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	86,999,461
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	654,264,809
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	654,264,809

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				72,021,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				254,739,200
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	(83,739,344)			
	3.14 Section 1, Column 18, prior year	(3,096,396)	(80,642,948)	(80,642,948)	
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	(83,739,344)			
	3.24 Section 1, Column 19, prior year	(3,096,396)			
	3.25 SSAP No. 108 adjustments		(80,642,948)	(80,642,948)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		198,432,037		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	198,432,037			
	4.23 SSAP No. 108 adjustments		198,432,037		
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)				326,760,800
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				326,760,800

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	654,264,809	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	326,760,800	
3.	Total (Line 1 plus Line 2)		981,025,609
4.	Part D, Section 1, Column 5	1,178,044,622	
5.	Part D, Section 1, Column 6	(197,019,013)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	654,264,809	
8.	Part B, Section 1, Column 13	26,417,155	
9.	Total (Line 7 plus Line 8)		680,681,964
10.	Part D, Section 1, Column 8	884,665,597	
11.	Part D, Section 1, Column 9	(203,983,633)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	59,973,298	
14.	Part B, Section 1, Column 20	326,760,800	
15.	Part D, Section 1, Column 11	386,734,098	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,280,992,020	309,218,247
2.	Cost of cash equivalents acquired	3,734,352,123	11,726,113,223
3.	Accrual of discount	4,942,251	1,535,954
4.	Unrealized valuation increase (decrease)	(27,051)	19,360
5.	Total gain (loss) on disposals	(256,499)	(31,418)
6.	Deduct consideration received on disposals	5,284,508,578	8,755,011,341
7.	Deduct amortization of premium	1,540,573	852,006
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,733,953,692	3,280,992,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,733,953,692	3,280,992,020

STATEMENT AS OF MARCH 31, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	03/31/2020	PERMANENT IMPROVEMENT				64,257
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	03/31/2020	PERMANENT IMPROVEMENT				1,700
#5116 EAGLE MOUNTAIN GOLF	FOUNTAIN HILLS	AZ	03/31/2020	PERMANENT IMPROVEMENT				2,697
0199999. Acquired by Purchase								68,654
#5119 SEDONA GOLF CLUB	SEDONA	AZ	03/31/2020	PERMANENT IMPROVEMENT				2,592
0299999. Acquired by Internal Transfer								2,592
0399999 - Totals								71,246

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
356619277	WALL LAKE	IA		03/12/2020	4.100	301,500		716,625
356619317	ANGELA	MT		02/06/2020	4.750	930,717		3,200,000
356619318	VARIOUS	MI		01/22/2020	4.000	1,507,500		2,600,000
356619321	MOUNT VERNON	WA		01/08/2020	4.500	4,472,250		10,260,000
356619322	RUSSELL	MN		01/03/2020	4.500	1,457,250		3,417,500
356619325	LAKOTA	IA		01/13/2020	3.750	321,600		710,000
356619329	FORSYTH	MT		03/24/2020	4.000	2,512,500		5,608,239
356619330	BELMONT	WI		01/14/2020	4.250	2,211,000		3,738,000
356619339	WEST BEND	IA		01/30/2020	4.550	427,125		2,042,975
356619348	COLQUITT	GA		01/23/2020	4.350	4,422,000		7,800,000
356620102	HAWLEY	TX		01/16/2020	3.950	3,015,000		4,795,000
356620103	VARIOUS	WI		01/10/2020	3.750	5,829,000		9,740,000
356620110	VAN BUREN	IN		02/27/2020	4.300	2,236,125		3,825,000
356620116	HAMLIN	TX		01/22/2020	4.050	614,055		1,200,000
356620117	MOLT	MT		01/17/2020	4.200	954,750		1,800,000
356620123	EUREKA	SD		03/03/2020	4.350	804,000		1,620,000
356620126	BRIDGER	MT		01/23/2020	4.400	633,150		1,325,000
356620127	VARIOUS	NM		03/12/2020	4.200	804,000		1,600,000
356620132	GUTHRIE	TX		02/26/2020	3.950	2,713,500		4,600,000
356620133	ILIFF	CO		02/27/2020	4.550	4,874,250		7,762,600
356620139	FERGUS FALLS	MN		03/27/2020	4.600	3,176,805		5,037,000
356620143	VARIOUS	IL		03/04/2020	4.450	1,085,400		1,940,889
356620153	BAINBRIDGE	IN		03/13/2020	4.100	567,825		1,450,000
0199999. Mortgages in good standing - Farm Mortgages						45,871,302		86,788,828
215900701	SAN DIEGO	CA		07/21/2016	5.100		114,028	315,302,284
216800101	DALLAS	TX		03/04/2016	4.600		548,378	155,500,000
216800201	BETHESDA	MD		08/31/2016	4.700		199,131	110,858,312
216800301	ARLINGTON	VA		10/20/2016	4.850		75,939	196,011,234
216800302	ARLINGTON	VA		10/20/2016	4.850		2,698,727	222,511,705
216800401	MIAMI	FL		03/10/2017	5.687		7,339,797	298,660,478
216800501	CHARLOTTE	NC		02/13/2017	5.230		1,245,429	87,447,018
217900401	NORTHBROOK	IL		09/29/2017	5.143		4,136,493	87,530,670
217900501	BOSTON	MA		12/14/2017	5.357		23,441,147	340,200,000
217900502	BOSTON	MA		12/14/2017	6.209		9,641,586	21,097,562
217970101	WASHINGTON	DC	S	01/19/2018	4.768		1,505,999	182,450,000
218620401	LOS ANGELES	CA		05/30/2019	5.252		37,888,494	339,592,379
218800101	CHICAGO	IL	S	03/30/2018	4.954		3,326,887	132,025,523
218800301	CHEVY CHASE	MD		10/11/2018	5.138		4,409,525	35,183,884
218900201	LOS ANGELES	CA		12/11/2018	5.306		2,989,507	17,346,132
218900301	REDLANDS	CA		07/10/2018	5.515		10,267,072	81,311,574
218900401	HOUSTON	TX		09/07/2018	5.246		18,777,997	95,160,313
219800401	JACKSONVILLE	FL		03/26/2020	4.000	47,504,545		78,700,000
219900101	FORT WORTH	TX		04/25/2019	5.025		10,451,377	21,791,493
219900801	AUSTIN	TX		01/09/2020	3.950	64,419,375		101,100,000
219901001	HOUSTON	TX		02/13/2020	5.000	69,825,000		92,100,000
220630101	BOSTON	MA		03/20/2020	2.850	193,761,250		325,950,000
220900101	FRISCO	TX		03/20/2020	3.300	47,120,664		77,290,000
0599999. Mortgages in good standing - Commercial mortgages-all other						422,630,834	139,057,514	3,415,120,563
0899999. Total Mortgages in good standing						468,502,136	139,057,514	3,501,909,391
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						468,502,136	139,057,514	3,501,909,391

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03176	VARIOUS	TX		07/29/2016	01/25/2020	399,586		(2,532)			(2,532)			397,054			
03901	VARIOUS	TX		12/15/2016	01/25/2020	73,370		(1,939)			(1,939)			71,431			
009562100	SUNNYVALE	CA		12/15/1995	03/02/2020	118,012								118,012			
207620101	PORTLAND	OR		05/07/2007	03/31/2020	13,599,306		16,730			16,730			13,616,036			
211900501	HOUSTON	TX		12/29/2011	02/13/2020	77,699,925								77,699,925			
212620201	SEATTLE	WA		03/21/2013	02/27/2020	71,465,928		34,004			34,004			71,499,931			
356618362	ANGELA	MT		09/17/2018	02/06/2020	790,404		(3,764)			(3,764)			786,640			
356618415	CUSHING	IA		11/21/2018	03/13/2020	922,887		(4,406)			(4,406)			918,481			
0199999. Mortgages closed by repayment						165,069,418		38,093			38,093			165,107,511			
01769	TAFT	CA		10/30/2015		347,948		(384)			(384)			71,428			
01864	TAFT	CA		10/30/2015		482,315		(531)			(531)			106,565			
01916	ATLANTA	GA		10/30/2015		105,861		(536)			(536)			8,686			
02064	LAS VEGAS	NV		02/05/2016		198,044		(221)			(221)			652			
02320	PHOENIX	AZ		03/31/2016		167,463		(126)			(126)			607			
02459	HOUSTON	TX		04/28/2016		95,968		(102)			(102)			337			
02770	ODESSA	TX		04/28/2016		575,499		(795)			(795)			72,372			
02925	VARIOUS	TX		05/31/2016		1,044,921		(540)			(540)			3,840			
02945	LAS VEGAS	NV		05/31/2016		182,862		(192)			(192)			576			
03112	VARIOUS	TX		07/29/2016		375,277		(396)			(396)			1,324			
03184	STOCKTON	CA		08/15/2016		142,570		(106)			(106)			498			
03238	VARIOUS	TX		07/29/2016		458,355		(236)			(236)			1,663			
03287	ATLANTA	GA		07/29/2016		99,908		(74)			(74)			349			
03288	VARIOUS	GA		10/18/2016		238,213		(174)			(174)			767			
03475	BOLINGBROOK	IL		07/29/2016		191,587		(485)			(485)			6,167			
03647	PHOENIX	AZ		09/30/2016		123,807		(128)			(128)			446			
03666	VARIOUS	FL		10/28/2016		178,826		(92)			(92)			636			
03677	VARIOUS	FL		10/28/2016		364,998		(395)			(395)			74,967			
03680	KATY	TX		10/28/2016		183,407		(189)			(189)			629			
03737	LANCASTER	CA		12/15/2016		132,635		(98)			(98)			450			
04009	JACKSONVILLE	FL		12/15/2016		227,645		(826)			(826)			763			
04127	VARIOUS	CA		12/30/2016		631,850		(475)			(475)			1,753			
04161	TAMPA	FL		04/20/2017		326,729		(345)			(345)			1,007			
04197	VARIOUS	NV		03/01/2017		563,685		(967)			(967)			6,147			
04230	VARIOUS	FL		01/13/2017		141,681		(262)			(262)			2,593			
04256	VARIOUS	TX		12/30/2016		169,069		(218)			(218)			574			
04275	VARIOUS	FL		01/13/2017		341,937		(430)			(430)			2,534			
04277	VARIOUS	FL		01/13/2017		136,054		(142)			(142)			480			
04346	VARIOUS	FL		01/30/2017		164,188		(84)			(84)			549			
04348	VARIOUS	OR		05/18/2017		571,651		(797)			(797)			5,436			
04461	VARIOUS	NC		05/18/2017		641,391		(332)			(332)			1,468			
04465	VARIOUS	MO		01/30/2017		3,996,380		(2,728)			(2,728)			20,342			
04504	VARIOUS	FL		02/14/2017		406,289		(270)			(270)			3,782			
04552	SOUTH BEND	IN		05/18/2017		143,848		(74)			(74)			474			
04578	VARIOUS	MO		02/14/2017		1,717,743		(1,121)			(1,121)			6,997			
04593	FORT LAUDERDALE	FL		03/01/2017		129,200		(66)			(66)			429			
04595	BAKERSFIELD	CA		06/28/2017		609,087		(894)			(894)			15,478			
04649	VARIOUS	FL		03/01/2017		365,149		(186)			(186)			1,265			
04671	SPRING	TX		05/18/2017		108,928		(115)			(115)			361			
04710	VARIOUS	IN		02/23/2018		91,862		(47)			(47)			287			
04731	VARIOUS	TX		05/18/2017		272,306		(467)			(467)			5,787			
04747	VARIOUS	NV		02/23/2018		424,890		(1,231)			(1,231)			341,036			
04810	VARIOUS	FL		06/28/2017		585,945		(693)			(693)			56,675			
04812	VARIOUS	FL		06/28/2017		27,003		(149)			(149)			2,281			
04847	VARIOUS	FL		06/28/2017		135,499		(220)			(220)			54,775			
04871	VARIOUS	FL		06/28/2017		346,511		(181)			(181)			1,192			
04982	VARIOUS	GA		02/23/2018		95,655		(108)			(108)			334			
05071	FORT WORTH	TX		09/26/2017		244,152		(262)			(262)			822			
05207	SOUTH BEND	IN		09/26/2017		102,669		(53)			(53)			330			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
05835	VARIOUS	GA		12/21/2017		797,554		(867)			(867)			2,787			
05839	VARIOUS	GA		12/21/2017		593,350		(645)			(645)			2,074			
004067811	NEW TRIPOLI	PA		11/06/2000		2,183,769								23,240			
004091112	MILTON	CAN		06/26/2002		2,692,440						(226,332)		202,314			
004091211	KING CITY	CAN		06/26/2002		2,153,949						(181,065)		161,851			
004091229	KING CITY	CAN		07/24/2003		559,085						(44,268)		46,840			
004094514	OCEAN VIEW	DE		06/13/2003		2,003,905		549			549			125,285			
004095414	HUNTSVILLE	CAN		08/28/2003		2,450,889						(189,716)		141,160			
004095513	MACTIER	CAN		08/28/2003		3,641,977						(281,915)		209,761			
004095612	PORT CARLING	CAN		08/28/2003		2,611,230						(202,128)		150,394			
004103316	ALBERTON	CAN		06/08/2004		4,159,978						(311,482)		193,533			
008948090	LAKE WORTH	FL		09/25/1989		3,908,874								222,729			
008948091	LAKE WORTH	FL		12/20/1994		516,332								28,816			
205630201	VARIOUS CITIES	CAN		02/06/2006		23,047,286		6,440			6,440	(1,570,079)		848,307			
206630401	MARKHAM	CAN		01/08/2007		6,761,580						(463,334)		205,942			
207630501	VARIOUS CITIES	CAN		11/15/2007		21,631,408		7,164			7,164	(1,436,733)		702,819			
207970201	HOUSTON	TX		05/17/2007		51,839,417		2,078			2,078			507,417			
207970202	HOUSTON	TX		05/17/2007		31,464,874								301,160			
208630101	NORTH BETHESDA	MD		04/05/2013		57,535,341								356,087			
209800701	OAKVILLE	CAN		10/01/2009		11,034,276		2,441			2,441			187,709			
210620401	SAN JOSE	CA		07/28/2010		17,395,837		2,478			2,478			97,375			
210800201	WASHINGTON	DC		08/30/2010		54,580,295								261,780			
210800501	ATLANTA	GA		12/16/2010		121,485,150		10,934			10,934			955,098			
210970201	PEBBLE BEACH	CA		10/01/2010		216,108,643								1,364,287			
210970301	ARLINGTON	VA		02/10/2011		124,821,937		15,684			15,684			668,225			
211620101	MILPITAS	CA		04/07/2011		20,587,803		6,344			6,344			86,860			
211620102	MILPITAS	CA		08/30/2019		29,727,966		1,972			1,972			179,897			
211620301	BELLEVUE	WA		08/22/2011		265,236,456		7,875			7,875			1,442,781			
211620302	BELLEVUE	WA		03/13/2015		73,405,626		17,628			17,628			342,926			
211620303	BELLEVUE	WA		05/01/2015		37,126,705								201,831			
211620304	BELLEVUE	WA		05/01/2015		9,174,860								42,579			
211620701	SAN JOSE	CA		11/04/2011		64,311,056		17,303			17,303			291,868			
211620702	SAN JOSE	CA		08/30/2019		39,668,397		2,328			2,328			215,801			
211620801	SACRAMENTO	CA		12/01/2011		2,333,407		495			495			33,698			
211620901	LINCOLN	CA		12/01/2011		2,839,342		603			603			41,004			
211800401	BOSTON	MA		11/03/2011		79,018,005		6,886			6,886			342,267			
211800601	BOSTON	MA		07/06/2012		76,232,820		31,214			31,214			381,190			
211900101	HOUSTON	TX		06/30/2011		68,707,746		8,860			8,860			433,539			
211900301	HOUSTON	TX		09/13/2011		75,969,236		8,279			8,279			326,386			
211900302	HOUSTON	TX		09/13/2011		9,526,922								40,798			
211900401	HOUSTON	TX		03/28/2012		54,160,878		11,484			11,484			225,147			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,924,908								193,060			
211970201	SAN FRANCISCO	CA		09/01/2011		251,050,592		27,196			27,196			852,824			
212800101	BERLIN	MD		06/01/2012		3,595,587		922			922			67,692			
212800201	FT. MEADE	MD		12/14/2012		66,411,419		5,071			5,071			193,400			
212800401	WASHINGTON	DC		01/18/2013		94,019,197		27,941			27,941			409,091			
212800501	PITTSBURGH	PA		12/20/2012		74,341,864								319,087			
212800601	VARIOUS CITIES	US		09/01/2013		198,380,945		7,135			7,135			288,325			
212900101	HOUSTON	TX		09/28/2012		66,254,750		14,519			14,519			280,123			
212970201	NEW YORK	NY		09/10/2012		297,242,171		7,099			7,099			1,643,197			
213210101	LONDON	GBR		07/25/2013		169,023,032		26,875			26,875	(10,699,698)		527,231			
213620301	WALNUT CREEK	CA		07/23/2014		45,833,508		15,442			15,442			180,526			
213800101	ATLANTA	GA		05/01/2013		107,539,531		9,703			9,703			535,260			
213900101	HOUSTON	TX		06/27/2013		98,232,593		6,320			6,320			463,520			
213900201	SCOTTSDALE	AZ		06/26/2013		48,949,335		10,654			10,654			213,071			
213900301	DALLAS	TX		07/22/2013		56,414,792		11,316			11,316			223,000			
213900501	HOUSTON	TX		12/13/2013		59,716,763		12,554			12,554			216,743			
213900601	BEVERLY HILLS	CA		05/08/2014		126,379,797		2,537			2,537			966,228			

STATEMENT AS OF MARCH 31, 2020 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
213900701	FORT WORTH	TX		04/01/2014		44,168,097		6,335			6,335			153,059			
213900702	FORT WORTH	TX		05/16/2019		10,904,161								37,600			
214210101	NEW YORK	NY		11/17/2014		39,364,375		5,591			5,591			152,467			
214210102	NEW YORK	NY		11/17/2014		3,798,184		213			213			14,586			
214620201	SEATTLE	WA		06/17/2014		82,674,940								355,899			
214620601	SEATTLE	WA		05/15/2015		93,985,189		18,460			18,460			370,178			
214900101	MCLEAN	VA		06/27/2014		107,053,713		22,492			22,492			403,044			
214900201	HOUSTON	TX		08/22/2014		138,239,967		14,079			14,079			475,605			
214900301	IRVING	TX		03/12/2015		38,844,731		9,027			9,027			239,814			
215210301	DENVER	CO		11/04/2015		98,208,178								458,963			
215620201	SANTA CLARA	CA		05/26/2015		21,143,665		785			785			109,674			
215900101	COSTA MESA	CA		07/13/2015		44,677,420		646			646			264,042			
215900501	HUNTINGTON BEACH	CA		02/09/2016		49,581,704		11,291			11,291			127,130			
215900502	HUNTINGTON BEACH	CA		02/09/2016		87,745,183		24,716			24,716			225,310			
216620101	OTTAWA	CAN		03/30/2016		39,123,273						(2,970,430)		187,431			
216620301	SAN MATEO	CA		12/27/2016		139,118,783		33,574			33,574			386,448			
216620302	SAN MATEO	CA		12/27/2016		99,285,969		10,188			10,188			276,034			
216620401	BELLEVUE	WA		11/15/2016		57,741,427								226,838			
217970101	WASHINGTON	DC	S	01/19/2018		124,491,407								119,689			
219800101	TROY	MI		05/15/2019		21,260,650								195,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,996,250		323			323			82,986			
219900501	CHANDLER	AZ		12/19/2019		184,768,750		3,955			3,955			558,881			
219901001	HOUSTON	TX		02/13/2020										456,524			
356616344	OXNARD	CA		12/12/2016		1,036,859		(142)			(142)			13,234			
356617126	PORTLAND	ND		03/01/2017		239,488		(20)			(20)			2,255			
356617128	QUINCY	WA		02/27/2017		2,625,650		(356)			(356)			32,183			
356617147	WHEATLAND	ND		03/22/2017		211,213		(16)			(16)			3,891			
356617148	WHEATLAND	ND		03/23/2017		527,049		(30)			(30)			6,706			
356617183	VARIOUS	IN		06/09/2017		401,388		(56)			(56)			6,114			
356617184	VARIOUS	IN		06/09/2017		1,981,010		(128)			(128)			9,365			
356617185	VARIOUS	IN		06/09/2017		2,014,596		(130)			(130)			9,523			
356617186	VARIOUS	IN		06/09/2017		1,681,170		(234)			(234)			25,562			
356617187	VARIOUS	IN		06/09/2017		135,210		(33)			(33)			2,965			
356617188	VARIOUS	IN		06/09/2017		172,724		(11)			(11)			812			
356617189	VARIOUS	IN		06/09/2017		783,365		(87)			(87)			7,516			
356617211	CHAFFEE	ND		06/01/2017		300,706		(25)			(25)			2,809			
356617226	GABBS	NV		06/27/2017		2,084,987		(189)			(189)			13,600			
356617235	PLENTYWOOD	MT		07/13/2017		1,831,153		262			262			28,321			
356617244	GREENWOOD	MS		08/09/2017		1,561,907		(40)			(40)			14,376			
356617247	BRICELYN	MN		07/12/2017		1,163,152		(159)			(159)			10,658			
356617254	MORGAN CITY	MS		08/02/2017		1,747,435		(108)			(108)			15,769			
356617263	VARIOUS	IN		09/12/2017		8,507,972		(159)			(159)			84,065			
356617274	ROLLING FORK	MS		09/26/2017		1,726,749		(55)			(55)			40,000			
356617281	OAKESDALE	WA		09/11/2017		218,430		(40)			(40)			6,083			
356617282	WASHINGTON	IL		09/12/2017		1,064,704		(20)			(20)			10,521			
356617291	FLORENCE	SD		10/06/2017		1,126,849		(139)			(139)			9,879			
356617294	HANFORD	CA		10/19/2017		7,467,536		(1,080)			(1,080)			92,443			
356617322	PRATT	KS		11/21/2017		1,311,271		(80)			(80)			15,500			
356617323	MASONVILLE	IA		01/04/2018		1,763,508		631			631			215,394			
356617332	OURAY	UT		12/26/2017		2,302,818		(168)			(168)			14,180			
356618138	HUNTER	ND		03/21/2018		256,876		40			40			8,239			
356618148	CUT BANK	MT		03/01/2018		243,175		27			27			8,219			
356618149	CUT BANK	MT		03/01/2018		321,316		51			51			5,345			
356618156	WAHPETON	ND		04/02/2018		1,780,747		(71)			(71)			14,504			
356618159	BOELUS	NE		04/09/2018		776,566		1			1			9,148			
356618160	CHAFFEE	ND		04/03/2018		148,244		(7)			(7)			1,282			
356618161	VANNDALE	AR		02/15/2018		4,900,965		51			51			42,605			
356618165	FAULKTON	SD		04/17/2018		8,034,612		(45)			(45)			102,500			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356618177	VARIOUS	ND		04/26/2018		3,810,394		(142)			(142)			30,255			
356618183	HERMISTON	OR		05/07/2018		374,194		(80)			(80)			9,073			
356618185	CUSHING	IA		05/23/2018		8,711,652		(1,094)			(1,094)			80,101			
356618188	CASSELTON	ND		04/11/2018		832,267		4			4			7,154			
356618196	BONO	AR		04/05/2018		502,473		15			15			7,155			
356618201	LAWRENCEVILLE	IL		04/26/2018		371,726		(70)			(70)			23,772			
356618206	VARIOUS	IA		05/25/2018		2,039,065		692			692			300,000			
356618215	WHEATLAND	ND		05/09/2018		984,249		(130)			(130)			7,931			
356618216	GALATA	MT		04/23/2018		1,633,710		(139)			(139)			12,541			
356618221	VARIOUS	IN		04/26/2018		567,674		(53)			(53)			4,941			
356618231	HATCH	NM		04/20/2018		1,415,994		(169)			(169)			30,000			
356618232	HATCH	NM		04/27/2018		354,000		(42)			(42)			7,500			
356618234	HERON LAKE	MN		05/23/2018		491,888		(68)			(68)			5,389			
356618252	MANCHESTER	IA		07/17/2018		305,198		(40)			(40)			2,431			
356618253	LEACHVILLE	AR		05/23/2018		504,942		80			80			7,826			
356618255	MANCHESTER	IA		07/17/2018		188,463		(25)			(25)			1,507			
356618259	CLARK	SD		10/16/2018		8,774,972		(1,137)			(1,137)			68,667			
356618281	VARIOUS	AR		07/10/2018		247,756		5			5			4,400			
356618282	VARIOUS	AR		07/10/2018		1,807,160		36			36			32,099			
356618288	HERON LAKE	MN		07/10/2018		592,653		(74)			(74)			4,890			
356618293	WOOD LAKE	MN		08/06/2018		314,915		(256)			(256)			85,142			
356618296	HERMISTON	OR		08/23/2018		1,990,014		(191)			(191)			20,453			
356618319	ESSEXVILLE	MI		08/15/2018		1,446,494		(125)			(125)			11,034			
356618323	HITCHCOCK	SD		10/18/2018		3,241,487		(96)			(96)			24,073			
356618329	STERLING	IL		10/05/2018		309,793		371			371			8,044			
356618330	VARIOUS	WI		10/16/2018		3,639,725		(197)			(197)			14,350			
356618332	CUSHING	IA		08/15/2018		1,187,780		(192)			(192)			18,343			
356618334	SHERIDAN	OR		09/06/2018		1,946,946		(175)			(175)			15,737			
356618336	HERMAN	MN		09/26/2018		1,097,454		(150)			(150)			8,149			
356618337	COLLEGE CORNER	OH		09/21/2018		1,097,769		(84)			(84)			8,007			
356618339	QUINCY	WA		09/07/2018		2,992,323		(366)			(366)			23,051			
356618344	ENDERLIN	ND		09/25/2018		399,127		(56)			(56)			2,912			
356618345	MESA	WA		10/09/2018		3,979,382		(592)			(592)			40,619			
356618350	GALT	CA		09/14/2018		2,162,568		(179)			(179)			11,428			
356618381	GOOD THUNDER	MN		11/14/2018		965,106		(56)			(56)			5,000			
356618383	PRINCETON	IN		11/14/2018		1,165,552		(353)			(353)			16,295			
356618387	GOSHEN	IN		12/19/2018		2,055,315		(131)			(131)			13,983			
356618391	VARIOUS	IA		01/15/2019		498,645		197			197			100,000			
356618396	STOCKPORT	IA		12/21/2018		1,047,764		(78)			(78)			7,519			
356618406	CONRAD	MT		01/16/2019		839,012		(108)			(108)			5,881			
356618407	CONRAD	MT		01/16/2019		2,185,451		(280)			(280)			15,306			
356618409	ST PARIS	OH		01/10/2019		5,324,442		(702)			(702)			77,072			
356618411	LAKE ARTHUR	NM		01/07/2019		9,255,289		(798)			(798)			72,516			
356619119	CUSHING	IA		12/05/2018		1,417,161		(229)			(229)			9,710			
356619132	TIPTON	CA		06/21/2019		20,880,588		(1,397)			(1,397)			202,419			
356619135	ST JAMES	MN		02/11/2019		1,105,457		(167)			(167)			8,017			
356619136	DRAYTON	MN		03/01/2019		1,788,660		(148)			(148)			12,546			
356619143	DARLINGTON	WI		02/11/2019		1,537,347		(214)			(214)			11,716			
356619144	WHEATLAND	ND		03/28/2019		1,385,202		(112)			(112)			10,654			
356619152	VARIOUS	MT		05/09/2019		13,617,564		(400)			(400)			95,267			
356619161	VARIOUS	KS		04/01/2019		1,608,049		(121)			(121)			10,850			
356619169	OGDEN	IL		04/09/2019		1,435,884		(10)			(10)			10,761			
356619172	VARIOUS	SD		04/29/2019		3,040,556		68			68			21,460			
356619182	VARIOUS	IA		03/27/2019		528,759		196			196			100,000			
356619184	CANUTILLO	TX		05/22/2019		984,517		(72)			(72)			20,000			
356619192	WINSLOW	IL		06/05/2019		16,079,090		(475)			(475)			66,038			
356619198	WINDOM	MN		05/02/2019		3,014,224		(457)			(457)			21,283			
356619199	GILMAN	IL		05/01/2019		393,996		(32)			(32)			3,432			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356619208	VARIOUS	WA		07/24/2019		3,516,406		(555)			(555)			46,007			
356619211	RISING STAR	TX		07/10/2019		115,533		(18)			(18)			1,290			
356619212	RISING STAR	TX		07/10/2019		587,710		(91)			(91)			6,564			
356619214	VARIOUS	MT		07/11/2019		2,863,918		29			29			21,913			
356619217	VARIOUS	WA		07/05/2019		1,506,522		(472)			(472)			98,235			
356619218	HENRY	SD		06/27/2019		6,211,244		(814)			(814)			45,452			
356619221	TULELAKE	CA		07/02/2019		2,009,586		(173)			(173)			21,000			
356619222	LEDGER	MT		06/03/2019		710,569		(102)			(102)			33,535			
356619249	WOLF CREEK	MT		11/21/2019		1,030,102		(49)			(49)			4,937			
356619256	VARIOUS	IN		08/28/2019		4,003,660		(241)			(241)			21,620			
356619280	PASCO	WA		10/15/2019		703,467		1,715			1,715			320,000			
356619289	VALLEY FORD	CA		11/07/2019		4,212,549		(365)			(365)			24,850			
356619330	BELMONT	WI		01/14/2020				(430)			(430)			12,264			
356620110	VAN BUREN	IN		02/27/2020				(76)			(76)			5,864			
356620113	FERNDALE	CA		12/20/2019		4,421,802		(729)			(729)			16,298			
0299999. Mortgages with partial repayments						5,264,717,166		479,403			479,403	(18,577,181)		30,356,147			
0599999 - Totals						5,429,786,584		517,497			517,497	(18,577,181)		195,463,658			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3		17,383		891,858	1.710
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	ARDIAN		12/18/2015	3		5,286,193		16,788,978	1.670
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	ARDIAN		12/13/2018	3		6,816,722		30,507,225	1.111
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	ATLAS HOLDINGS, LLC		04/06/2018	3		214,643		14,679,823	1.238
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	BENEFIT STREET PARTNERS		12/02/2016	2		(56,028)		505,691	4.894
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3		121,136		3,698,562	5.302
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3		(182,563)		6,033,798	0.760
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS		07/06/2018	3		13,015,143		5,292,579	8.330
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3		1,652,750		12,707,655	11.150
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	FIVE POINT CAPITAL		12/19/2014	3		533,889		329,562	1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2		3,170,993		15,585,813	0.630
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	GLENDOWER CAPITAL LLP		04/16/2018	3		3,614,181		29,114,841	1.882
000000-00-0	KINDERHOOK CAPITAL FUND III	NEW YORK	NY	KINDERHOOK CAPITAL		03/15/2010	3		99,200		449,436	5.000
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	KINDERHOOK CAPITAL		06/13/2014	3		65,625		871,248	2.347
000000-00-0	LUXOR CAPITAL PARTNERS LIQUIDATING SPV, LLC	NEW YORK	NY	LUXOR CAPITAL GROUP, LP		12/31/2019	13	59,971				0.082
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3		49,772		19,814,771	3.680
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	MONTAUK TRIGUARD PARTNERS		02/20/2008	3		404,169		2,161,083	12.354
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	MONTAUK TRIGUARD PARTNERS		01/28/2011	3		3,992,940		8,007,060	24.410
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		1,765,009		6,916,383	2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010	2		(211,185)		574,114	2.594
000000-00-0	OC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1	2,000,000			8,000,000	10.000
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		02/28/2018	3		103,577		8,524,965	4.205
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		02/06/2006	3		3,770		1,592,704	3.996
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		536,921		3,224,561	4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	ROCKET INTERNET CAPITAL PARTNERS LUX II S.A.R.L		06/04/2019	3	2,021,097			22,978,903	1.667
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC		02/13/2015	3		265,945		773,967	2.250
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3	2,806,635			37,193,365	3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		50,383		11,786,643	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		583,683		27,632,050	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		449,900		12,879,891	0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3		233,976		15,355,483	0.520
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3		536,584		29,989,830	3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		(7,194)		15,769,486	0.660
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		(15,107)		33,115,921	0.660
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		483,041		1,344,811	1.159
89186@-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008	2		14,839		768,113	3.480
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	TREE LINE CAPITAL PARTNERS		11/21/2018	2		1,000,000		700,154	6.255
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		33,039		90,144	8.310
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND II LP	LONDON	GBR	WARWICK CAPITAL PARTNERS		06/19/2017	3		1,535,382			8.200
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP		02/16/2010	3		25,942		2,775,444	2.435
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		713,422		2,469,120	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated								6,887,703	46,918,075		411,896,035	XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		17,294,306		73,571,669	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3		14,043,422		65,881,404	100.000
000000-00-0	PACIFIC GLOBAL ASSET MANAGEMENT LLC	NEWPORT BEACH	CA	INTERNALLY FORMED		09/07/2012			8,883,215		22,116,785	100.000
69448#-10-1	PACIFIC LIFE FUND ADVISORS, LLC	NEWPORT BEACH	CA	INTERNALLY FORMED		05/31/2007			22,116,785		(22,116,785)	100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2		(3,789,437)		92,035,767	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		(4,192,749)		155,414,164	90.924
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		10,627,131		228,063,759	100.000
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3		(4,710,527)		117,816,180	78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3		4,011,771		312,858,370	90.960
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3		10,339,201		383,336,998	100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		(728,568)		17,990,318	35.714
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		(486,110)		11,162,839	30.606
2099999. Joint Venture Interests - Common Stock - Affiliated									73,408,440		1,458,131,468	XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			71,087,950			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									71,087,950			XXX
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	ADVANCE STORES COMPANY	2	07/20/2015			11,757,388			
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	2	12/06/2010			3,173,683			

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
191216-F@-4	COCA-COLA CO	ATLANTA	GA	COCA-COLA CO	1	04/08/2019			85,602,344			
742718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	1	08/31/2016			65,176,605			
4599999. Working Capital Finance Investment - Unaffiliated									165,710,020			XXX
000000-00-0	TEXAS HISTORIC STRUCTURE TAX CREDIT	HOUSTON	TX	SCF II, LLC		10/31/2019		2,880,000				0.000
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	U.S. BANCORP		03/17/2020		525,172			51,992,024	0.000
4699999. Any Other Class of Assets - Unaffiliated								3,405,172			51,992,024	XXX
4899999. Total - Unaffiliated								10,292,875	212,628,095		463,888,059	XXX
4999999. Total - Affiliated									144,496,390		1,458,131,468	XXX
5099999 - Totals								10,292,875	357,124,485		1,922,019,527	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	NORMAL DISTRIBUTION	04/14/2016	03/31/2020	180,864							180,864	180,864				
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	03/31/2020	480,051							480,051	480,051				
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	NORMAL DISTRIBUTION	04/06/2018	03/31/2020	44,672							44,672	44,672				
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/29/2019	03/31/2020	1,603,331							1,603,331	1,603,331				
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	03/31/2020	228,405							228,405	228,405				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	03/31/2020	110,683							110,683	110,683				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	03/31/2020	1,696,488							1,696,488	1,696,488				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	03/31/2020	1,230,175							1,230,175	1,230,175				
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	03/31/2020	272,757							272,757	272,757				
000000-00-0	EIG ENERGY FUND XIV	LOS ANGELES	CA	NORMAL DISTRIBUTION	12/03/2007	03/31/2020	58,861							58,861	58,861				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	03/31/2020	7,207							7,207	7,207				
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	03/31/2020	33,040							33,040	33,040				
000000-00-0	INDUSTRY VENTURES IV	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	08/31/2006	03/31/2020	235,406							235,406	235,406				
000000-00-0	KINDERHOOK CAPITAL FUND III	NEW YORK	NY	NORMAL DISTRIBUTION	03/15/2010	03/31/2020	50,000							50,000	50,000				
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	06/13/2014	03/31/2020	4,187,341							4,187,341	4,187,341				
000000-00-0	LANDMARK EQUITY PARTNERS XIII	SIMSBURY	CT	NORMAL DISTRIBUTION	01/09/2006	03/31/2020	3,511,488							3,511,488	3,511,488				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	03/31/2020	338,264							338,264	338,264				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	03/31/2020	48,040							48,040	48,040				
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A	NEW YORK	NY	NORMAL DISTRIBUTION	01/09/2006	03/31/2020	117,972							117,972	117,972				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	03/31/2020	1,312,215							1,312,215	1,312,215				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	03/31/2020	664,547							664,547	664,547				
000000-00-0	LONG POND CAPITAL QP FUND SERIES C	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	03/31/2020	342,033							342,033	342,033				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	03/31/2020	404,169							404,169	404,169				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	03/31/2020	3,992,940							3,992,940	3,992,940				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	03/31/2020	1,672,273							1,672,273	1,672,273				
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	11/20/2006	03/31/2020	40,000							40,000	40,000				
000000-00-0	PINE RIVER FUND L.P.	MINNETONKA	MN	NORMAL DISTRIBUTION	12/01/2019	03/31/2020	44,171							44,171	44,171				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	NORMAL DISTRIBUTION	02/28/2018	03/31/2020	271,985							271,985	271,985				
000000-00-0	RCP SECONDARY OPPORTUNITY FUND	CHICAGO	IL	NORMAL DISTRIBUTION	02/16/2010	03/31/2020	198,639							198,639	198,639				
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	03/31/2020	3,776,277							3,776,277	3,776,277				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	03/31/2020	514,423							514,423	514,423				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	03/31/2020	1,397,951							1,397,951	1,397,951				572,504
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	03/31/2020	457,737							457,737	457,737				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	03/31/2020	946,282							946,282	946,282				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	03/31/2020	1,182,901							1,182,901	1,182,901				
000000-00-0	STRATEGIC PARTNERS VIII	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	03/31/2020	7,135							7,135	7,135				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	03/31/2020	14,983							14,983	14,983				
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	NORMAL DISTRIBUTION	12/05/2014	03/31/2020	21,087							21,087	21,087				
89186@-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	07/14/2008	03/31/2020	1,015,258							1,015,258	1,015,258				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	03/31/2020	950,757							950,757	950,757				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	03/31/2020	52,368							52,368	52,368				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							33,715,176							33,715,176	33,715,176				572,504
000000-00-0	PACIFIC LIFE AVIATION HOLDINGS LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/30/2017	03/31/2020	2,119,460							2,119,460	2,119,460				(2,119,460)
69448#-10-1	PACIFIC LIFE FUND ADVISORS, LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/31/2007	03/31/2020	26,000,000							26,000,000	26,000,000				26,363,184
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	03/31/2020	2,503,189							2,503,189	2,503,189				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	03/31/2020	3,518,811							3,518,811	3,518,811				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	03/31/2020	34,692							34,692	34,692				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	03/31/2020	3,925,417							3,925,417	3,925,417				
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	03/31/2020	350,572							350,572	350,572				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	03/31/2020	214,559							214,559	214,559				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	03/31/2020	130,356							130,356	130,356				
000000-00-0	TRESTLES CLO III	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	10/28/2018	03/31/2020	50,000,000							50,000,000	50,000,000				715,400
2099999. Joint Venture Interests - Common Stock - Affiliated							88,797,056							88,797,056	88,797,056				24,959,124
000000-00-0	CALIFORNIA SMART GROWTH FUND IV, LP / REO #3982	EL SEGUNDO	CA	NORMAL DISTRIBUTIONS	10/25/2006	03/31/2020	1,367,636							315,925	315,925				
000000-00-0	IHP FUND III/V (MERGED)/ REO #3967	IRVINE	CA	NORMAL DISTRIBUTIONS	03/19/2003	03/31/2020	5,380,810							954,676	954,676				
000000-00-0	LANDMARK REAL ESTATE FUND IV / REO #3994	SIMSBURY	CT	LIQUIDATION OF INVESTMENT	03/27/2002	03/31/2020	26,152							20,387	20,387				
000000-00-0	LBA REALTY FUND III LP / REO #3985	NEWPORT BEACH	CA	NORMAL DISTRIBUTIONS	09/14/2006	03/31/2020	4,291,078							331,675	331,675				
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/30/2008	03/31/2020	1,065,056							358,056	358,056				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							12,130,732							1,980,719	1,980,719				
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	03/31/2020													15,193,372
2299999. Joint Venture Interests - Real Estate - Affiliated																			15,193,372
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	03/31/2020	11,565,814							11,565,814	11,565,814				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	12/06/2010	03/31/2020	21,931,734							21,931,734	21,931,734				
191216-F@-4	COCA-COLA CO	ATLANTA	GA	NORMAL DISTRIBUTIONS	04/08/2019	03/31/2020	89,505,074							89,505,074	89,505,074				
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	12/31/2016	03/31/2020	53,376,801							53,376,801	53,376,801				
742718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/31/2016	03/31/2020	74,710,028							74,710,028	74,710,028				
4599999. Working Capital Finance Investment - Unaffiliated							251,089,450							251,089,450	251,089,450				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	03/31/2020	805,684							805,684	805,684				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	03/31/2020	486,527							486,527	486,527				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XVI	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	03/31/2020	426,426							426,426	426,426				
000000-00-0	TEXAS HISTORIC STRUCTURE TAX CREDIT	HOUSTON	TX	NORMAL DISTRIBUTION	10/31/2019	03/31/2020	2,880,000							2,880,000	2,880,000				
4699999. Any Other Class of Assets - Unaffiliated							4,598,637							4,598,637	4,598,637				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4899999. Total - Unaffiliated							301,533,995							291,383,983	291,383,983				572,504
4999999. Total - Affiliated							88,797,056							88,797,056	88,797,056				40,152,496
5099999 - Totals							390,331,051							380,181,039	380,181,039				40,725,000

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		03/01/2020	INTEREST CAPITALIZATION		152,794	152,794		1
912810-SL-3	US TREASURY NT		03/12/2020	J P MORGAN SECURITIES INC		593,359	500,000	742	1
912828-Z9-4	US TREASURY NT		03/26/2020	J P MORGAN SECURITIES INC		5,137,516	4,800,000	6,956	1
912828-ZC-7	US TREASURY NT		03/26/2020	BANK OF MONTREAL		309,727	300,000	248	1
912828-ZD-5	US TREASURY NT		03/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		251,084	250,000	41	1
0599999. Subtotal - Bonds - U.S. Governments						6,444,480	6,002,794	7,986	XXX
195325-DR-3	REPUBLIC OF COLOMBIA SR NT	D	01/21/2020	GOLDMAN, SACHS & CO		14,836,200	15,000,000		2FE
698299-BM-5	REPUBLIC OF PANAMA SR NT	D	03/26/2020	HSBC SECURITIES INC		3,000,000	3,000,000		2FE
30216J-AE-5	EXPORT-IMPORT BK INDIA SR NT 144A	D	01/06/2020	BARCLAYS LONDON & NY		9,954,300	10,000,000		2FE
80413T-AQ-2	SAUDI INTL BOND SR NT 144A	D	01/21/2020	STANDARD CHARTERED BANK		24,682,250	25,000,000		1FE
80413T-AR-0	SAUDI INTL BOND SR NT 144A	D	01/21/2020	STANDARD CHARTERED BANK		19,655,200	20,000,000		1FE
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3	C	01/02/2020	INTEREST CAPITALIZATION		54,111	54,111		1PL
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3	C	01/02/2020	INTEREST CAPITALIZATION		28,225	28,225		1PL
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3	C	01/02/2020	INTEREST CAPITALIZATION		29,467	29,467		1PL
1099999. Subtotal - Bonds - All Other Governments						72,239,753	73,111,803		XXX
64966Q-KB-5	NEW YORK NY		03/13/2020	CITIGROUP GLOBAL MKTS INC		9,930,300	10,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,930,300	10,000,000		XXX
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV		03/23/2020	WELLS FARGO BANK, N.A.		10,172,400	10,000,000	241,667	1FE
3137BQ-UP-0	FHLMC 4601- CL NK		01/15/2020	J P MORGAN SECURITIES INC		24,719,278	25,011,403	27,096	1
3137FR-2N-0	FHLMC 4954- CL LB		01/17/2020	MORGAN STANLEY CAPITAL SERVICES LLC		50,398,438	50,000,000	104,167	1
79766D-SA-8	SAN FRANCISCO CALIF CITY &CNTY		03/12/2020	WELLS FARGO BANK, N.A.		3,587,773	3,250,000	83,958	1FE
89917*-AA-3	TULARE COUNTY II CTL PTC		01/28/2020	DIRECT PLACEMENT		1,636,177	1,620,000		1Z
3199999. Subtotal - Bonds - U.S. Special Revenues						90,514,065	89,881,403	456,887	XXX
88579Y-BN-0	3M CO SR NT		03/25/2020	CITIGROUP SECURITIES INC		498,405	500,000		1FE
001055-BJ-0	AFLAC INC SR NT		03/30/2020	WELLS FARGO BANK, N.A.		4,987,100	5,000,000		1FE
00914A-AG-7	AIR LEASE CORP SR NT MTN DTD 01/14/20		01/07/2020	BANK OF AMERICA NA		9,790,400	10,000,000		2FE
015271-AU-3	ALEXANDRIA REAL ESTATE E CO GUARNT		03/23/2020	CITIGROUP SECURITIES INC		6,995,310	7,000,000		2FE
023608-AJ-1	AMEREN CORP SR NT		03/31/2020	J P MORGAN SECURITIES INC		4,988,150	5,000,000		2FE
024836-AF-5	AMERICAN CAMPUS CMNTYS CO GUARNT		01/15/2020	WELLS FARGO BANK, N.A.		19,962,000	20,000,000		2FE
03027X-BA-7	AMERICAN TOWER CORP SR NT		01/17/2020	VARIOUS		14,952,950	15,000,000	4,833	2FE
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		03/04/2020	CITIGROUP GLOBAL MKT INC		499,994	500,000		1FE
031162-CR-9	AMGEN INC SR NT		02/18/2020	CITIGROUP GLOBAL MKT INC		996,030	1,000,000		2FE
031162-CT-5	AMGEN INC SR NT		02/18/2020	GOLDMAN, SACHS & CO		2,245,209	2,250,000		2FE
039482-AB-0	ARCHER-DANIELS-MIDLAND C SR NT		03/25/2020	CITIGROUP SECURITIES INC		34,728,050	35,000,000		1FE
052769-AG-1	AUTODESK INC SR NT		01/07/2020	CITIGROUP SECURITIES INC		9,977,500	10,000,000		2FE
053332-AZ-5	AUTOZONE INC SR NT		03/26/2020	J P MORGAN SECURITIES INC		19,986,600	20,000,000		2FE
05348E-BG-3	AVALONBAY COMMUNITIES SR NT 02/25/20		02/10/2020	DEUTSCHE BANK SECURITIES INC		3,995,720	4,000,000		1FE
053611-AK-5	AVERY DENNISON CORP SR NT		03/04/2020	J P MORGAN SECURITIES INC		11,102,055	11,150,000		2FE
060505-FQ-2	BANK OF AMER CORP PERP JR SUB SER MM		01/21/2020	BANK OF AMERICA NA		350,000	350,000		2FE
06051G-JA-8	BANK OF AMERICA CORP SR NT 03/20/20		03/17/2020	BANK OF AMERICA NA		7,000,000	7,000,000		1FE
09247X-AQ-4	BLACKROCK INC SR NT		01/16/2020	J P MORGAN SECURITIES INC		8,493,200	8,500,000		1FE
10112R-BC-7	BOSTON PROPERTIES LP SR NT		03/26/2020	VARIOUS		9,635,146	10,595,000	12,802	2FE
11133T-AD-5	BROADRIDGE FINANCIAL SOL SR NT		01/09/2020	WELLS FARGO BANK, N.A.		4,003,720	4,000,000	10,956	2FE
142339-AJ-9	CARLISLE COS INC SR NT		02/13/2020	J P MORGAN SECURITIES INC		19,751,200	20,000,000		2FE
808513-BC-8	CHARLES SCHWAB CORP SR NT		03/20/2020	CREDIT SUISSE SECURITIES LLC		4,992,900	5,000,000		1FE
16876Y-AA-0	CHILDREN'S HEALTH CARE SEC SER 2020		01/08/2020	J P MORGAN SECURITIES INC		10,000,000	10,000,000		1FE
125523-CL-2	CIGNA CORP SR NT		03/04/2020	GOLDMAN, SACHS & CO		1,647,228	1,650,000		2FE
172967-ML-2	CITIGRP INC SR NT		01/22/2020	VARIOUS		10,750,000	10,750,000		1FE
174610-AS-4	CITIZENS FINANCIAL GRP SR NT		02/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		14,967,000	15,000,000		2FE
177376-AF-7	CITRIX SYSTEMS INC SR NT		02/20/2020	BANK OF AMERICA NA		3,377,900	3,400,000		2FE
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT	D	01/08/2020	VARIOUS		15,588,090	15,750,000		1FE
209111-FX-6	CON EDISON CO OF NY INC SR NT SER 20A		03/26/2020	BANK OF AMERICA NA		11,224,350	11,250,000		1FE
210518-DH-6	CONSUMERS ENERGY CO 1ST MTG		03/17/2020	BARCLAYS CAPITAL INC		9,960,600	10,000,000		1FE
12655Q-AM-7	CREDIT SUISSE MTG TR 2020-WEST CL HRR		02/05/2020	CREDIT SUISSE SECURITIES LLC		15,011,006	19,700,000	33,604	2FE
22822V-AR-2	CROWN CASTLE INTL CORP SR NT		03/31/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,719,213	3,750,000		2Z
126650-DH-0	CVS HEALTH CORP SR NT		03/26/2020	BARCLAYS CAPITAL INC		598,932	600,000		2Z
25466A-AR-2	DISCOVER BANK SR NT SER BKNT		02/03/2020	ROYAL BANK OF CANADA		14,968,650	15,000,000		2FE
278865-BE-9	ECOLAB INC SR NT		03/20/2020	CREDIT SUISSE SECURITIES LLC		9,990,600	10,000,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
29278N-AP-8	ENERGY TRANSFER OPERATNG CO GUARNT		01/07/2020	DEUTSCHE BANK SECURITIES INC		149,886	150,000		2FE
29278N-AR-4	ENERGY TRANSFER OPERATNG CO GUARNT		01/07/2020	DEUTSCHE BANK SECURITIES INC		599,484	600,000		2FE
29379V-BX-0	ENTERPRISE PRODUCTS OPER CO GUARNT		01/06/2020	CITIGROUP GLOBAL MKT INC		249,803	250,000		2FE
29379V-BY-8	ENTERPRISE PRODUCTS OPER CO GUARNT		01/06/2020	CITIGROUP GLOBAL MKT INC		397,652	400,000		2FE
29444U-BD-7	EQUINIX INC SR NT		02/05/2020	J P MORGAN SECURITIES INC		4,686,186	4,605,000	29,306	2FE
29717P-AV-9	ESSEX PORTFOLIO LP CO GUARNT		02/04/2020	WELLS FARGO BANK, N.A.		11,955,360	12,000,000		2FE
30040W-AH-1	EVERSOURCE ENERGY SR NT		01/07/2020	BARCLAYS CAPITAL INC		9,981,400	10,000,000		2FE
30161N-AX-9	EXELON CORP SR NT		03/30/2020	J P MORGAN SECURITIES INC		3,392,996	3,400,000		2FE
30231G-BF-8	EXXON MOBIL CORPORATION SR NT		03/17/2020	CITIGROUP SECURITIES INC		10,000,000	10,000,000		1FE
30231G-BG-6	EXXON MOBIL CORPORATION SR NT		03/17/2020	CITIGROUP SECURITIES INC		5,000,000	5,000,000		1FE
30231G-BK-7	EXXON MOBIL CORPORATION SR NT		03/17/2020	J P MORGAN SECURITIES INC		30,000,000	30,000,000		1FE
337932-AL-1	FIRSTENERGY CORP SR NT		02/18/2020	MORGAN STANLEY CAPITAL SERVICES LLC		699,503	700,000		2FE
E5311L-AB-7	FORTINI INVS SA SR SEC SER .	B	03/11/2020	DIRECT PLACEMENT		1,845,820	1,845,820		2Z
35671D-CE-3	FREEPORT-MCMORAN INC CO GUARNT		02/19/2020	J P MORGAN SECURITIES INC		2,500,000	2,500,000		3FE
35671D-CF-0	FREEPORT-MCMORAN INC CO GUARNT		02/19/2020	J P MORGAN SECURITIES INC		2,500,000	2,500,000		3FE
360271-AL-4	FULTON FINANCIAL CORP SUB		02/25/2020	SANDLER O'NEILL PARTNERS		5,000,000	5,000,000		2FE
360271-AM-2	FULTON FINANCIAL CORP SUB		02/25/2020	SANDLER O'NEILL PARTNERS		15,000,000	15,000,000		2FE
369550-BM-9	GENERAL DYNAMICS CORP CO GUARNT		03/23/2020	WELLS FARGO BANK, N.A.		19,789,400	20,000,000		1FE
370334-CL-6	GENERAL MILLS INC SR NT		03/31/2020	BANK OF AMERICA NA		1,147,700	1,150,000		2FE
406216-BL-4	HALLIBURTON CO SR NT		02/19/2020	MIZUHO SECURITIES USA INC		9,997,400	10,000,000		2FE
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT		01/23/2020	CITIGROUP GLOBAL MKTS INC		5,590,000	5,590,000		1FE
418056-AX-5	HASBRO INC SR NT		01/17/2020	J P MORGAN SECURITIES INC		1,516,350	1,500,000	7,875	2FE
404119-CA-5	HCA INC CO GUARNT		02/11/2020	J P MORGAN SECURITIES INC		5,000,000	5,000,000		3FE
428291-AN-8	HEXCEL CORP SR NT		01/16/2020	BAIRD, ROBERT W. & CO INCORP		2,024,349	1,912,000	32,727	2FE
437076-CA-8	HOME DEPOT INC SR NT		03/26/2020	J P MORGAN SECURITIES INC		1,791,234	1,800,000		1FE
404280-CF-4	HSBC HLDGS PLC SR NT	D	03/25/2020	HSBC SECURITIES INC		449,438	450,000		1FE
446150-AS-3	HUNTINGTON BANCSHARES SR NT		01/28/2020	MORGAN STANLEY CAPITAL SERVICES LLC		19,919,400	20,000,000		2FE
466313-AJ-2	JABIL INC SR NT		01/15/2020	BANK OF AMERICA NA		10,764,208	10,750,000	600	2FE
832696-AS-7	JM SMUCKER CO SR NT		03/10/2020	WELLS FARGO BANK, N.A.		4,953,700	5,000,000	990	2FE
48128B-AH-4	JPMORGAN CHASE & CO PERP SR NT SER II		02/19/2020	J P MORGAN SECURITIES INC		350,000	350,000		2FE
49338L-AF-0	KEYSIGHT TECHNOLOGIES SR NT		01/13/2020	WELLS FARGO BANK, N.A.		5,057,200	5,000,000	34,583	2FE
49427R-AP-7	KILROY REALTY LP CO GUARNT		01/16/2020	VARIOUS		6,994,080	7,000,000	70,997	2FE
494368-CA-9	KIMBERLY-CLARK CORP SR NT		01/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,246,000	1,250,000		1FE
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT		02/27/2020	BARCLAYS CAPITAL INC		494,840	500,000	3,792	3FE
50540R-AW-2	LABORATORY CORP OF AMER SR NT		01/10/2020	J P MORGAN SECURITIES INC		4,033,480	4,000,000	16,061	2FE
548661-DU-8	LOWE'S COS INC SR NT		03/24/2020	J P MORGAN SECURITIES INC		19,903,600	20,000,000		2FE
573284-AV-8	MARTIN MARIETTA MATERIAL SR NT		03/05/2020	DEUTSCHE BANK SECURITIES INC		5,437,520	5,500,000		2FE
58013M-FL-3	MCDONALD'S CORP SR NT MTN DTD 03/05/20		03/03/2020	GOLDMAN, SACHS & CO		948,252	950,000		2FE
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20		03/25/2020	J P MORGAN SECURITIES INC		15,932,193	16,050,000		2FE
552676-AT-5	MDC HLDGS INC SR NT		01/06/2020	CITIGROUP SECURITIES INC		25,000,000	25,000,000		3FE
58506Y-AS-1	MEDSTAR HEALTH INC SEC SER 20A		01/09/2020	J P MORGAN SECURITIES INC		10,000,000	10,000,000		1FE
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		01/17/2020	VARIOUS		751,755	750,000	3,103	2FE
617446-8N-2	MORGAN STANLEY SR NT		03/19/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000		1FE
57636Q-AP-9	MSTRCARD INC SR NT		03/24/2020	CITIGROUP SECURITIES INC		499,030	500,000		1FE
57636Q-AQ-7	MSTRCARD INC SR NT		03/24/2020	CITIGROUP SECURITIES INC		995,760	1,000,000		1FE
57636Q-AR-5	MSTRCARD INC SR NT		03/24/2020	CITIGROUP GLOBAL MKT INC		249,303	250,000		1FE
654106-AK-9	NIKE INC SR NT		03/25/2020	BANK OF AMERICA NA		249,633	250,000		1FE
654106-AM-5	NIKE INC SR NT		03/25/2020	BANK OF AMERICA NA		498,315	500,000		1FE
655664-AT-7	NORDSTROM INC SR NT		01/07/2020	CITIGROUP GLOBAL MKT INC		2,044,220	2,000,000	15,313	2FE
666807-BS-0	NORTHROP GRUMMAN CORP SR NT		03/19/2020	J P MORGAN SECURITIES INC		4,979,950	5,000,000		2FE
67021C-AP-2	NSTAR ELEC CO SR NT		03/23/2020	MITSUBISHI TRUST & BANKING CORPORATION		6,961,640	7,000,000		1FE
67066G-AF-1	NVIDIA CORP SR NT		03/26/2020	GOLDMAN, SACHS & CO		2,839,427	2,850,000		1FE
681919-BB-1	OMNICOM GRP INC SR NT		02/19/2020	CITIGROUP SECURITIES INC		4,982,800	5,000,000		2FE
68389X-BU-8	ORACLE CORP SR NT		03/30/2020	J P MORGAN SECURITIES INC		1,047,743	1,050,000		1FE
68389X-BX-2	ORACLE CORP SR NT		03/30/2020	WELLS FARGO BANK, N.A.		996,540	1,000,000		1FE
67103H-AJ-6	O'REILLY AUTOMOTIVE INC SR NT		03/25/2020	J P MORGAN SECURITIES INC		9,995,900	10,000,000		2FE
713448-ET-1	PEPSICO INC SR NT		03/17/2020	BANK OF AMERICA NA		9,923,200	10,000,000		1FE
714046-AG-4	PERKINELMER INC SR NT		01/22/2020	VARIOUS		10,987,190	10,648,000	127,288	2FE
717081-EW-9	PFIZER INC SR NT		03/25/2020	BANK OF AMERICA NA		1,345,275	1,350,000		1FE
693475-AZ-8	PNC FINANCIAL SVCS SR NT		01/16/2020	J P MORGAN SECURITIES INC		4,986,000	5,000,000		1FE

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742718-FH-7	PROCTER & GAMBLE CO/THE SR NT		03/23/2020	CITIGROUP GLOBAL MKT INC		897,840	900,000		1FE
743315-AW-3	PROGRESSIVE CORP SR NT		03/17/2020	CREDIT SUISSE SECURITIES LLC		7,000,000	7,000,000		1FE
74340X-BK-6	PROLOGIS LP SR NT		02/10/2020	EXCHANGE		16,900,478	17,000,000	197,979	1FE
74340X-BL-4	PROLOGIS LP SR NT		02/10/2020	EXCHANGE		5,985,834	6,000,000	6,563	1FE
74340X-BM-2	PROLOGIS LP SR NT		02/03/2020	WELLS FARGO BANK, N.A.		39,732,400	40,000,000		1FE
74340X-BN-0	PROLOGIS LP SR NT		02/03/2020	J P MORGAN SECURITIES INC		748,748	750,000		1FE
74340X-BP-5	PROLOGIS LP SR NT		02/03/2020	J P MORGAN SECURITIES INC		19,787,200	20,000,000		1FE
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SR NT 03/10/20		03/05/2020	BNP PARIBAS SECURITIES CORP		3,186,304	3,200,000		1FE
74432Q-CJ-2	PRUDENTIAL FINANCIAL MTN DTD 03/10/20		03/05/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,987,300	5,000,000		1FE
78015K-7F-5	ROYAL BANK OF CANADA SR NT FRN SER GMTN	A	02/06/2020	ROYAL BANK OF CANADA		10,000,000	10,000,000		1FE
824348-BL-9	SHERWIN-WILLIAMS CO SR NT		03/03/2020	CITIGROUP GLOBAL MKT INC		199,958	200,000		2FE
854502-AL-5	STANLEY BLACK & DECKER I SR NT		02/11/2020	VARIOUS		10,684,803	10,750,000	1,917	1FE
858119-BK-5	STEEL DYNAMICS INC SR NT		01/24/2020	VARIOUS		8,948,268	8,777,000	30,908	2FE
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT	D	01/06/2020	SMBC NIKKO		25,000,000	25,000,000		1FE
871829-BJ-5	SYSCORPORATION CO GUARNT		02/11/2020	GOLDMAN, SACHS & CO		998,110	1,000,000		2FE
871829-BK-2	SYSCORPORATION CO GUARNT		02/11/2020	BANK OF AMERICA NA		1,693,999	1,700,000		2FE
871829-BL-0	SYSCORPORATION CO GUARNT		03/30/2020	GOLDMAN, SACHS & CO		4,790,016	4,800,000		2FE
87612B-BL-5	TARGA RES PARTNERS LP SR NT		01/22/2020	EXCHANGE		5,000,000	5,000,000	6,319	3FE
87612B-BN-1	TARGA RES PARTNERS LP SR NT		01/22/2020	EXCHANGE		5,000,000	5,000,000	6,684	3FE
883203-CB-5	TEXTRON INC SR NT		03/10/2020	BANK OF AMERICA NA		298,569	300,000		2FE
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT		03/23/2020	J P MORGAN SECURITIES INC		10,150,000	10,150,000		2FE
872540-AS-8	TJX COS INC SR NT		03/30/2020	BANK OF AMERICA NA		4,996,550	5,000,000		1FE
872540-AT-6	TJX COS INC SR NT		03/30/2020	BANK OF AMERICA NA		4,993,750	5,000,000		1FE
89788J-AC-3	TRUIST BANK SR NT FRN SER BKNT		03/04/2020	SUNTRUST CAPITAL MARKETS INC		500,000	500,000		1FE
89788K-AA-4	TRUIST BANK SUB SER BKNT		03/04/2020	SUNTRUST CAPITAL MARKETS INC		1,497,600	1,500,000		1FE
906548-CR-1	UNION ELEC CO 1ST MTG		03/17/2020	MITSUBISHI TRUST & BANKING CORPORATION		9,991,400	10,000,000		1FE
907818-FH-6	UNION PACIFIC CORP SR NT		02/11/2020	VARIOUS		11,336,108	11,310,000	9,802	2FE
907818-FK-9	UNION PACIFIC CORP SR NT		01/28/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,998,050	5,000,000		2FE
911312-BW-5	UNITED PARCEL SERVICE SR NT		03/19/2020	J P MORGAN SECURITIES INC		298,254	300,000		1FE
911312-BY-1	UNITED PARCEL SERVICE SR NT		03/19/2020	BANK OF AMERICA NA		9,962,300	10,000,000		1FE
92343V-FE-9	VERIZON COMMS SR NT		03/17/2020	GOLDMAN, SACHS & CO		4,984,650	5,000,000		2FE
92348T-AA-2	VERIZON OWNER TR 2020-A CL A1A		01/21/2020	BANK OF AMERICA NA		249,971	250,000		1FE
92826C-AL-6	VISA INC SR NT		03/31/2020	J P MORGAN SECURITIES INC		1,695,206	1,700,000		1Z
254687-FP-6	WALT DISNEY CO/THE CO GUARNT		03/19/2020	CITIGROUP GLOBAL MKT INC		299,670	300,000		1FE
94106B-AA-9	WASTE CONNECTIONS INC SR NT		02/11/2020	CITIGROUP SECURITIES INC		10,123,000	10,000,000	14,444	2FE
94106B-AB-7	WASTE CONNECTIONS INC SR NT		03/04/2020	J P MORGAN SECURITIES INC		10,443,650	10,600,000		2FE
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20		02/04/2020	WELLS FARGO BANK, N.A.		15,000,000	15,000,000		1FE
95000U-2L-6	WELLS FARGO & CO SR NT MTN DTD 03/30/20		03/23/2020	WELLS FARGO BANK, N.A.		10,000,000	10,000,000		1FE
958667-AB-3	WESTERN MIDSTREAM OPERAT SR NT		01/09/2020	BARCLAYS CAPITAL INC		299,886	300,000		2FE
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT		01/13/2020	BARCLAYS CAPITAL INC		23,633,940	23,650,000	675	3FE
962166-BX-1	WEYERHAEUSER CO SR NT		01/16/2020	MORGAN STANLEY CAPITAL SERVICES LLC		2,197,900	2,000,000	14,667	2FE
962166-BY-9	WEYERHAEUSER CO SR NT		03/26/2020	GOLDMAN, SACHS & CO		9,847,000	10,000,000		2FE
98212B-AL-7	WPX ENERGY INC SR NT		01/07/2020	BARCLAYS CAPITAL INC		2,000,000	2,000,000		3FE
98956P-AT-9	ZIMMER BIOMET HLDGS SR NT		03/13/2020	CITIGROUP SECURITIES INC		19,951,600	20,000,000		2FE
00654G-AA-1	ADANI ELEC MUMBAI SR SEC 144A	D	02/05/2020	STANDARD CHARTERED BANK		15,000,000	15,000,000		2FE
00973R-AE-3	AKER BP ASA SR NT 144A	D	01/08/2020	J P MORGAN SECURITIES INC		6,978,720	7,000,000		2FE
00973R-AF-0	AKER BP ASA SR NT 144A	D	01/08/2020	J P MORGAN SECURITIES INC		24,950,500	25,000,000		2FE
01400E-AB-9	ALCON FINANCE CORP CO GUARNT 144A		01/28/2020	MORGAN STANLEY CAPITAL SERVICES LLC		10,331,600	10,000,000	105,833	2FE
01626P-AM-8	ALIMENTATION COUCHE-TARD SR NT 144A	A	01/22/2020	WELLS FARGO BANK, N.A.		9,988,000	10,000,000		2FE
00180A-AB-5	AMSR TR 2020-SFR CL B 144A		03/04/2020	GOLDMAN, SACHS & CO		7,999,987	8,000,000		1FE
00180A-AC-3	AMSR TR 2020-SFR CL C 144A		03/04/2020	GOLDMAN, SACHS & CO		13,999,353	14,000,000		1FE
00180A-AD-1	AMSR TR 2020-SFR CL D 144A		03/04/2020	GOLDMAN, SACHS & CO		14,999,469	15,000,000		2FE
034863-AV-2	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/30/2020	ROYAL BANK OF CANADA		499,545	500,000		2FE
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/30/2020	ROYAL BANK OF CANADA		1,839,529	1,850,000		2FE
05401A-AJ-0	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	01/10/2020	VARIOUS		10,002,250	10,000,000		2FE
071813-BV-0	BAXTER INTL INC SR NT 144A		03/24/2020	J P MORGAN SECURITIES INC		1,348,056	1,350,000		1FE
071813-BW-8	BAXTER INTL INC SR NT 144A		03/24/2020	J P MORGAN SECURITIES INC		6,974,170	7,000,000		1FE
084659-AS-0	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/20/2020	WELLS FARGO BANK, N.A.		9,987,100	10,000,000		1FE
084659-AU-5	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/25/2020	WELLS FARGO BANK, N.A.		19,996,800	20,000,000		1FE
09659W-2K-9	BNP PARIBAS SR NT 144A	D	01/06/2020	BNP PARIBAS SECURITIES CORP		30,000,000	30,000,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
05583J-AG-7	BPCE SA SR NT 144A	D	01/06/2020	BARCLAYS CAPITAL INC		17,892,360	18,000,000		1FE
11135F-AC-5	BROADCOM INC CO GUARNT 144A	C	02/06/2020	MITSUBISHI TRUST & BANKING CORPORATION		256,095	250,000	2,496	2FE
14448C-AA-2	CARRIER GLBL CORP CO GUARNT 144A		03/12/2020	VARIOUS		30,034,472	30,100,000	7,712	2FE
14448C-AC-8	CARRIER GLBL CORP CO GUARNT 144A		02/13/2020	GOLDMAN, SACHS & CO		449,982	450,000		2FE
14448C-AD-6	CARRIER GLBL CORP CO GUARNT 144A		02/14/2020	VARIOUS		500,339	500,000		2FE
14448C-AH-7	CARRIER GLBL CORP CO GUARNT 144A		02/13/2020	J P MORGAN SECURITIES INC		5,000,000	5,000,000		2FE
15135B-AU-5	CENTENE CORP SR NT 144A		02/05/2020	BARCLAYS CAPITAL INC		7,000,000	7,000,000		3FE
166754-AW-1	CHEVRON PHILLIPS CHEM CO SR NT 144A		03/24/2020	MIZUHO SECURITIES USA INC		24,998,000	25,000,000		1FE
125634-AN-5	CLI FUNDING LLC 2014-1A CL A 144A		03/23/2020	ROYAL BANK OF CANADA		1,820,896	1,916,709	1,226	1FE
125634-AQ-8	CLI FUNDING LLC 2014-2A CL A 144A		03/25/2020	WELLS FARGO BANK, N.A.		2,379,360	2,640,982	2,232	1FE
21872U-AJ-3	COREVEST AMER FIN LTD 2020-1 CL B 144A		03/05/2020	GOLDMAN, SACHS & CO		28,999,075	29,000,000	19,897	1FE
21872U-AL-8	COREVEST AMER FIN LTD 2020-1 CL C 144A		03/05/2020	GOLDMAN, SACHS & CO		23,238,359	23,240,000	16,584	1FE
21872U-AN-4	COREVEST AMER FIN LTD 2020-1 CL D 144A		03/05/2020	GOLDMAN, SACHS & CO		18,074,031	18,075,000	14,646	2FE
225313-AM-7	CREDIT AGRICOLE SA SUB 144A	D	01/17/2020	VARIOUS		24,917,500	25,000,000	3,611	2FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		03/01/2020	INTEREST CAPITALIZATION		164,262	164,262		1FM
225401-AN-8	CREDIT SUISSE GRP AG PERP JR SUB 144A	D	01/16/2020	CREDIT SUISSE SECURITIES LLC		300,000	300,000		3FE
225401-AP-3	CREDIT SUISSE GRP AG SR NT 144A	D	03/27/2020	CREDIT SUISSE SECURITIES LLC		10,000,000	10,000,000		2FE
12655Q-AE-5	CREDIT SUISSE MTG TR 2020-WEST CL B 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		24,078,476	23,500,000	40,086	1FE
12655Q-AG-0	CREDIT SUISSE MTG TR 2020-WEST CL C 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		27,202,392	27,000,000	46,057	1FE
12655Q-AJ-4	CREDIT SUISSE MTG TR 2020-WEST CL D 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		19,095,202	19,600,000	33,434	2FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		03/01/2020	INTEREST CAPITALIZATION		87,267	87,267		1FM
29081P-AF-2	EMBOTELLADORA ANDINA SA SR NT 144A	D	01/15/2020	BANK OF AMERICA NA		11,897,760	12,000,000		2FE
30217A-AC-7	EXPERIAN FINANCE PLC CO GUARNT 144A	D	01/08/2020	VARIOUS		9,893,250	10,000,000	22,535	2FE
302975-BE-6	FREMF MTG TR 2020-K105 CL B 144A		03/04/2020	BANK OF AMERICA NA		10,528,600	10,000,000	10,786	2FE
302975-BG-1	FREMF MTG TR 2020-K105 CL C 144A		03/04/2020	BANK OF AMERICA NA		4,582,688	4,500,000	4,854	2FE
30313W-AE-8	FREMF MTG TR 2020-K106 CL B 144A		03/17/2020	BARCLAYS CAPITAL INC		21,440,628	22,000,000	56,642	2FE
30313W-AG-3	FREMF MTG TR 2020-K106 CL C 144A		03/17/2020	BARCLAYS CAPITAL INC		13,209,655	14,700,000	37,847	2FE
30300S-AS-1	FREMF MTG TR 2020-K737 CL B 144A		01/22/2020	WELLS FARGO BANK, N.A.		11,142,967	11,000,000	29,255	2FE
30300S-AU-6	FREMF MTG TR 2020-K737 CL C 144A		01/22/2020	WELLS FARGO BANK, N.A.		5,933,454	6,000,000	15,957	2FE
35805B-AA-6	FRESENIUS MED CARE III CO GUARNT 144A	C	01/22/2020	VARIOUS		13,118,035	12,601,000	50,650	2FE
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		01/16/2020	GOLDMAN, SACHS & CO		11,095,559	10,883,000	24,336	1FE
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		01/16/2020	GOLDMAN, SACHS & CO		10,157,813	10,000,000	22,361	1FE
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		02/18/2020	GOLDMAN, SACHS & CO		26,601,250	26,000,000	68,250	1FE
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		02/18/2020	GOLDMAN, SACHS & CO		9,174,375	9,000,000	23,625	1FE
446413-AP-1	HUNTINGTON INGALLS INDUS SR NT 144A		03/26/2020	J P MORGAN SECURITIES INC		19,999,200	20,000,000		2FE
45434L-2A-1	INDIAN RAILWAY FINANCE SR NT 144A	D	02/06/2020	MITSUBISHI TRUST & BANKING CORPORATION		20,000,000	20,000,000		2FE
46128M-AN-1	INVERSIONES CMPC SA CO GUARNT 144A	D	01/08/2020	J P MORGAN SECURITIES INC		11,980,200	12,000,000		2FE
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		03/01/2020	INTEREST CAPITALIZATION		74,968	74,968		1FM
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		03/17/2020	WELLS FARGO BANK, N.A.		24,135,135	23,985,228	41,974	1FM
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		01/24/2020	J P MORGAN SECURITIES INC		12,734,375	12,500,000	35,243	1FE
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		01/24/2020	J P MORGAN SECURITIES INC		41,922,500	41,000,000	115,597	1FE
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		02/19/2020	J P MORGAN SECURITIES INC		16,837,734	16,500,000	43,313	1FE
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		02/19/2020	J P MORGAN SECURITIES INC		28,660,625	28,000,000	73,500	1FE
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		02/21/2020	J P MORGAN SECURITIES INC		12,073,125	11,750,000	30,844	1FE
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A		01/07/2020	STIFEL, NICOLAUS & CO INCORPORATED		1,576,380	1,500,000	7,800	1FE
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		02/10/2020	BANK OF AMERICA NA		449,959	450,000		1FE
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		02/07/2020	GOLDMAN, SACHS & CO		378,478	378,139	343	1FE
65342Q-AK-8	NEXTERA ENERGY OPERATING CO GUARNT 144A		01/08/2020	CITIGROUP GLOBAL MKT INC		3,757,500	3,600,000	81,724	3FE
68902V-AC-1	OTIS WORLDWIDE CORP CO GUARFRN 144A		02/19/2020	GOLDMAN, SACHS & CO		200,000	200,000		2FE
68902V-AB-3	OTIS WORLDWIDE CORP CO GUARNT 144A		02/19/2020	CITIGROUP GLOBAL MKT INC		599,892	600,000		2FE
68902V-AF-4	OTIS WORLDWIDE CORP CO GUARNT 144A		02/19/2020	BANK OF AMERICA NA		2,849,772	2,850,000		2FE
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A		01/28/2020	BARCLAYS CAPITAL INC		10,000,000	10,000,000		1FE
71654Q-CZ-3	PETROLEOS MEXICANOS CO GUARNT 144A	D	01/21/2020	J P MORGAN SECURITIES INC		100,000	100,000		2FE
74331C-AB-4	PROGRESS RESIDENTIAL 2020-SFR CL B 144A		03/04/2020	BARCLAYS CAPITAL INC		24,999,695	25,000,000		1FE
74331C-AC-2	PROGRESS RESIDENTIAL 2020-SFR CL C 144A		03/04/2020	BARCLAYS CAPITAL INC		3,499,931	3,500,000		1FE
74331C-AD-0	PROGRESS RESIDENTIAL 2020-SFR CL D 144A		03/04/2020	BARCLAYS CAPITAL INC		6,999,818	7,000,000		2FE
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		02/14/2020	AMHERST PIERPOINT SECURITIES LLC		8,083,750	8,000,000	16,667	1FE
69371M-AE-7	PTTEP TREASURY CENTER CO GUARNT 144A	D	01/09/2020	CITIGROUP SECURITIES INC		5,000,000	5,000,000		2FE
749389-AA-0	RCKT MTG TR 2020-1 2020-1 CL A1 144A		02/06/2020	BANK OF AMERICA NA		45,499,221	45,000,000	67,500	1FE
749389-AN-2	RCKT MTG TR 2020-1 2020-1 CL A13 144A		02/06/2020	BANK OF AMERICA NA		24,658,769	24,479,000	36,719	1FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A		01/13/2020	J P MORGAN SECURITIES INC		1,545,691	1,550,000		1FE
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		01/08/2020	WELLS FARGO BANK, N.A.		20,459,375	20,000,000	31,111	1FE
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		01/08/2020	WELLS FARGO BANK, N.A.		3,940,676	3,864,000	6,011	1FE
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		02/13/2020	MORGAN STANLEY CAPITAL SERVICES LLC		51,234,375	50,000,000	97,222	1FE
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		02/13/2020	MORGAN STANLEY CAPITAL SERVICES LLC		20,431,250	20,000,000	38,889	1FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		01/17/2020	GUGGENHEIM CAPITAL MARKETS		10,370,883	9,975,000	125,738	2FE
83368R-AW-2	SOCIETE GENERALE SR NT 144A	D	01/16/2020	SOCIETE GENERALE		49,769,000	50,000,000		2FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		01/15/2020	BARCLAYS CAPITAL INC		17,000,000	17,000,000		2FE
853254-BS-8	STANDARD CHARTERED PLC SR NT 144A	D	03/26/2020	BANK OF AMERICA NA		250,000	250,000		2Z
85325W-AA-6	STANDARD CHARTERED PLC SR NT 144A	D	01/07/2020	J P MORGAN SECURITIES INC		14,999,850	15,000,000		1FE
853496-AC-1	STANDARD INDS INC SR NT 144A		03/10/2020	VARIOUS		259,219	250,000	3,559	3FE
857477-BJ-1	STATE STREET CORP SR NT 144A		03/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,200,000	1,200,000		1FE
857477-BK-8	STATE STREET CORP SR NT 144A		03/26/2020	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000		1FE
86310A-AA-9	STRATOSPHERE RE LTD NT FRN SER A144A	D	01/17/2020	GOLDMAN, SACHS & CO		48,000,000	48,000,000		2FE
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		02/05/2020	CREDIT SUISSE SECURITIES LLC		5,997,820	6,000,000		1FE
87407P-AR-1	TAL ADVANTAGE LLC 2014-3A CL A 144A		03/25/2020	RAYMOND JAMES & ASSOC INC		1,725,629	1,908,667	1,214	1FE
880451-AZ-2	TENNESSEE GAS PIPELINE CO GUARNT 144A		02/19/2020	CITIGROUP SECURITIES INC		24,950,250	25,000,000		2FE
89532R-AA-8	TRESTLES CLO LTD 2020-3A CL E 144A	D	01/16/2020	CREDIT SUISSE SECURITIES LLC		3,500,000	3,500,000		3FE
89532R-AC-4	TRESTLES CLO LTD 2020-3A CL SUB 144A	D	01/16/2020	CREDIT SUISSE SECURITIES LLC		4,280,813	5,925,000		5GI
92851A-AA-2	VITALITY RE XI LTD NT FRN SER A144A	D	01/23/2020	GOLDMAN, SACHS & CO		22,500,000	22,500,000		2FE
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		02/14/2020	WELLS FARGO BANK, N.A.		37,439,375	37,000,000	80,167	1FE
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		02/14/2020	WELLS FARGO BANK, N.A.		25,218,750	25,000,000	54,167	1FE
04317@-BS-6	ARTHUR J GALLAGHER SR NT		01/30/2020	BANK OF AMERICA NA		20,000,000	20,000,000		2Z
09143#-AA-3	BISHOP HILL ENERGY LLC		03/26/2020	MITSUBISHI TRUST & BANKING CORPORATION		39,093,000	39,093,000		2PL
G0691*-AD-9	BPHA LTD SR NT	B	03/25/2020	MITSUBISHI TRUST & BANKING CORPORATION		38,610,000	38,610,000		1Z
G1262@-AA-0	CERRO DOMINADOR SR SEC	D	01/01/2020	INTEREST CAPITALIZATION		1,386,360	3,163,630		4PL
G1617*-AA-4	CHENIERE CCH HLD SR NT		03/31/2020	INTEREST CAPITALIZATION		209,931	209,931		4PL
G2554#-AC-9	CRANFIELD UNIVERITY SER C SR NT	B	03/03/2020	HSBC SECURITIES INC		12,951,000	12,951,000		1Z
G2554#-AD-7	CRANFIELD UNIVERSITY SER D SR NT	B	03/03/2020	HSBC SECURITIES INC		38,853,000	38,853,000		1Z
12725*-AA-7	CTL 2020-03 TR PTC		03/30/2020	DIRECT PLACEMENT		26,050,000	26,050,000		1Z
12724*-AA-8	CTL PASS-THRU TRUST		03/18/2020	DIRECT PLACEMENT		17,700,000	17,700,000		1Z
12722@-AA-8	DUKE ENERGY CAROLINAS CTL PTC		02/10/2020	CGA INVESTMENT MANAGEMENT		49,201,931	49,201,931		1
29425@-AA-2	EPIC OLEFINS LP SEC		03/31/2020	CITIGROUP GLOBAL MKT INC		9,790,556	9,790,556		2Z
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		01/15/2020	DIRECT PLACEMENT		3,477,968	3,477,968		2
35905W-AA-9	FRONTERA HOLDING LLC SR SEC		01/01/2020	INTEREST CAPITALIZATION		296,415	296,415		3PL
38305#-AB-4	GORILLA INVESTOR LLC	A	03/13/2020	DIRECT PLACEMENT		40,000,000	40,000,000		1PL
36256#-AA-9	GSRP PORTFOLIO I LLC		01/30/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		30,000,000	30,000,000		2PL
427096-A@-1	HERCULES CAPITAL, INC		02/05/2020	DIRECT PLACEMENT		3,680,769	3,680,769		2Z
43148#-AA-7	HILL TOP ENERGY CTR SR SEC NT DUE 2029		03/02/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,200,000	1,200,000		2PL
44953@-AB-9	IFM COLONIAL PIPELINE 2 LLC		01/15/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		50,000,000	50,000,000		2Z
PP9U60-E6-9	JH EXGEN HOLDINGS LLC SEC		03/25/2020	CITIBANK NA		25,000,000	25,000,000		2Z
51805@-AB-4	LASALLE PROPERTY SR NT		02/13/2020	BANK OF AMERICA NA		10,000,000	10,000,000		2Z
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		03/01/2020	DEUTSCHE BANK SECURITIES INC		509,507	509,667	4,814	1PL
502084-A*-7	LMRK ISSUER CO, LLC ABS		01/15/2020	DIRECT PLACEMENT		20,000,000	20,000,000		2Z
50247@-AA-4	LV STADIUM EVENTS CO SER A		03/12/2020	BANK OF AMERICA NA		16,000,000	16,000,000		1PL
G6363#-AJ-6	NAC AVIATION 29 DAC SER I SR NT	D	02/27/2020	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000		2PL
G6363#-AK-3	NAC AVIATION 29 DAC SER J SR NT	D	02/27/2020	CITIGROUP GLOBAL MKT INC		35,000,000	35,000,000		2PL
G6363#-AL-1	NAC AVIATION 29 DAC SER K SR NT	D	02/27/2020	CITIGROUP GLOBAL MKT INC		10,000,000	10,000,000		2PL
62883*-AA-0	NATF AMERICA LLC		03/06/2020	DIRECT PLACEMENT		22,500,000	22,500,000		1Z
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		01/28/2020	DIRECT PLACEMENT		11,200,000	11,200,000		1PL
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		01/28/2020	DIRECT PLACEMENT		2,700,000	2,700,000		3PL
W7000#-AA-4	NORDION ENERGI AB SEC	B	01/21/2020	NATWEST MARKET SECURITIES INC		29,841,202	29,841,202		2Z
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN	D	01/01/2020	INTEREST CAPITALIZATION		166,484	344,285		4PL
69356J-A*-4	PG RECEIVABLES FINANCE LP	C	01/29/2020	DIRECT PLACEMENT		11,600,000	11,600,000		1FE
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		01/28/2020	MESIROW FINANCIAL INC		14,537,604	14,537,604		1Z
G7349#-AA-2	RADIUS HOUSING ASSOCIATION LTD SEC SER A	B	01/16/2020	BARCLAYS CAPITAL INC		9,624,750	9,624,750		1Z
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		02/20/2020	MESIROW FINANCIAL INC		20,000,000	20,000,000		2Z
G1263#-AA-7	RIDLEY TERMINALS SEC	A	01/24/2020	DIRECT PLACEMENT		31,390,266	32,195,145		3PL
L9082*-AQ-2	TRAFIGURA FUNDING SA SR NT SER A	D	03/25/2020	SOCIETE GENERALE		10,000,000	10,000,000		2PL
L9082*-AR-0	TRAFIGURA FUNDING SA SR NT SER B	D	03/25/2020	SOCIETE GENERALE		5,000,000	5,000,000		2PL

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92212K-A*-7	VANTAGE DATA CTR ISSUER LLC 2019-2 CL B		01/10/2020	DIRECT PLACEMENT		5,000,000	5,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,009,531,534	3,015,411,894	2,349,810	XXX
03852J-AR-2	ARAMARK SERVICES TL B4		01/22/2020	VARIOUS		4,534,375	4,500,000		3FE
00216U-AC-7	ASP UNIFRAX HLDGS INC TL		03/25/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,290,000	1,500,000		4FE
09259G-AC-7	BLACKSTONE MTG TR TL		02/28/2020	J P MORGAN SECURITIES INC		1,492,500	1,500,000		3FE
12768P-AB-7	CAESARS ENTERTAINMENT OPS CO TL B		03/25/2020	CREDIT SUISSE SECURITIES LLC		2,000,000	2,000,000		4FE
17875L-AL-3	CITYCENTER HLDGS LLC TL		03/23/2020	BANK OF AMERICA NA		467,500	500,000		4FE
404122-BA-0	HCA INC CO ASSETS TL B12		03/24/2020	BANK OF AMERICA NA		4,993,750	5,000,000		2FE
42206J-AT-9	HD SUPPLY INC TL B5		01/09/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,009,848	3,989,899		3FE
43162T-AK-6	HILLMAN GRP TL B	C	01/03/2020	JEFFERIES LLC		2,751,018	2,792,911		4FE
52729K-AP-1	LEVEL 3 PARENT TL B		02/11/2020	MORGAN STANLEY CAPITAL SERVICES LLC		3,018,750	3,000,000		3FE
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		03/12/2020	VARIOUS		1,916,429	2,000,000		4FE
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B		03/12/2020	CITIGROUP GLOBAL MKT INC		1,905,000	2,000,000		3FE
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		03/27/2020	CREDIT SUISSE SECURITIES LLC		5,100,027	5,080,973		3FE
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		01/15/2020	CITIGROUP GLOBAL MKT INC		3,502,049	3,491,139		3FE
78453J-AD-8	SMG US MIDCO 2 REFI TL		01/24/2020	EXCHANGE		2,728,005	2,701,875		4FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		02/28/2020	CREDIT SUISSE SECURITIES LLC		2,468,750	2,500,000		3FE
87583F-AJ-7	TANK HOLDING CORP TL		02/20/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,426,768	1,421,438		4FE
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		02/06/2020	EXCHANGE		2,201,775	2,210,625		4FE
89364M-BS-2	TRANSDIGM INC TL G REFI		02/06/2020	EXCHANGE		487,677	496,203		4FE
91335P-AE-9	UNIVAR USA INC TL B3		03/25/2020	BANK OF AMERICA NA		2,962,500	3,000,000		3FE
92531S-AZ-6	VERTAFORE INC TL B		03/03/2020	JEFFERIES LLC		2,966,250	3,000,000		4FE
92565E-AB-9	VICI PROPERTIES 1 TERM B LOAN		02/26/2020	CITIZENS FINANCIAL GROUP INC		2,606,500	2,600,000		2FE
BLA04K-22-7	APR ENERGY USA TL1		03/23/2020	DIRECT PLACEMENT		19,800,000	20,000,000		4Z
10954B-AB-6	BRILLIO HLDGS DDTL		03/23/2020	DIRECT PLACEMENT		750,000	750,000		2PL
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN	D	02/20/2020	GOLDMAN, SACHS & CO		15,000,000	15,000,000		4FE
29273P-AE-3	ENDO PARENT LLC DELAYED DRAW		03/24/2020	DIRECT PLACEMENT		91,667	91,667		3PL
34965#-AC-2	FORTUNE INTL LLC DDTL		03/03/2020	DIRECT PLACEMENT		91,665	91,665		4Z
34965#-AB-4	FORTUNE INTL LLC MML		01/17/2020	DIRECT PLACEMENT		3,960,000	4,000,000		4Z
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		02/11/2020	DIRECT PLACEMENT		99,499	100,504		3PL
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		01/17/2020	DIRECT PLACEMENT		163,813	163,813		3PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		01/17/2020	DIRECT PLACEMENT		526,691	532,011		3PL
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		01/08/2020	DIRECT PLACEMENT		1,928,889	1,928,889		3PL
BLA04L-L0-6	NJEYE LLC NEW TL MML		03/23/2020	DIRECT PLACEMENT		1,183,127	1,183,127		2Z
62922E-9A-1	NJEYE LLC DDTL		01/10/2020	DIRECT PLACEMENT		148,405	148,405		2FE
62922E-AD-6	NJEYE LLC DDTL		02/05/2020	DIRECT PLACEMENT		1,183,127	1,183,127		2PL
48268J-AC-8	SARAH LEE MML		03/27/2020	DIRECT PLACEMENT		387,622	391,538		3PL
G8059#-AB-8	SEMPERIAN PPP INV PRT LTD TL1	B	02/18/2020	DIRECT PLACEMENT		14,994,876	14,994,876		2Z
83174#-AB-8	SMILE DOCTORS LLC DELAYED DRAW		01/02/2020	DIRECT PLACEMENT		18,693	18,693		2FE
83174#-AA-0	SMILE DOCTORS LLC MML		01/31/2020	DIRECT PLACEMENT		212,948	212,948		2PL
69323#-AC-5	THE PROMPTCARE COS DDTL 1		02/13/2020	DIRECT PLACEMENT		648,000	654,545		4Z
69323#-AB-7	THE PROMPTCARE COS MML		02/13/2020	DIRECT PLACEMENT		4,644,000	4,690,909		4Z
BLA04K-DB-5	TI ACQUISITION NC MML		03/25/2020	DIRECT PLACEMENT		5,955,000	6,000,000		4Z
90470C-AG-0	UNIFIED PHYSICIAN DDTL		03/17/2020	DIRECT PLACEMENT		648,000	648,000		3PL
25435#-AC-2	DIMENSIONAL DENTAL MANAGEMENT RVLVR LN		01/07/2020	DIRECT PLACEMENT		10,808	10,808		5GI
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						127,276,301	128,080,588		XXX
8399997. Total - Bonds - Part 3						3,315,936,433	3,322,488,482	2,814,684	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,315,936,433	3,322,488,482	2,814,684	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A		01/02/2020	EXCHANGE	814.000	81,400			
313786-2#-1	FHLB TOPEKA CLASS B		03/31/2020	EXCHANGE/VARIOUS	9,281.000	928,100			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,009,500	XXX		XXX
69401*-10-0	PACIFIC BALEINE REINSURANCE COMPANY		03/27/2020	CAPITAL CONTRIBUTION	0.000	15,000,000			
69448A-23-5	PACIFIC FUNDS DIVERSIFIED INCOME ADVISOR		03/31/2020	DIVIDEND REINVESTMENT	18,267.120	170,481			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR		03/31/2020	DIVIDEND REINVESTMENT	6,704.800	66,502			
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		03/31/2020	DIVIDEND REINVESTMENT	6,704.810	66,502			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,303,486	XXX		XXX
9799997. Total - Common Stocks - Part 3						16,312,986	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						16,312,986	XXX		XXX
9899999. Total - Preferred and Common Stocks						16,312,986	XXX		XXX
9999999 - Totals						3,332,249,419	XXX	2,814,684	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38374E-HT-7	GNMA SER 2003-105 CL Z		03/01/2020	SCHEDULED REDEMPTION		715,213	715,213	594,398	653,029		62,184		62,184		715,213				7,053	11/01/2033	1
38374E-G9-2	GNMA SER 2003-113 CL ZA		03/01/2020	SCHEDULED REDEMPTION		744,729	744,729	630,820	681,955		62,774		62,774		744,729				7,367	12/01/2033	1
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		03/20/2020	SCHEDULED REDEMPTION		521,333	521,333	519,703	519,730		1,603		1,603		521,333				2,436	09/20/2049	1
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		03/20/2020	SCHEDULED REDEMPTION		387,469	387,469	385,894	385,907		1,562		1,562		387,469				1,933	09/20/2049	1
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		03/20/2020	SCHEDULED REDEMPTION		329,772	329,772	328,432	328,442		1,329		1,329		329,772				1,587	09/20/2049	1
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		03/20/2020	SCHEDULED REDEMPTION		889,359	889,359	888,248	888,266		1,094		1,094		889,359				4,451	11/20/2049	1
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		03/20/2020	SCHEDULED REDEMPTION		6,506,475	6,506,475	6,499,359	6,499,506		6,969		6,969		6,506,475				31,488	11/20/2049	1
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		03/20/2020	SCHEDULED REDEMPTION		3,924,958	3,924,958	3,920,051	3,920,145		4,813		4,813		3,924,958				18,891	11/20/2049	1
83162C-RR-6	SBAP 2008-20C CL 1		03/01/2020	SCHEDULED REDEMPTION		435,644	435,644	435,644	435,644						435,644				11,958	03/01/2028	1
912810-PU-6	US TREAS BOND		01/31/2020	AMHERST PIERPOINT SEC		818,727	550,000	817,410	814,705		(1,183)		(1,183)		813,521		5,205	5,205	6,044	05/15/2037	1
912828-3Y-4	US TREASURY NT		02/29/2020	MATURED		500,000	500,000	497,402	499,761		239		239		500,000				5,625	02/29/2020	1
912828-XY-1	US TREASURY NT		03/26/2020	J P MORGAN SEC INC		503,125	500,000	497,930	499,416		277		277		499,694		3,431	3,431	2,988	06/30/2020	1
912810-QX-9	US TREASURY NT		02/07/2020	HSBC SECURITIES INC		2,152,938	1,900,000	2,151,940	2,150,141		(947)		(947)		2,149,195		3,743	3,743	25,415	08/15/2042	1
912810-QZ-4	US TREASURY NT		02/07/2020	HSBC SECURITIES INC		3,080,000	2,560,000	3,079,168	3,075,564		(1,897)		(1,897)		3,073,667		6,333	6,333	38,913	02/15/2043	1
912810-RE-0	US TREASURY NT		02/21/2020	AMHERST PIERPOINT SEC		1,624,506	1,220,000	1,590,026	1,587,592		(1,735)		(1,735)		1,585,857		38,649	38,649	23,206	02/15/2044	1
912810-RH-3	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		182,391	150,000	181,245	181,045		(87)		(87)		180,958		1,432	1,432	2,191	08/15/2044	1
912810-RP-5	US TREASURY NT		02/21/2020	AMHERST PIERPOINT SEC		2,532,400	2,080,000	2,473,328	2,470,949		(1,704)		(1,704)		2,469,244		63,156	63,156	17,314	11/15/2045	1
912810-SA-7	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		6,061	5,000	5,982	5,976		(2)		(2)		5,974		87	87	70	02/15/2048	1
912810-SC-3	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		1,005,159	810,000	991,683	990,711		(426)		(426)		990,285		14,874	14,874	5,563	05/15/2048	1
912810-SD-1	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		607,344	500,000	599,050	598,531		(226)		(226)		598,305		9,039	9,039	7,011	08/15/2048	1
912810-SF-6	US TREASURY NT		01/31/2020	AMHERST PIERPOINT SEC		18,272	15,000	18,017	18,001		(7)		(7)		17,994		278	278	210	02/15/2049	1
912828-6B-1	US TREASURY NT		01/29/2020	AMHERST PIERPOINT SEC		1,263,856	1,160,000	1,265,444	1,263,273		(828)		(828)		1,262,445		1,411	1,411	13,901	02/15/2029	1
912828-6F-2	US TREASURY NT		03/13/2020	CREDIT SUISSE SEC LLC		435,859	400,000	402,031	401,819		(54)		(54)		401,765		34,094	34,094	5,353	02/28/2026	1
912828-UV-0	US TREASURY NT		03/31/2020	MATURED		4,000,000	4,000,000	3,952,344	3,996,019		3,981		3,981		4,000,000				22,500	03/31/2020	1
912828-YB-0	US TREASURY NT		01/29/2020	AMHERST PIERPOINT SEC		90,366	90,000	90,315	90,309		(2)		(2)		90,307		59	59	668	08/15/2029	1
912828-YD-6	US TREASURY NT		01/29/2020	AMHERST PIERPOINT SEC		29,801	30,000	29,760	29,767		3		3		29,770		31	31	172	08/31/2026	1
912828-YK-0	US TREASURY NT		03/27/2020	BANK OF AMERICA NA		5,133,984	5,000,000	4,966,992	4,969,263		2,589		2,589		4,971,852		162,132	162,132	31,144	10/15/2022	1
912828-Z9-4	US TREASURY NT		03/31/2020	VARIOUS		1,724,115	1,600,000	1,715,637			(425)		(425)		1,715,212		8,903	8,903	2,957	02/15/2030	1
912828-V3-1	US TREASURY NT		01/15/2020	MATURED		500,000	500,000	498,359	499,873		127		127		500,000				3,438	01/15/2020	1
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		03/01/2020	SCHEDULED REDEMPTION		60,698	60,698	57,715	60,003		695		695		60,698				888	06/01/2024	1
0599999. Subtotal - Bonds - U.S. Governments						40,724,553	38,085,649	40,084,326	38,515,341		140,718		140,718		40,371,695		352,858	352,858	302,737	XXX	XXX
T6247R-CC-1	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 51	D	03/27/2020	MATURED		6,875,000	6,875,000	1,662,306	6,765,234		109,766		109,766		6,875,000					03/27/2020	2
500630-CD-8	KOREA DEV BANK SR NT	D	03/11/2020	MATURED		1,000,000	1,000,000	999,800	999,992		8		8		1,000,000				12,500	03/11/2020	1FE
56346Z-EZ-6	MANITOBA PROV STRIP PRIN SER JA20	A	01/15/2020	MATURED		3,321,200	3,321,200	351,184	3,310,256		10,944		10,944		3,321,200					01/15/2020	1FE
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 144A	D	01/28/2020	SCHEDULED REDEMPTION		75,000	75,000	74,980	74,999		1		1		75,000				1,472	07/28/2020	1FE
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3	C	01/02/2020	SCHEDULED REDEMPTION		83,114	83,114	93,590	89,641		(6,527)		(6,527)		83,114				5,012	01/02/2028	1PL
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3	C	01/02/2020	SCHEDULED REDEMPTION		14,650	14,650	16,388	15,675		(1,025)		(1,025)		14,650				883	01/02/2027	1PL
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3	C	01/02/2020	SCHEDULED REDEMPTION		2,776	2,776	3,066	2,949		(173)		(173)		2,776				167	01/02/2027	1PL
1099999. Subtotal - Bonds - All Other Governments						11,371,740	11,371,740	3,201,314	11,258,746		112,994		112,994		11,371,740				20,034	XXX	XXX
64966H-MU-1	NEW YORK N Y BAB		03/01/2020	TRADE ADJUSTMENT		(89,470)	(90,194)	(90,256)	(90,194)		(29,596)		(29,596)		(89,470)				20,318	10/01/2022	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						(89,470)	(90,194)	(90,256)	(90,194)		(29,596)		(29,596)		(89,470)				20,318	XXX	XXX
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		03/01/2020	SCHEDULED REDEMPTION		548,648	548,648	467,209	513,903		34,745		34,745		548,648				5,625	05/01/2034	1
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		03/01/2020	SCHEDULED REDEMPTION		393,489	393,489	329,217	360,466		33,022		33,022		393,489				3,956	05/01/2034	1
31393G-V3-5	FHLMC 2533- CL Z		03/01/2020	SCHEDULED REDEMPTION		149,515	149,515	143,399	145,765		3,750		3,750		149,515				1,814	12/01/2032	1
31394R-TP-4	FHLMC 2766 CL ZD		03/01/2020	SCHEDULED REDEMPTION		378,613	378,613	341,371	361,122		17,491		17,491		378,613				4,242	03/01/2034	1
31395H-RC-6	FHLMC 2870 CL VZ		03/01/2020	SCHEDULED REDEMPTION		1,302,916	1,302,916	1,208,353	1,260,335		42,580		42,580		1,302,916				14,360	10/01/2034	1
3137BQ-UP-0	FHLMC 4601- CL NK		03/01/2020	SCHEDULED REDEMPTION		867,895	867,895	857,758			10,137		10,137		867,895				2,821	09/01/2045	1
3137FH-2D-4	FHLMC 4822- CL A		03/01/2020	SCHEDULED REDEMPTION		1,486,258	1,486,258	1,514,416	1,505,629		(19,371)		(19,371)		1,486,258				13,036	11/01/2042	1
3137FH-2F-9	FHLMC 4822- CL BA		03/01/2020	SCHEDULED REDEMPTION		728,457	728,457	742,343	737,598		(9,141)		(9,141)		728,457				6,435	07/01/2042	1
3137FH-VJ-9	FHLMC 4830- CL K		03/01/2020	SCHEDULED REDEMPTION		6,277,535	6,277,535	6,414,120	6,368,988		(91,453)		(91,453)		6,277,535				55,268	08/01/2042	1
3137FH-VK-6	FHLMC 4830- CL KA		03/01/2020	SCHEDULED REDEMPTION		3,766,789	3,766,789	3,837,857	3,814,403		(47,614)		(47,614)		3,766,789				33,163	08/01/2042	1
3137FP-WL-5	FHLMC 4931- CL FJ		03/25/2020	SCHEDULED REDEMPTION		2,090,291	2,090,291	2,083,432	2,083,498		6,792		6,792		2,090,291				9,882	11/25/2049	1
3137FQ-HH-9	FHLMC 4936- CL EF		03/25/2020	SCHEDULED REDEMPTION		1,577,328	1,577,328	1,572,891	1,572,921		4,407		4,407		1,577,328				7,752	12/25/2049	1
3137FQ-JW-4	FHLMC 4936- CL FL		03/25/2020	SCHEDULED REDEMPTION		1,742,513	1,742,513	1,737,612	1,737,656		4,857		4,857		1,742,513				8,949	12/25/2049	1
3137FR-2N-0	FHLMC 4954- CL LB		03/01/2020	SCHEDULED REDEMPTION		549,491	549,491	553,869			(4,379)		(4,379)		549,491				2,290	02/01/2050	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		03/01/2020	SCHEDULED REDEMPTION		1,331,689	1,331,689	1,403,059	1,391,455		(59,766)		(59,766)		1,331,689				9,064	04/01/2046	1
312904-Z6-5	FHLMC SER 1036 CL H12-Z		03/01/2020	SCHEDULED REDEMPTION		1,141	1,141	1,135	1,141						1,141				22	01/01/2021	1
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		03/15/2020	SCHEDULED REDEMPTION		103	103	104	103						103				0	04/15/2022	1
31394P-PA-5	FHLMC SER 2755 CL ZM		03/01/2020	SCHEDULED REDEMPTION		178,019	178,019	165,586	172,024		5,994		5,994		178,019				1,830	02/01/2034	1
31397B-SF-9	FHLMC SER 3227 CL PT		03/01/2020	SCHEDULED REDEMPTION		307,545	307,545	296,108	303,496		4,049		4,049		307,545				3,854	10/01/2036	1
31396G-BS-9	FHLMC SERIES 3087 CL NZ		03/01/2020	SCHEDULED REDEMPTION		135,233	135,233	108,323	122,067		13,166		13,166		135,233				1,396	12/01/2035	1
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		03/01/2020	SCHEDULED REDEMPTION		2,799	2,799	2,339	2,527		272		272		2,799				40	06/01/2030	1
31393E-N8-8	FNMA 2003-86 CL ZJ		03/01/2020	SCHEDULED REDEMPTION		222,924	222,924	212,011	218,154		4,769		4,769		222,924				2,848	09/01/2033	1
31394C-JW-3	FNMA 2005-12 CL CZ		03/01/2020	SCHEDULED REDEMPTION		212,905	212,905	202,795	208,537		4,368		4,368		212,905				2,345	03/01/2035	1
31394C-6F-4	FNMA 2005-30 CL Z		03/01/2020	SCHEDULED REDEMPTION		112,454	112,454	103,159	107,956		4,498		4,498		112,454				1,222	04/01/2035	1
31394C-U5-9	FNMA 2005-34 CL PE		03/01/2020	SCHEDULED REDEMPTION		101,223	101,223	98,554	100,126		1,096		1,096		101,223				1,068	04/01/2035	1
31394D-QR-4	FNMA 2005-40 CL Z		03/01/2020	SCHEDULED REDEMPTION		478,969	478,969	411,136	449,950		29,019		29,019		478,969				4,802	05/01/2035	1
31394V-N5-5	FNMA 2006-13 CL ZA		03/01/2020	SCHEDULED REDEMPTION		107,594	107,594	101,788	104,696		2,898		2,898		107,594				1,248	03/01/2036	1
31396K-3E-0	FNMA 2006-84 CL YP		03/01/2020	SCHEDULED REDEMPTION		389,476	389,476	374,612	384,184		5,292		5,292		389,476				4,664	09/01/2036	1
3136B3-MS-6	FNMA 2018-84 CL DA		03/01/2020	SCHEDULED REDEMPTION		1,147,861	1,147,861	1,158,443	1,156,961		(9,100)		(9,100)		1,147,861				9,607	10/01/2043	1
3136B4-SB-5	FNMA 2019-24 CL FA		03/25/2020	SCHEDULED REDEMPTION		2,198,650	2,198,650	2,191,092	2,191,164		7,485		7,485		2,198,650				10,323	05/25/2049	1
3136B4-WA-2	FNMA 2019-26 CL FG		03/25/2020	SCHEDULED REDEMPTION		441,356	441,356	440,666	440,735		621		621		441,356				2,277	06/25/2049	1
3136B5-AM-7	FNMA 2019-30 CL FA		03/25/2020	SCHEDULED REDEMPTION		3,699,640	3,699,640	3,697,327	3,697,512		2,128		2,128		3,699,640				18,776	07/25/2049	1
3136B4-5C-8	FNMA 2019-33 CL FB		03/25/2020	SCHEDULED REDEMPTION		1,771,483	1,771,483	1,770,376	1,770,481		1,002		1,002		1,771,483				8,406	07/25/2049	1
3136B5-GH-2	FNMA 2019-35 CL FB		03/25/2020	SCHEDULED REDEMPTION		1,733,164	1,733,164	1,730,998	1,731,185		1,979		1,979		1,733,164				8,592	07/25/2049	1
3136B5-GL-3	FNMA 2019-35 CL FE		03/25/2020	SCHEDULED REDEMPTION		2,304,837	2,304,837	2,294,033	2,294,187		10,651		10,651		2,304,837				10,451	07/25/2049	1
3136B6-WD-1	FNMA 2019-60 CL F		03/25/2020	SCHEDULED REDEMPTION		1,284,910	1,284,910	1,279,690	1,279,746		5,164		5,164		1,284,910				6,007	10/25/2049	1
3136B7-PZ-8	FNMA 2019-73 CL FD		03/25/2020	SCHEDULED REDEMPTION		848,806	848,806	845,357	845,382		3,424		3,424		848,806				4,086	12/25/2049	1
31358G-CB-1	FNMA 91-23 CL KK-Z		03/01/2020	SCHEDULED REDEMPTION		919	919	970	919						919				13	03/01/2021	1
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		03/01/2020	SCHEDULED REDEMPTION		8,549	8,549	8,473	8,488		61		61		8,549				121	12/01/2028	1
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		03/01/2020	SCHEDULED REDEMPTION		305	305	308	308		(3)		(3)		305				4	12/01/2028	1
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		03/01/2020	SCHEDULED REDEMPTION		535,150	535,150	554,466	551,598		(16,447)		(16,447)		535,150				4,796	11/01/2047	1
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		03/01/2020	SCHEDULED REDEMPTION		1,609,497	1,609,497	1,668,847	1,659,322		(49,825)		(49,825)		1,609,497				14,247	01/01/2048	1
313603-7J-5	FNMA REMIC TR 1990-47 CL L PACCMO		03/01/2020	SCHEDULED REDEMPTION		434	434	332	433		2		2		434				5	05/01/2020	1
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		03/01/2020	SCHEDULED REDEMPTION		2,561	2,561	2,267	2,533		27		27		2,561				46	10/01/2021	1
31393Y-WN-1	FNMA SER 2004-45 CL Z		03/01/2020	SCHEDULED REDEMPTION		678,595	678,595	537,837	610,224		68,371		68,371		678,595				6,636	06/01/2034	1
31394A-M3-7	FNMA SER 2004-67 CL ZA		03/01/2020	SCHEDULED REDEMPTION		552,963	552,963	462,950	512,511		40,452		40,452		552,963				5,351	09/01/2034	1
31394A-R6-5	FNMA SER 2004-74 CL ZB		03/01/2020	SCHEDULED REDEMPTION		239,285	239,285	202,271	221,298		17,988		17,988		239,285				2,445	10/01/2034	1
31394B-HW-7	FNMA SER 2004-83 CL ZB		03/01/2020	SCHEDULED REDEMPTION		243,116	243,116	204,390	225,488		17,628		17,628		243,116				2,387	11/01/2034	1
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		03/01/2020	SCHEDULED REDEMPTION		475,015	475,015	427,575	453,800		21,215		21,215		475,015				5,174	12/01/2033	1
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		03/01/2020	SCHEDULED REDEMPTION		291,270	291,270	251,572	274,923		16,347		16,347		291,270				2,632	11/01/2033	1
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		03/01/2020	SCHEDULED REDEMPTION		708,443	708,443	590,075	656,374		52,069		52,069		708,443				6,675	04/01/2034	1
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR		01/01/2020	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				2,250	01/01/2045	1FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		02/15/2020	SCHEDULED REDEMPTION		295,997	295,997	295,997	295,997						295,997				5,692	08/15/2033	1FE
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		03/15/2020	SCHEDULED REDEMPTION		400,435	400,435	409,709	402,857		(2,422)		(2,422)		400,435				17,579	03/15/2026	1
3199999. Subtotal - Bonds - U.S. Special Revenues						47,015,048	47,015,048	46,410,580	45,413,125		190,296		190,296		47,015,048				358,575	XXX	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		03/01/2020	SCHDLD REDM/PRIN LOSS		16,866	17,001	13,618	16,869		(4)		(4)		16,866				159	05/01/2036	3FM
02364W-AV-7	AMERICA MOVIL SAB DE CV CO GUARNT	D	03/30/2020	MATURED		1,500,000	1,500,000	1,490,643	1,499,700		300		300		1,500,000				37,500	03/30/2020	1FE
024836-AE-8	AMERICAN CAMPUS CMNTYS CO GUARNT		01/15/2020	GOLDMAN, SACHS & CO		1,043,590	1,000,000	1,028,970	1,028,179		(174)		(174)		1,028,005		15,585	15,585	18,883	07/15/2026	2FE
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		03/01/2020	SCHEDULED REDEMPTION		377,463	377,463	362,413	373,455		4,007		4,007		377,463				2,839	09/01/2045	1FM
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		03/01/2020	SCHEDULED REDEMPTION		249,810	249,810	249,810	249,810						249,810				2,420	05/01/2034	1FM
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		03/01/2020	SCHEDULED REDEMPTION		9,674	9,674	9,674	9,674						9,674				93	05/01/2034	1FM
031162-BM-1	AMGEN INC SR NT		03/22/2020	CALLED @ 103.450		709,371	685,714	683,794	685,297		49		49		685,345		369	369	33,031	11/15/2021	2FE
031162-CT-5	AMGEN INC SR NT		03/27/2020	VARIOUS		1,731,405	1,750,000	1,746,273			47		47		1,746,319		(14,914)	(14,914)	3,315	02/21/2027	2FE
045424-FJ-2	ASSET SEC CORP 97-D5 CL PS-1 IO IS		03/14/2020	VARIOUS				513											15	02/14/2043	6FE
05348E-BG-3	AVALONBAY COMMUNITIES SR NT 02/25/20		03/31/2020	U.S. BANCORP		3,683,840	4,000,000	3,995,720			38		38		3,995,758		(311,918)	(311,918)	9,200	03/01/2030	1FE
053611-AK-5	AVERY DENNISON CORP SR NT		03/05/2020	STIFEL, NICOLAUS & CO		1,153,531	1,150,000	1,145,055							1,145,055		8,476	8,476		04/30/2030	2FE
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		03/01/2020	SCHDLD REDM/PRIN LOSS		130,460	147,874	125,264	117,540		12,920		12,920		130,460				1,880	04/01/2037	2FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		03/01/2020	SCHEDULED REDEMPTION		22,805	22,805	22,962	22,844		(39)		(39)		22,805				182	09/01/2034	1FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		03/01/2020	SCHDLD REDM/PRIN LOSS		68,237	70,442	68,180	67,180		1,056		1,056		68,237				1,011	03/01/2036	3FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		03/01/2020	SCHEDULED REDEMPTION		37,737	37,737	36,312	37,103		634		634		37,737				460	10/01/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		03/01/2020	SCHDLD REDM/PRIN LOSS		648,168	827,550	757,337	645,742		2,426		2,426		648,168				11,224	03/01/2036	3FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		03/01/2020	SCHDLD REDM/PRIN LOSS		150,716	173,581	162,541	145,846		4,870		4,870		150,716				1,684	10/01/2035	3FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		03/01/2020	SCHEDULED REDEMPTION		16,892	16,892	15,466	16,287		605		605		16,892				152	05/01/2034	1FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		03/01/2020	SCHEDULED REDEMPTION		77,719	77,719	68,198	71,669		6,050		6,050		77,719				699	05/01/2034	1FM
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		03/01/2020	SCHEDULED REDEMPTION		115,684	115,684	103,320	107,528		8,156		8,156		115,684				1,304	06/01/2034	1FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		03/01/2020	SCHEDULED REDEMPTION		68,152	68,152	66,825	67,375		777		777		68,152				616	12/01/2034	1FM
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		03/01/2020	SCHEDULED REDEMPTION		35,210	35,210	31,424	32,772		2,438		2,438		35,210				276	02/01/2035	1FM
060505-FQ-2	BANK OF AMER CORP PERP JR SUB SER MM		03/03/2020	BARCLAYS CAPITAL INC		344,785	350,000	350,000							350,000		(5,215)	(5,215)	1,714	01/01/2099	2FE
06051G-HW-2	BANK OF AMER CORP SR MTN DTD 10/22/19		03/23/2020	J P MORGAN SEC INC		1,129,704	1,200,000	1,200,000	1,200,000						1,200,000		(70,296)	(70,296)	12,444	10/22/2025	1FE
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		03/01/2020	SCHEDULED REDEMPTION		6,860	6,860	6,928	6,864		(5)		(5)		6,860				62	01/01/2035	1FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		03/01/2020	SCHEDULED REDEMPTION		225,742	225,742	221,227	223,662		2,080		2,080		225,742				2,474	03/01/2035	2FM
064159-QD-1	BANK OF NOVA SCOTIA SR NT	A	03/05/2020	JANE STREET EXECUTION		1,030,540	1,000,000	1,009,000	1,008,592		(518)		(518)		1,008,074		22,466	22,466	15,240	01/18/2023	1FE
064159-JF-4	BANK OF NOVA SCOTIA SR NT FRN	A	03/27/2020	MARKETAXESS		1,135,246	1,173,000	1,182,284	1,181,505		(933)		(933)		1,180,572		(45,327)	(45,327)	8,608	03/07/2022	1FE
06739G-AR-0	BARCLAYS BANK PLC SR NT	D	01/08/2020	MATURED		15,000,000	15,000,000	14,877,450	14,999,699		301		301		15,000,000				384,375	01/08/2020	1FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		03/01/2020	SCHEDULED REDEMPTION		497,347	497,347	487,361	495,048		2,299		2,299		497,347				4,997	10/01/2035	1FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		03/01/2020	SCHEDULED REDEMPTION		36,676	36,676	37,088	36,727		(51)		(51)		36,676				330	10/01/2033	1FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		03/01/2020	SCHEDULED REDEMPTION		2,654	2,654	2,693	2,654						2,654				19	01/01/2034	1FM
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		03/01/2020	SCHEDULED REDEMPTION		6,103	6,103	6,076	6,102		1		1		6,103				48	01/01/2034	1FM
118230-AJ-0	BUCKEYE PARTNERS LP NT		02/25/2020	TENDER @ 102.094		10,209,400	10,000,000	9,962,000	9,994,959		682		682		9,995,641		213,759	213,759	276,250	02/01/2021	3FE
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU		01/15/2020	SCHEDULED REDEMPTION		359,314	359,314	359,314	359,314						359,314				10,677	01/15/2022	1FE
12189P-AH-5	BURLINGTON NORTHERN SANTA FE PASS THRU		01/15/2020	MATURED		134,370	134,370	134,370	134,370						134,370				5,313	01/15/2020	1FE
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		03/01/2020	SCHEDULED REDEMPTION		924,183	924,183	903,848	919,967		4,216		4,216		924,183				9,409	02/02/2035	1FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		03/01/2020	SCHEDULED REDEMPTION		41,649	41,649	40,685	39,236		2,413		2,413		41,649				464	08/01/2034	6FM
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		03/01/2020	SCHEDULED REDEMPTION		65,181	65,181	65,180	65,006		175		175		65,181				984	01/01/2033	1FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		03/01/2020	SCHEDULED REDEMPTION		259,658	259,658	259,643	259,652		6		6		259,658				1,948	11/01/2033	1FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		03/01/2020	SCHEDULED REDEMPTION		10,275	10,275	10,076	10,185		90		90		10,275				120	05/01/2035	1FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		03/01/2020	SCHEDULED REDEMPTION		153,681	153,681	142,911	149,020		4,662		4,662		153,681				2,035	10/01/2035	1FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		03/01/2020	SCHEDULED REDEMPTION		102,988	102,988	97,508	93,253		9,734		9,734		102,988				1,217	02/01/2035	1FM
125523-AF-7	CIGNA CORP CO GUARNT		03/19/2020	TENDER @ 108.066		89,695	83,000	86,894	86,633		(214)		(214)		86,419		3,276	3,276	2,110	07/15/2023	2FE
125523-CL-2	CIGNA CORP SR NT		03/05/2020	VARIOUS		1,652,764	1,650,000	1,647,228							1,647,228		5,536	5,536		03/15/2030	2FE
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		03/01/2020	SCHEDULED REDEMPTION		38,001	38,001	38,001	38,001						38,001				480	04/01/2035	1FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		03/01/2020	SCHEDULED REDEMPTION		581,871	581,871	561,950	572,818		9,053		9,053		581,871				7,849	07/01/2035	1FM
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		03/01/2020	SCHEDULED REDEMPTION		211,971	211,971	200,141	206,115		5,856		5,856		211,971				1,855	07/01/2035	1FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		03/01/2020	SCHEDULED REDEMPTION		230,452	230,452	222,972	227,366		3,086		3,086		230,452				2,539	02/01/2036	1FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		03/01/2020	SCHEDULED REDEMPTION		154,497	154,497	148,377	151,882		2,615		2,615		154,497				2,150	04/01/2036	3FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		03/01/2020	SCHEDULED REDEMPTION		865,555	865,555	871,776	867,896		(2,340)		(2,340)		865,555				11,111	10/01/2036	3FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		03/01/2020	SCHDLD REDM/PRIN LOSS		274,792	294,618	261,268	252,675		22,116		22,116		274,792				4,144	12/01/2035	1FM
173130-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		03/01/2020	SCHDLD REDM/PRIN LOSS		39,109	41,000	24,385	19,574		19,535		19,535		39,109				416	09/01/2037	1FM
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		03/01/2020	SCHDLD REDM/PRIN LOSS		156,495	203,462	157,228	101,743		54,752		54,752		156,495				2,738	05/01/2037	1FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		03/01/2020	SCHDLD REDM/PRIN LOSS		181,064	375,190	318,911	175,487		5,577		5,577		181,064				4,422	01/01/2037	4FM
177376-AF-7	CITRIX SYSTEMS INC SR NT		02/20/2020	VARIOUS		1,695,952	1,700,000	1,688,950							1,688,950		7,002	7,002		03/01/2030	2FE
191241-AE-8	COCA-COLA FEMSA SAB CV CO GUARNT	D	01/22/2020	TENDER @ 104.587		1,307,338	1,250,000	1,231,450	1,241,865		113		113		1,241,978		65,359	65,359	7,535	11/26/2023	1FE
191241-AD-0	COCA-COLA FEMSA SAB CV SR NT	D	02/15/2020	MATURED		30,000,000	30,000,000	29,854,515	29,997,700		2,300		2,300		30,000,000				693,750	02/15/2020	1FE
20030N-CN-9	COMCAST CORP CO GUARNT		01/27/2020	DEUTSCHE BANK SEC INC		337,513	250,000	249,780	249,782		0		0		249,782		87,730	87,730	3,575	10/15/2058	1FE
20030N-CQ-2	COMCAST CORP CO GUARNT		02/21/2020	CALLED @ 103.014		412,056	400,000	399,596	399,759		19		19		399,777		223	223	17,423	10/01/2021	1FE
205887-CD-2	CONAGRA BRANDS INC SR NT		02/19/2020	CITIGROUP GLBL MKT INC		305,230	250,000	248,958	248,994		4		4		248,998		56,232	56,232	4,049	11/01/2038	2FE
207597-EJ-0	CONNECTICUT LT & PWR 1ST REF MORT SER A		01/15/2020	CITIGROUP GLBL MKT INC		1,587,090	1,500,000	1,584,915	1,582,185		(465)		(465)		1,581,720		5,370	5,370	16,267	03/15/2027	1FE
21688A-AD-4	COOPERAT RABOBANK UA/NY SR NT MTN	D	01/14/2020	MATURED		500,000	500,000	503,400	500,057		(57)		(57)		500,000				5,625	01/14/2020	1FE
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		03/01/2020	SCHDLD REDM/PRIN LOSS		201,484	226,269	178,735	129,235		72,249		72,249		201,484				2,999	08/01/2037	1FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		03/25/2020	SCHEDULED REDEMPTION		51,126	51,126	46,589	47,839		3,287		3,287		51,126				353	08/25/2034	1FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		03/01/2020	SCHDLD REDM/PRIN LOSS		23,690	26,604	17,222	21,671		2,019		2,019		23,690				353	08/01/2037	4FM
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		03/01/2020	SCHDLD REDM/PRIN LOSS		186,448	186,718	140,209	71,179		115,269		115,269		186,448				2,643	02/01/2037	1FM
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		03/01/2020	SCHEDULED REDEMPTION		350,114	350,114	350,111	350,114		0		0		350,114				3,741	05/01/2035	1FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		03/25/2020	SCHEDULED REDEMPTION		67,763	67,763	60,098	62,117		5,646		5,646		67,763				334	02/25/2035	1FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		03/01/2020	SCHEDULED REDEMPTION		6,104	6,104	5,991	6,080		24		24		6,104				70	05/01/2034	1FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		03/01/2020	SCHEDULED REDEMPTION		48,929	48,929	46,483	47,169		1,760		1,760		48,929				380	11/01/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		03/01/2020	SCHEDULED REDEMPTION		187,752	187,752	180,088	183,856		3,895		3,895		187,752				2,404	05/01/2035	1FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		03/01/2020	SCHDLD REDM/PRIN LOSS		4,153	4,507	1,396			2,757		2,757		4,153				61	06/01/2035	1FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		03/01/2020	SCHEDULED REDEMPTION		321,754	321,793	294,586	189,880		131,873		131,873		321,754				4,124	09/01/2035	1FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		03/01/2020	SCHDLD REDM/PRIN LOSS		38,419	38,520	34,972	33,611		4,808		4,808		38,419				445	11/01/2035	3FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		03/01/2020	SCHEDULED REDEMPTION		71,392	71,392	67,278	67,101		4,290		4,290		71,392				821	04/01/2035	1FM
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		03/01/2020	SCHEDULED REDEMPTION		9,722	9,790	8,895	9,796		(74)		(74)		9,722				120	04/01/2036	4FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		03/25/2020	SCHDLD REDM/PRIN LOSS		285,424	323,032	245,306	216,748		68,676		68,676		285,424				1,583	08/25/2037	1FM
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		03/01/2020	SCHEDULED REDEMPTION		357,746	357,746	341,554	355,951		1,794		1,794		357,746				8,422	03/01/2035	1FM
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		03/01/2020	SCHEDULED REDEMPTION		64,421	64,421	57,564	61,833		2,588		2,588		64,421				728	12/01/2034	1FM
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		02/25/2020	SCHEDULED REDEMPTION		47,594	47,594	44,143	47,549		45		45		47,594				261	09/25/2037	1FM
126650-BQ-2	CVS PASS-THROUGH TR PTC		03/10/2020	SCHEDULED REDEMPTION		21,135	21,135	22,952	22,189		(1,055)		(1,055)		21,135				326	01/10/2030	2FE
23331A-BK-4	D.R. HORTON INC CO GUARNT		02/15/2020	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				140,000	02/15/2020	2FE
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		01/30/2020	SCHEDULED REDEMPTION		43,831	43,831	46,475	46,450		(2,619)		(2,619)		43,831				794	07/30/2027	1FE
29278N-AP-8	ENERGY TRANSFER OPERATNG CO GUARNT		03/13/2020	J P MORGAN SEC INC		136,485	150,000	149,886			3		3		149,889		(13,404)	(13,404)	665	05/15/2025	2FE
29278N-AR-4	ENERGY TRANSFER OPERATNG CO GUARNT		03/11/2020	GOLDMAN, SACHS & CO		506,496	600,000	599,484			1		1		599,485		(92,989)	(92,989)	4,250	05/15/2050	2FE
29273R-AS-8	ENERGY TRANSFER PARTNERS SR NT		01/07/2020	MITSUBISHI TR & BANK		692,678	675,000	663,518	666,644		56		56		666,700		25,978	25,978	10,665	02/01/2023	2FE
29379V-BR-3	ENTERPRISE PRODUCTS OPER CO GUARNT		01/08/2020	BARCLAYS CAPITAL INC		5,031,250	5,000,000	5,000,000	5,000,000						5,000,000		31,250	31,250	108,247	02/15/2078	2FE
29379V-BY-8	ENTERPRISE PRODUCTS OPER CO GUARNT		03/12/2020	J P MORGAN SEC INC		329,168	400,000	397,652			9		9		397,661		(68,493)	(68,493)	2,549	01/31/2051	2FE
30161M-AP-8	EXELON GENERATION CO LLC SR NT		01/15/2020	MATURED		1,000,000	1,000,000	1,016,830	1,000,304		(304)		(304)		1,000,000				14,750	01/15/2020	2FE
30231G-AT-9	EXXON MOBIL CORPORATION SR NT		03/31/2020	MITSUBISHI TR & BANK		473,400	450,000	450,000	450,000						450,000		23,400	23,400	7,988	03/01/2026	1FE
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		03/01/2020	SCHEDULED REDEMPTION		79,276	79,276	71,907	75,296		3,980		3,980		79,276				612	06/01/2034	1FM
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A		03/15/2020	SCHEDULED REDEMPTION		109,357	109,357	109,349	109,354		3		3		109,357				674	02/15/2022	1FE
345397-ZQ-9	FORD MOTOR CREDIT CO LLC SR NT		03/31/2020	CITIGROUP GLBL MKT INC		414,000	450,000	450,000	450,000						450,000		(36,000)	(36,000)	13,471	03/18/2024	3FE
E5311L-AA-9	FORTINI INVESTMENT SR SEC	B	01/01/2020	SCHEDULED REDEMPTION		402,888	402,888	394,623	402,888					(8,265)	394,623	8,265		8,265	2,065	12/31/2038	2Z
36157T-4F-5	GE CAP MTG SVCS 1997-HE1 CL A-5 NAS		02/01/2020	SCHDLD REDM/PRIN LOSS			268	77		(7,679)	7,602		(77)						1	03/01/2027	6FM
36962G-4J-0	GENERAL ELEC CAP CORP SR NT		01/08/2020	MATURED		2,700,000	2,700,000	2,971,031	2,700,672		(672)		(672)		2,700,000				74,250	01/08/2020	2FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		03/01/2020	SCHEDULED REDEMPTION		92,245	92,245	86,825	88,860		3,385		3,385		92,245				897	09/01/2035	1FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		03/01/2020	SCHEDULED REDEMPTION		21,336	21,336	20,902	21,329		7		7		21,336				214	08/01/2034	1FM
393505-A7-7	GREENTREE FINANCIAL CORP MH 1998-2 CL A6		02/01/2020	SCHEDULED REDEMPTION		31,144	31,144	31,144	31,144						31,144				255	12/01/2028	1FE
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		03/01/2020	SCHDLD REDM/PRIN LOSS		46,901	50,623	47,118	46,639		262		262		46,901				675	02/01/2036	3FM
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		03/01/2020	SCHDLD REDM/PRIN LOSS		64,898	70,048	66,755	64,336		562		562		64,898				934	02/01/2036	3FM
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		03/01/2020	SCHDLD REDM/PRIN LOSS		49,495	54,902	51,688	49,495						49,495				618	05/01/2036	3FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		03/01/2020	SCHDLD REDM/PRIN LOSS		48,799	54,130	48,174	48,799						48,799				610	05/01/2036	2FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		03/01/2020	SCHEDULED REDEMPTION		121,639	121,639	114,049	118,745		2,894		2,894		121,639				1,639	03/01/2035	2FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		03/01/2020	SCHEDULED REDEMPTION		288,669	288,669	277,945	284,017		4,652		4,652		288,669				3,674	11/01/2035	1FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		03/01/2020	SCHEDULED REDEMPTION		60,833	60,833	59,664	60,728		105		105		60,833				564	10/01/2033	1FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		03/01/2020	SCHDLD REDM/PRIN LOSS		122,106	127,091	118,971	113,984		8,122		8,122		122,106				1,714	12/01/2035	1FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		03/01/2020	SCHDLD REDM/PRIN LOSS		66,694	69,417	67,704	65,761		934		934		66,694				936	12/01/2035	3FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		03/01/2020	SCHEDULED REDEMPTION		205,364	205,364	201,799	203,006		2,358		2,358		205,364				2,060	04/01/2035	1FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		03/01/2020	SCHEDULED REDEMPTION		30,344	30,344	27,800	28,880		1,464		1,464		30,344				311	09/01/2035	1FM
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		03/01/2020	VARIOUS		404,782	397,699	367,595	341,242		63,540		63,540		404,782				3,747	03/01/2037	1FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		03/01/2020	SCHEDULED REDEMPTION		111,209	111,209	106,726	111,132		77		77		111,209				781	06/01/2034	1FM
418056-AW-7	HASBRO INC SR NT		03/05/2020	J P MORGAN SEC INC		3,096,120	3,000,000	3,015,840	3,015,270		(969)		(969)		3,014,300		81,820	81,820	23,833	11/19/2022	2FE
437076-BY-7	HOME DEPOT INC SR NT		01/16/2020	U.S. BANCORP		2,095,940	2,000,000	2,078,780	2,077,829		(408)		(408)		2,077,421		18,519	18,519	5,900	06/15/2029	1FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		03/25/2020	SCHEDULED REDEMPTION		141,404	141,404	126,910	130,525		10,879		10,879		141,404				723	12/25/2034	1FM
404280-CF-4	HSBC HLDGS PLC SR NT	D	03/26/2020	VARIOUS		479,646	450,000	449,438							449,438		30,209	30,209		03/31/2030	1FE
459200-JY-8	IBM CORP SR NT		02/19/2020	CITIGROUP GLBL MKT INC		524,115	500,000	498,090	498,314		50		50		498,365		25,750	25,750	4,000	05/15/2024	1FE
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		03/25/2020	SCHEDULED REDEMPTION		236,463	236,463	212,225	222,135		14,328		14,328		236,463				1,171	09/25/2034	1FM
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		03/25/2020	SCHEDULED REDEMPTION		181,564	181,564	160,894	166,607		14,957		14,957		181,564				910	04/25/2035	1FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		03/25/2020	SCHEDULED REDEMPTION		406,182	406,182	366,370	375,750		30,432		30,432		406,182				2,116	04/25/2035	1FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		03/25/2020	SCHEDULED REDEMPTION		154,934	154,934	128,402	134,563		20,371		20,371		154,934				830	08/25/2035	1FM
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		03/01/2020	VARIOUS		433,740	428,612	345,213	377,890		55,850		55,850		433,740				3,402	09/01/2036	1FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		03/01/2020	VARIOUS		102,483	99,348	89,040	88,373		14,110		14,110		102,483				862	09/01/2036	1FM
466313-AJ-2	JABIL INC SR NT		01/10/2020	MITSUBISHI TR & BANK		755,490	750,000	748,748							748,748		6,743	6,743		01/15/2030	2FE
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		03/01/2020	SCHDLD REDM/PRIN LOSS		92,664	92,964	80,748	38,046		54,618		54,618		92,664				1,099	12/01/2036	1FM
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		03/01/2020	SCHEDULED REDEMPTION		231,397	231,465	216,063	160,337		71,060		71,060		231,397				2,735	01/01/2036	1FM

STATEMENT AS OF MARCH 31, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		03/01/2020	SCHEDULED REDEMPTION		111,052	111,052	110,826	110,497		555		555		111,052				999	10/01/2036	4FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		03/01/2020	SCHEDULED REDEMPTION		27,811	27,811	25,413	26,333		1,478		1,478		27,811				236	07/01/2035	1FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		03/01/2020	SCHEDULED REDEMPTION		183,978	183,978	171,390	181,063		2,915		2,915		183,978				1,948	07/01/2035	1FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		03/01/2020	SCHDLD REDM/PRIN LOSS		321,267	573,226	503,277	257,297		63,970		63,970		321,267				4,738	04/01/2037	1FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		03/01/2020	SCHDLD REDM/PRIN LOSS		348,292	373,884	322,066	271,011		77,281		77,281		348,292				2,960	06/01/2037	1FM
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		03/01/2020	SCHEDULED REDEMPTION		74,671	74,671	74,029	74,666		5		5		74,671				784	04/01/2035	1FM
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		03/01/2020	SCHDLD REDM/PRIN LOSS		881,788	882,302	851,448	864,565		17,223		17,223		881,788				9,488	09/01/2035	3FM
48128B-AH-4	JPMORGAN CHASE & CO PERP SR NT SER II		03/18/2020	CITIGROUP GLBL MKT INC		259,000	350,000	350,000							350,000		(91,000)	(91,000)	1,011	01/01/2199	2FE
46625H-RL-6	JPMORGAN CHASE & CO SR NT		02/19/2020	BANK OF AMERICA NA		1,025,840	1,000,000	978,620	987,843		476		476		988,319		37,521	37,521	6,975	05/18/2023	1FE
49427R-AP-7	KILROY REALTY LP CO GUARNT		03/31/2020	SUNTRUST CPTL MKTS		1,836,680	2,000,000	2,003,580			(59)		(59)		2,003,521		(166,841)	(166,841)	32,872	02/15/2030	2FE
28370T-AG-4	KINDER MORGAN ENER PART CO GUARNT		03/11/2020	WELLS FARGO BANK, N.A.		327,725	320,000	323,347	322,479		(105)		(105)		322,374		5,351	5,351	5,045	05/01/2024	2FE
50075N-BA-1	KRAFT FOODS INC SR NT		02/10/2020	MATURED		30,000,000	30,000,000	29,878,350	29,998,317		1,683		1,683		30,000,000				806,250	02/10/2020	2FE
501044-CH-2	KROGER CO. NT		01/15/2020	MATURED		5,000,000	5,000,000	4,987,450	4,999,944		56		56		5,000,000				153,750	01/15/2020	2FE
512807-AM-0	LAM RESEARCH CORP SR NT		03/15/2020	MATURED		10,000,000	10,000,000	9,991,600	9,999,634		367		367		10,000,000				137,500	03/15/2020	1FE
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		03/25/2020	SCHEDULED REDEMPTION		46,572	46,488	33,907	33,418		13,154		13,154		46,572				188	12/25/2036	1FM
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		03/01/2020	SCHEDULED REDEMPTION		515,749	515,749	467,950	485,511		30,238		30,238		515,749				3,422	11/01/2035	1FM
53117C-AP-7	LIBERTY PROPERTY LP SR NT		03/05/2020	CALLED @ 105.152		21,572,888	20,516,000	20,480,372	20,500,726		793		793		20,501,519		14,481	14,481	1,210,758	06/15/2023	1FE
53117C-AQ-5	LIBERTY PROPERTY LP SR NT		03/05/2020	CALLED @ 110.015		16,502,279	15,000,000	14,954,850	14,979,588		855		855		14,980,443		19,557	19,557	1,868,946	02/15/2024	1FE
53117C-AR-3	LIBERTY PROPERTY LP SR NT		02/19/2020	CALLED @ 109.179		21,835,842	20,000,000	19,928,800	19,959,377		1,280		1,280		19,960,657		39,343	39,343	2,123,342	04/01/2025	1FE
53117C-AS-1	LIBERTY PROPERTY LP SR NT		02/10/2020	EXCHANGE		16,900,478	17,000,000	16,857,540	16,899,032		1,446		1,446		16,900,478				197,979	10/01/2026	1FE
53117C-AT-9	LIBERTY PROPERTY LP SR NT		02/10/2020	EXCHANGE		5,985,834	6,000,000	5,984,520	5,985,695		139		139		5,985,834				137,813	02/01/2029	1FE
548661-DU-8	LOWE'S COS INC SR NT		03/31/2020	VARIOUS		10,879,120	10,000,000	9,951,800			57		57		9,951,857		927,263	927,263	6,875	04/15/2030	2FE
55616X-AG-2	MACYS RETAIL HLDGS INC CO GUARNT		02/04/2020	UBS SECURITIES LLC		6,647,210	7,000,000	6,933,330	6,942,250		136		136		6,942,386		(295,176)	(295,176)	200,017	01/15/2042	2FE
571903-BC-6	MARRIOTT INTL SR NT		03/11/2020	MILLENNIUM ADVISORS		24,524	25,000	24,948	24,952		3		3		24,956		(432)	(432)	236	10/03/2022	2FE
573284-AV-8	MARTIN MARIETTA MATERIAL SR NT		03/16/2020	J P MORGAN SEC INC		481,790	500,000	494,320			3		3		494,323		(12,533)	(12,533)	69	03/15/2030	2FE
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		03/01/2020	SCHEDULED REDEMPTION		112,390	112,390	106,445	92,814		19,576		19,576		112,390				775	11/01/2035	1FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		03/01/2020	SCHEDULED REDEMPTION		406,188	406,188	327,428	300,466		105,722		105,722		406,188				3,117	02/01/2036	1FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		03/01/2020	SCHEDULED REDEMPTION		49,055	49,055	46,499	49,055		0		0		49,055				375	02/01/2036	1FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		03/01/2020	SCHEDULED REDEMPTION		11,675	11,675	11,154	11,462		214		214		11,675				136	11/01/2035	1FM
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		03/01/2020	SCHEDULED REDEMPTION		25,167	25,172	20,452	17,493		7,674		7,674		25,167				201	12/01/2035	1FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		03/01/2020	SCHEDULED REDEMPTION		163,042	163,042	161,615	162,240		802		802		163,042				1,369	02/01/2035	1FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		03/01/2020	SCHEDULED REDEMPTION		100,542	100,542	89,734	94,726		5,816		5,816		100,542				844	02/01/2035	1FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		03/01/2020	SCHEDULED REDEMPTION		7,812	7,812	7,835	7,815		(3)		(3)		7,812				83	05/01/2034	1FM
59151K-AL-2	METHANEX CORP SR NT	A	02/25/2020	MIZUHO SEC USA INC		264,680	250,000	249,923	249,924		1		1		249,925		14,755	14,755	2,625	12/15/2029	2FE
59523U-AQ-0	MID-AMERICA APARTMENTS SR NT		01/17/2020	VARIOUS		825,819	750,000	747,542	747,708		11		11		747,719		78,099	78,099	10,300	03/15/2029	2FE
595620-AU-9	MIDAMERICAN ENERGY CO 1ST MTG		01/27/2020	ROYAL BANK OF CANADA		494,880	400,000	397,560	397,599		3		3		397,602		97,278	97,278	9,161	07/15/2049	1FE
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		03/01/2020	SCHEDULED REDEMPTION		198,227	198,227	198,225	198,227						198,227				2,660	08/01/2037	1FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		03/01/2020	SCHEDULED REDEMPTION		18,931	18,931	17,239	18,167		764		764		18,931				146	07/01/2034	1FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		03/01/2020	SCHEDULED REDEMPTION		1,352,358	1,352,358	1,300,656	1,331,651		20,707		20,707		1,352,358				14,356	08/01/2035	2FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		03/01/2020	SCHEDULED REDEMPTION		64,601	64,601	65,822	65,131		(530)		(530)		64,601				869	08/01/2034	1FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		03/01/2020	SCHEDULED REDEMPTION		92,068	92,068	90,745	92,068						92,068				977	08/01/2035	3FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		03/01/2020	SCHDLD REDM/PRIN LOSS		20,186	20,328	14,939			5,247		5,247		20,186				244	11/01/2035	1FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		03/01/2020	SCHEDULED REDEMPTION		244,047	244,047	228,799	229,714		14,332		14,332		244,047				1,836	08/01/2034	1FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		03/01/2020	SCHEDULED REDEMPTION		98,802	98,802	97,876	98,359		443		443		98,802				1,259	03/01/2035	1FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		03/01/2020	SCHEDULED REDEMPTION		54,108	54,108	25,907	24,540		29,568		29,568		54,108				286	06/01/2036	1FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		03/01/2020	SCHEDULED REDEMPTION		319,867	319,867	307,803	316,544		3,324		3,324		319,867				4,181	03/01/2035	1FM
61747Y-CM-5	MORGAN STANLEY NT		01/26/2020	MATURED		500,001	500,001	502,679	500,025		(25)		(25)		500,001				13,750	01/26/2020	1FE
57636Q-AG-9	MSTRCARD INC SR NT		01/16/2020	U.S. BANCORP		1,050,880	1,000,000	1,053,660	1,051,915		(390)		(390)		1,051,526		(646)	(646)	4,917	11/21/2026	1FE
57636Q-AM-6	MSTRCARD INC SR NT		01/16/2020	WELLS FARGO BANK, N.A.		525,190	500,000	499,310	499,345		3		3		499,348		25,842	25,842	2,049	06/01/2029	1FE
61913P-AA-0	MTGIT TR 2004-1 CL A1		03/25/2020	SCHEDULED REDEMPTION		103,572	103,572	88,732	91,050		12,523		12,523		103,572				565	11/25/2034	1FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		03/25/2020	SCHEDULED REDEMPTION		108,724	108,724	86,878	96,046		12,678		12,678		108,724				551	02/25/2035	1FM
63946B-AE-0	NBCUNIVERSAL MEDIA LLC SR NT		03/06/2020	CALLED @ 103.453		10,345,300	10,000,000	9,997,672	9,999,640		51		51		9,999,690		310	310	533,668	04/01/2021	1FE
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		03/01/2020	SCHEDULED REDEMPTION		111,693	111,693	80,888	32,495		79,198		79,198		111,693				506	07/01/2036	1FM
655356-JJ-3	NOMURA ASSET SEC CORP 1998-D6 CL PS1 IO		02/18/2020	VARIOUS				1,318											131	03/11/2028	6FE
67077M-AB-4	NUTRIEN LTD SR NT	A	03/30/2020	MATURED		16,500,000	16,500,000	16,492,630	16,499,013		987		987		16,500,000				402,188	03/30/2020	2FE
682134-AC-5	OMNICOM GRP INC SR NT		03/23/2020	CALLED @ 101.585		3,047,550	3,000,000	3,096,750	3,007,992		(2,906)		(2,906)		3,005,086		(5,086)	(5,086)	128,392	08/15/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
694308-GJ-0	PACIFIC GAS & ELEC SR NT		01/13/2020	MORGAN STANLEY CPTL		5,487,500	5,000,000	4,847,442	4,847,442		(136)		(136)		4,847,306		640,194	640,194		03/01/2037	6FE
694308-GE-1	PACIFIC GAS & ELECTRIC		01/13/2020	DEUTSCHE BANK SEC INC		7,133,750	6,500,000	6,450,751	6,450,751		(27)		(27)		6,450,725		683,025	683,025		03/01/2034	6FE
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	03/01/2020	SCHEDULED REDEMPTION		286,040	286,040	179,490	223,587		62,453		62,453		286,040					11/01/2029	2FE
693476-BJ-1	PNC FUNDING CORP SR NT		02/08/2020	MATURED		11,000,000	11,000,000	11,719,830	11,012,775		(12,775)		(12,775)		11,000,000				281,875	02/08/2020	1FE
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		03/01/2020	SCHEDULED REDEMPTION		467,309	467,309	467,163	467,232		78		78		467,309				6,380	03/01/2035	1FM
74340X-BN-0	PROLOGIS LP SR NT		03/27/2020	SUNTRUST CPTL MKTS		706,163	750,000	748,748			19		19		748,766		(42,604)	(42,604)	1,859	04/15/2027	1FE
74733V-AC-4	QEP RES INC SR NT		01/08/2020	BARCLAYS CAPITAL INC		1,774,208	1,761,000	1,761,000	1,761,000						1,761,000		13,208	13,208	17,574	05/01/2023	4FE
74834L-AP-5	QUEST DIAGNOSTIC INC SR NT		01/15/2020	CALLED @ 100.124		5,006,225	5,000,000	5,453,250	5,005,801		(2,800)		(2,800)		5,003,000		(3,000)	(3,000)	115,079	01/30/2020	2FE
74922R-AP-5	RALI 2006-QS1 CL 3A1		03/01/2020	SCHDLD REDM/PRIN LOSS		185,681	190,000	154,510	185,748		(67)		(67)		185,681				2,323	12/01/2021	4FM
75281A-AU-3	RANGE RES CORP CO GUARNT SER		01/24/2020	TENDER @ 102.125		1,938,333	1,898,000	1,893,255	1,894,068		95		95		1,894,162		44,170	44,170	62,878	07/01/2022	4FE
756109-AL-8	REALTY INCOME CORP SR NT		01/10/2020	CALLED @ 103.778		12,453,360	12,000,000	11,928,480	11,990,885		416		416		11,991,301		8,699	8,699	788,777	01/15/2021	1FE
760759-AH-3	REPUBLIC SVCS INC SR NT		03/01/2020	MATURED		10,000,000	10,000,000	9,998,548	9,999,969		31		31		10,000,000				250,000	03/01/2020	2FE
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1		03/25/2020	SCHEDULED REDEMPTION		28,030	28,030	11,702	2,911		25,119		25,119		28,030				120	06/25/2046	1FM
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		03/25/2020	SCHEDULED REDEMPTION		21,815	21,815	15,032	7,299		14,515		14,515		21,815				120	04/25/2046	1FM
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL MII1		03/25/2020	SCHEDULED REDEMPTION		11,304	11,304	9,552	10,717		587		587		11,304				64	02/25/2034	1FM
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL AI5		03/01/2020	SCHEDULED REDEMPTION		133,822	133,822	132,593	133,758		63		63		133,822				1,521	07/01/2034	1FM
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5		03/01/2020	SCHEDULED REDEMPTION		461,893	461,893	461,717	461,882		11		11		461,893				6,004	09/01/2034	1FM
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6		03/01/2020	SCHEDULED REDEMPTION		1,003	1,003	1,002	1,003						1,003				11	09/01/2034	1FM
74924P-AE-2	RESIDENTIAL ASSET SECS 2004-KS1 CL AI5		02/01/2020	SCHEDULED REDEMPTION		2,443,002	2,443,002	2,442,932	2,442,986		15		15		2,443,002				21,162	02/01/2034	1FM
74924P-AF-9	RESIDENTIAL ASSET SECS 2004-KS1 CL AI6		02/01/2020	SCHEDULED REDEMPTION		64,177	64,177	64,176	64,177		0		0		64,177				442	02/01/2034	1FM
74924P-AG-7	RESIDENTIAL ASSET SECS 2004-KS1 CL MI1		02/01/2020	SCHEDULED REDEMPTION		3,126,670	3,126,670	2,894,101	2,981,278		145,392		145,392		3,126,670				24,617	02/01/2034	1FM
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6		03/01/2020	SCHEDULED REDEMPTION		46,561	46,561	46,549	46,559		1		1		46,561				458	06/01/2034	1FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		03/01/2020	SCHDLD REDM/PRIN LOSS		168,458	185,689	171,394	160,120		8,338		8,338		168,458				2,200	03/01/2036	4FM
78013X-W2-0	ROYAL BANK OF CANADA SR NT	A	03/27/2020	GOLDMAN, SACHS & CO		626,688	600,000	598,752	599,040		59		59		599,099		27,589	27,589	10,792	10/05/2023	1FE
78355H-KP-3	RYDER SYSTEM INC SR NT MTN DTD 11/14/19		02/19/2020	MARKETAXESS		1,032,860	1,000,000	999,480	999,489		9		9		999,498		33,362	33,362	7,814	12/01/2026	2FE
80007R-AB-1	SANDS CHINA LTD SR NT	D	03/04/2020	VARIOUS		2,033,066	1,900,000	2,016,432	2,011,041		(3,911)		(3,911)		2,007,130		25,936	25,936	46,537	08/08/2023	2FE
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		03/20/2020	SCHEDULED REDEMPTION		13,491	13,491	12,546	13,066		424		424		13,491				75	05/20/2034	1FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		03/20/2020	SCHEDULED REDEMPTION		154,285	154,285	144,675	147,955		6,331		6,331		154,285				777	05/20/2034	1FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		03/20/2020	SCHEDULED REDEMPTION		42,440	42,440	36,923	38,650		3,790		3,790		42,440				183	06/20/2036	1FM
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1		03/01/2020	SCHEDULED REDEMPTION		191,814	191,814	196,969	196,462		(4,647)		(4,647)		191,814				1,514	09/01/2042	1FM
822582-CB-6	SHELL INTL FIN CO GUARNT	D	02/10/2020	BNP PARIBAS SEC CORP		237,542	210,000	236,817	236,269		(305)		(305)		235,963		1,578	1,578	2,012	11/13/2028	1FE
824348-BL-9	SHERWIN-WILLIAMS CO SR NT		03/04/2020	U.S. BANCORP		200,898	200,000	199,958							199,958		940	940		05/15/2030	2FE
784422-AB-3	SLC STUDENT LOAN TR 2007-2 CL A2		02/18/2020	SCHEDULED REDEMPTION		55,709	55,709	55,718	55,718		(8)		(8)		55,709				340	05/15/2028	1FE
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA PTC SER AA		03/05/2020	VARIOUS		290,745	277,306	277,306	277,306						277,306		13,439	13,439	5,284	02/15/2030	1FE
854502-AL-5	STANLEY BLACK & DECKER I SR NT		02/20/2020	VARIOUS		745,925	750,000	747,503			8		8		747,510		(1,586)	(1,586)	604	03/15/2030	1FE
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		03/01/2020	SCHEDULED REDEMPTION		198,714	198,714	179,463	190,946		7,768		7,768		198,714				1,935	09/01/2034	1FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		03/01/2020	SCHEDULED REDEMPTION		353,294	353,294	317,238	327,714		25,581		25,581		353,294				3,218	09/01/2034	1FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		03/01/2020	SCHEDULED REDEMPTION		102,909	102,909	88,471	97,425		5,484		5,484		102,909				1,030	04/01/2034	1FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		03/01/2020	SCHEDULED REDEMPTION		38,631	38,631	38,192	38,374		257		257		38,631				341	07/01/2034	1FM
863579-WT-1	STRUCT ADJ RATE MOR 2005-16X CL A2B		03/25/2020	SCHEDULED REDEMPTION		116,673	116,673	105,881	115,541		1,132		1,132		116,673				733	08/25/2035	1FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		03/19/2020	SCHEDULED REDEMPTION		134,499	134,499	124,373	127,556		6,943		6,943		134,499				577	11/19/2033	1FM
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		03/19/2020	SCHEDULED REDEMPTION		103,148	103,148	93,220	96,469		6,679		6,679		103,148				541	05/19/2034	1FM
865622-BR-4	SUMITOMO MITSUI BANKING CO GUARNT	D	01/16/2020	MATURED		1,000,000	1,000,000	1,003,110	1,000,062		(62)		(62)		1,000,000				12,250	01/16/2020	1FE
86562M-AF-7	SUMITOMO MITSUI FINL GRP SR NT	D	01/06/2020	SMBC NIKKO		10,082,500	10,000,000	10,000,000	10,000,000						10,000,000		82,500	82,500	127,213	07/14/2026	1FE
871829-BL-0	SYSCORPORATION CO GUARNT		03/31/2020	STIFEL, NICOLAUS & CO		833,952	800,000	798,336							798,336		35,616	35,616		04/01/2030	2FE
874060-AT-3	TAKEDA PHARMACEUTICAL SR NT	D	03/25/2020	GOLDMAN, SACHS & CO		1,049,160	1,000,000	999,678	999,681		18		18		999,698		49,462	49,462	14,667	11/26/2023	2FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		03/01/2020	SCHEDULED REDEMPTION		121,772	121,772	99,048	46,516		75,256		75,256		121,772				489	01/01/2037	1FM
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		01/01/2020	SCHEDULED REDEMPTION		50,721	50,721	42,047	24,146		26,575		26,575		50,721				402	04/01/2036	1FM
884903-BK-0	THOMSON REUTERS CORP SR NT	A	01/15/2020	CALLED @ 103.441		10,344,100	10,000,000	9,957,600	9,991,327		187		187		9,991,513		8,487	8,487	459,308	09/30/2021	2FE
88732J-AW-8	TIME WARNER CABLE INC CO GUARNT		02/01/2020	MATURED		5,000,000	5,000,000	4,870,100	4,998,622		1,378		1,378		5,000,000				125,000	02/01/2020	2FE
90783V-AA-3	UNION PACIFIC RAILROAD PTC		01/02/2020	SCHEDULED REDEMPTION		1,306,702	1,306,702	1,306,702	1,306,702						1,306,702				33,203	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3		01/02/2020	SCHEDULED REDEMPTION		746,744	746,744	746,744	746,744						746,744				23,059	01/02/2031	1FE
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		01/07/2020	SCHEDULED REDEMPTION		32,118	32,118	32,118	32,118						32,118				586	01/07/2026	2FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		01/10/2020	VARIOUS		292,930	273,042	273,042	273,042						273,042		19,888	19,888	8,700	08/25/2031	1FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT PTC SER AA		03/03/2020	MORGAN STANLEY CPTL		210,970	200,000	200,000	200,000						200,000		10,970	10,970	2,580	05/01/2032	1FE
909319-AA-3	UNITED AIRLINES INC PTC SER A		03/04/2020	VARIOUS		413,231	376,324	376,324	376,324						376,324		36,907	36,907	9,004	08/15/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
911312-BS-4	UNITED PARCEL SERVICE SR NT		01/09/2020	BARCLAYS CAPITAL INC		503,215	500,000	496,175	496,203		2		2		496,205		7,010	7,010	6,942	09/01/2049	1FE
913017-DD-8	UNITED TECHNOLOGIES CORP SR NT		02/13/2020	MORGAN STANLEY CPTL		661,638	600,000	598,980	599,159		17		17		599,176		62,462	62,462	11,982	08/16/2025	2FE
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1		01/02/2020	SCHEDULED REDEMPTION		218,088	218,088	245,363	223,209		(5,121)		(5,121)		218,088				5,893	07/02/2025	1FE
918204-AV-0	VF CORP SR NT		03/04/2020	CALLED @ 103.390		10,339,000	10,000,000	9,969,000	9,994,063		604		604		9,994,668		5,332	5,332	516,917	09/01/2021	1FE
929227-B6-2	WAMU 2002-S8 CL 1A6		03/01/2020	SCHEDULED REDEMPTION		244,821	244,821	250,942	251,408		(6,586)		(6,586)		244,821				3,454	01/01/2033	1FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		03/01/2020	SCHDLD REDM/PRIN LOSS		376,284	377,897	347,043	300,973		75,311		75,311		376,284				2,882	02/01/2037	1FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		03/01/2020	SCHEDULED REDEMPTION		159,281	159,345	137,942	150,208		9,073		9,073		159,281				1,051	04/01/2037	1FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		03/25/2020	SCHEDULED REDEMPTION		277,245	277,245	259,224	263,933		13,312		13,312		277,245				1,532	10/25/2044	1FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		03/25/2020	SCHEDULED REDEMPTION		147,864	147,864	133,817	136,929		10,935		10,935		147,864				823	10/25/2044	1FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		03/01/2020	SCHEDULED REDEMPTION		235,436	235,436	233,643	234,354		1,083		1,083		235,436				2,145	03/01/2035	1FM
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		03/01/2020	SCHEDULED REDEMPTION		302,219	302,219	256,770	273,077		29,142		29,142		302,219				2,754	03/01/2035	1FM
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		03/01/2020	VARIOUS		162,887	136,450	146,622	154,882		8,005		8,005		162,887				1,306	09/01/2036	1FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		03/01/2020	SCHEDULED REDEMPTION		16,503	16,503	15,722	16,109		394		394		16,503				156	09/01/2033	1FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		02/01/2020	SCHDLD REDM/PRIN LOSS		191,750	278,439	233,278	141,377		50,373		50,373		191,750				1,792	12/01/2036	1FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		03/25/2020	SCHEDULED REDEMPTION		39,469	39,469	32,266	34,291		5,178		5,178		39,469				187	04/25/2045	1FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		03/01/2020	SCHDLD REDM/PRIN LOSS		571,916	573,346	499,844	454,364		117,552		117,552		571,916				5,381	08/01/2036	1FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		03/01/2020	SCHEDULED REDEMPTION		262,760	262,760	252,991	257,664		5,096		5,096		262,760				3,531	11/01/2033	1FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		03/01/2020	VARIOUS		293,440	276,395	275,071	235,395		58,045		58,045		293,440				2,392	01/01/2037	1FM
939336-3V-3	WASHINGTON MUTUAL MTG PAS 2005-2 CL 3A		03/01/2020	SCHDLD REDM/PRIN LOSS		77,315	79,511	72,305	77,315						77,315				1,057	04/01/2020	1FM
939336-6N-8	WASHINGTON MUTUAL MTG PAS 2005-4 CL 3CB		03/01/2020	SCHDLD REDM/PRIN LOSS		328,977	330,624	300,661	328,977						328,977				4,423	06/01/2020	1FM
94106L-BG-3	WASTE MANAGEMENT INC CO GUARNT		02/14/2020	CITIGROUP GLBL MKT INC		3,294,690	3,000,000	3,225,630	3,221,443		(2,776)		(2,776)		3,218,667		76,023	76,023	18,400	06/15/2029	2FE
94107@-AB-9	WASTE MGT CTL PT TR SER A2		01/01/2020	CREDIT RECOVERY		30,000											30,000	30,000		04/15/2025	2
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		03/25/2020	SCHDLD REDM/PRIN LOSS		454,128	466,649	368,574	390,013		64,115		64,115		454,128				2,184	06/25/2037	1FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		03/01/2020	SCHDLD REDM/PRIN LOSS		52,317	55,812	36,904	31,439		20,878		20,878		52,317				529	12/04/2037	1FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		03/01/2020	SCHEDULED REDEMPTION		653,193	653,193	571,040	624,723		28,470		28,470		653,193				7,269	10/01/2034	1FM
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		03/01/2020	SCHEDULED REDEMPTION		13,599	13,599	13,493	13,555		44		44		13,599				151	04/01/2034	1FM
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		03/01/2020	SCHEDULED REDEMPTION		93,315	93,315	91,157	93,077		238		238		93,315				1,154	07/01/2034	1FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		03/01/2020	SCHEDULED REDEMPTION		7,207	7,207	6,940	7,181		26		26		7,207				87	07/01/2034	1FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		03/01/2020	SCHEDULED REDEMPTION		101,229	101,229	93,004	100,189		1,040		1,040		101,229				1,225	07/01/2034	1FM
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		03/01/2020	SCHEDULED REDEMPTION		145,785	145,785	144,020	145,472		314		314		145,785				1,490	08/01/2035	1FM
95040Q-AJ-3	WELLTOWER INC SR NT		03/31/2020	CITIGROUP GLBL MKT INC		425,637	450,000	449,172	449,197		17		17		449,214		(23,577)	(23,577)	8,602	01/15/2030	2FE
958254-AE-4	WESTERN GAS PARTNERS LP SR NT		01/09/2020	BARCLAYS CAPITAL INC		5,139,000	5,000,000	4,939,450	4,964,160		199		199		4,964,358		174,642	174,642	23,042	06/01/2025	3FE
958254-AH-7	WESTERN GAS PARTNERS LP SR NT		01/08/2020	MORGAN STANLEY CPTL		5,028,000	5,000,000	4,971,750	4,976,019		60		60		4,976,079		51,921	51,921	80,625	03/01/2028	2FE
958587-BH-9	WESTERN MASS ELEC CO SR NT		03/01/2020	MATURED		10,000,000	10,000,000	9,964,600	9,999,256		744		744		10,000,000				255,000	03/01/2020	1FE
958667-AB-3	WESTERN MIDSTREAM OPERAT SR NT		01/23/2020	WELLS FARGO BANK, N.A.		301,020	300,000	299,886			1		1		299,887		1,133	1,133	362	02/01/2025	2FE
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT		02/05/2020	JEFFERIES LLC		653,686	650,000	649,350			3		3		649,353		4,332	4,332	1,755	02/01/2030	3FE
961214-DG-5	WESTPAC BANKING CORP SR NT	D	03/05/2020	GOLDMAN, SACHS & CO		360,444	350,000	349,984	349,993		1		1		349,994		10,450	10,450	6,479	01/11/2022	1FE
961214-EH-2	WESTPAC BANKING CORP SR NT	D	03/27/2020	CREDIT SUISSE SEC LLC		1,986,900	2,000,000	1,999,440	1,999,452		25		25		1,999,477		(12,577)	(12,577)	17,103	02/19/2025	1FE
96950F-AD-6	WILLIAMS PARTNERS LP SR NT		03/15/2020	MATURED		5,000,000	5,000,000	4,994,786	4,999,860		140		140		5,000,000				131,250	03/15/2020	2FE
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		03/01/2020	SCHEDULED REDEMPTION		573,681	573,681	582,197	580,391		(6,710)		(6,710)		573,681				4,147	03/01/2045	1FM
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		03/01/2020	SCHEDULED REDEMPTION		476,739	476,739	488,658	485,109		(8,369)		(8,369)		476,739				3,335	04/01/2045	1FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		03/01/2020	SCHEDULED REDEMPTION		750,270	750,270	751,016	750,712		(442)		(442)		750,270				6,141	06/01/2045	1FM
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		780,733	780,733	788,175	785,989		(5,255)		(5,255)		780,733				6,283	07/01/2045	1FM
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		788,992	788,992	804,018	801,518		(12,526)		(12,526)		788,992				5,818	03/01/2046	1FM
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		1,322,887	1,322,887	1,340,746	1,336,395		(13,508)		(13,508)		1,322,887				10,555	05/01/2037	1FM
00138C-AD-0	AIG GLBL FUNDING SR SEC 144A		02/19/2020	TORONTO DOMINION		250,330	250,000	249,843	249,973		8		8		249,980		350	350	3,419	07/02/2020	1FE
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		03/01/2020	SCHEDULED REDEMPTION		20,437	20,437	20,435	20,436		1		1		20,437				172	10/01/2036	1FE
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		03/01/2020	SCHEDULED REDEMPTION		37,973	37,973	37,970	37,971		1		1		37,973				314	12/01/2036	1FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		03/01/2020	SCHEDULED REDEMPTION		8,975	8,975	8,974	8,974		0		0		8,975				69	04/01/2052	1FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		03/01/2020	SCHEDULED REDEMPTION		14,660	14,660	14,660	14,660		0		0		14,660				122	10/01/2045	1FE
038779-AA-2	ARBYS FUNDING LLC 2015-1A CL A2 144A		01/30/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				621	10/30/2045	2FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		03/31/2020	SCHEDULED REDEMPTION		135,000	135,000	135,000	135,000						135,000				2,278	06/30/2035	2FE
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		03/01/2020	SCHEDULED REDEMPTION		3,565,297	3,565,297	3,600,793	3,578,292		(12,995)		(12,995)		3,565,297				27,631	05/01/2048	1FE
05605G-AA-0	B2R MTG TR 2015-2 CL A		03/01/2020	VARIOUS		553,136	553,136	553,132	553,135		1		1		553,136				6,352	11/01/2048	1FE
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		03/01/2020	SCHEDULED REDEMPTION		221,553	221,553	221,553	221,553						221,553				1,307	03/01/2021	1FE
09681L-AE-0	BOC AVIATION LTD SR NT 144A	D	02/03/2020	J P MORGAN SEC INC		1,050,000	1,000,000	1,025,850	1,025,670		(278)		(278)		1,025,392		24,608	24,608	13,319	09/18/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
09681L-AJ-9	BOC AVIATION LTD SR NT 144A	D	01/31/2020	HSBC SECURITIES INC		2,105,240	2,000,000	2,063,410	2,061,836		(1,111)		(1,111)		2,060,725		44,515	44,515	22,167	10/10/2024	1FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	03/20/2020	VARIOUS		114,112	113,491	113,491	113,491						113,491		621	621	2,544	06/20/2024	1FE
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	03/10/2020	SCHEDULED REDEMPTION		535,714	535,714	535,714	535,714						535,714				5,655	07/10/2022	1FE
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	01/01/2020	SCHEDULED REDEMPTION		175,240	175,240	175,240	175,240						175,240				199	12/31/2031	2FE
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		616,347	616,347	624,147	623,873		(7,527)		(7,527)		616,347				5,080	03/01/2050	1FM
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		371,847	371,847	374,113	373,937		(2,090)		(2,090)		371,847				3,188	04/01/2049	1FM
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		3,094,864	3,094,864	3,118,076	3,117,537		(22,673)		(22,673)		3,094,864				23,333	07/01/2049	1FM
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		1,239,491	1,239,491	1,254,791	1,253,599		(14,109)		(14,109)		1,239,491				10,625	04/01/2049	1FM
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		7,007,239	7,007,239	7,086,071	7,099,175		(91,936)		(91,936)		7,007,239				52,829	07/01/2049	1FM
16412X-AH-8	CHENIERE CORP CHRISTI HD SR SEC 144A		01/31/2020	BANK OF AMERICA NA		465,813	450,000	449,663	449,666		3		3		449,669		16,144	16,144	3,746	11/15/2029	2FE
125523-BN-9	CIGNA CORP CO GUARNT 144A		03/31/2020	CALLED @ 103.877		5,193,859	5,000,000	4,989,289	4,990,377		1,236		1,236		4,991,613		8,387	8,387	283,581	11/15/2021	2FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		03/01/2020	SCHEDULED REDEMPTION		4,862,850	4,862,850	4,928,194	4,924,771		(61,921)		(61,921)		4,862,850				35,735	08/01/2049	1FM
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,710,981	1,710,981	1,736,646	1,736,393		(25,412)		(25,412)		1,710,981				13,832	10/01/2049	1FE
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		03/20/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				465	06/20/2048	2FE
125634-AG-0	CLI FUNDING LLC 2013-1A CL NOTE 144A		03/18/2020	SCHEDULED REDEMPTION		211,333	211,333	211,302	211,322		12		12		211,333				1,354	03/18/2028	1FE
125634-AN-5	CLI FUNDING LLC 2014-1A CL A 144A		03/18/2020	SCHEDULED REDEMPTION		153,293	153,293	153,230	153,262		31		31		153,293				1,129	06/18/2029	1FE
12563L-AE-7	CLI FUNDING LLC 2017-1A CL A 144A		03/18/2020	SCHEDULED REDEMPTION		318,447	318,447	314,431	314,883		3,564		3,564		318,447				2,550	05/18/2042	1FE
12563L-AJ-6	CLI FUNDING LLC 2018-1A CL A 144A		03/18/2020	SCHEDULED REDEMPTION		160,186	160,186	159,788	159,842		344		344		160,186				1,429	04/18/2043	1FE
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A		03/18/2020	SCHEDULED REDEMPTION		336,000	336,000	335,997	335,997		3		3		336,000				2,770	05/18/2044	1FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		01/25/2020	SCHEDULED REDEMPTION		98,948	98,948	100,374	100,122		(1,174)		(1,174)		98,948				1,290	04/25/2047	2FE
74977R-DE-1	COOPERATIEVE RABOBANK UA SR NT 144A	D	03/25/2020	MILLENNIUM ADVISORS		658,327	650,000	648,245	648,657		79		79		648,736		9,590	9,590	12,594	09/26/2023	1FE
225401-AN-8	CREDIT SUISSE GRP AG PERP JR SUB 144A	D	02/19/2020	CREDIT SUISSE SEC LLC		315,375	300,000	300,000							300,000		15,375	15,375	1,148	01/16/2200	3FE
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		03/01/2020	SCHEDULED REDEMPTION		245,442	245,442	251,310	249,611		(4,168)		(4,168)		245,442				2,083	03/01/2045	1FM
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		03/01/2020	SCHEDULED REDEMPTION		1,067,661	1,067,661	1,072,999	1,071,363		(3,703)		(3,703)		1,067,661				8,646	08/01/2045	1FM
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		03/10/2020	SCHEDULED REDEMPTION		174,385	174,385	174,385	174,385						174,385				1,614	08/11/2036	2FE
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		03/10/2020	SCHEDULED REDEMPTION		14,504	14,504	14,983	14,721		(216)		(216)		14,504				187	01/10/2026	2FE
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		03/10/2020	SCHEDULED REDEMPTION		7,660	7,660	9,296	8,523		(863)		(863)		7,660				142	07/10/2031	2FE
233851-CZ-5	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	03/09/2020	JANE STREET EXECUTION		100,386	100,000	98,995	99,337		114		114		99,451		935	935	1,335	02/12/2021	1FE
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A		02/20/2020	SCHEDULED REDEMPTION		22,500	22,500	22,500	22,500						22,500				204	11/20/2047	2FE
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		02/20/2020	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				435	05/20/2049	2FE
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		01/25/2020	SCHEDULED REDEMPTION		89,563	89,563	89,012	89,073		490		490		89,563				922	07/25/2047	2FE
25755T-AG-5	DOMINOS PIZZA MSTR 2017-1A CL A2II 144A		01/25/2020	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				96	07/25/2047	2FE
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		01/25/2020	SCHEDULED REDEMPTION		55,000	55,000	55,063	55,058		(58)		(58)		55,000				595	07/25/2048	2FE
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		01/25/2020	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				101	10/25/2049	2FE
233293-AP-4	DPL INC SR NT 144A		03/27/2020	ROYAL BANK OF CANADA		289,406	300,000	299,544	299,570		9		9		299,580		(10,173)	(10,173)	5,996	04/15/2029	3FE
26208L-AA-6	DRIVEN BRANDS FDG, LLC 2015-1A 144A		01/20/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				489	07/20/2045	2FE
26208L-AB-4	DRIVEN BRANDS FND 2016-1A CL A2 144A		01/20/2020	SCHEDULED REDEMPTION		25,000	25,000	24,905	24,954		46		46		25,000				383	07/20/2046	2FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		01/20/2020	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				276	04/20/2049	2FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		01/20/2020	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,271		(21)		(21)		16,250				162	10/20/2049	2FE
26223U-AD-1	DRUG ROYALTY II LP 1 2014-1 CL A2 144A		01/15/2020	SCHEDULED REDEMPTION		758,496	758,496	758,484	758,496		0		0		758,496				6,607	07/15/2023	2FE
26224H-AA-5	DRUG ROYALTY III LP 1 2016-1A CL A 144A		01/15/2020	SCHEDULED REDEMPTION		773,647	773,647	773,638	773,645		1		1		773,647				7,696	04/15/2027	2FE
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		01/15/2020	SCHEDULED REDEMPTION		963,712	963,712	963,552	963,649		63		63		963,712				8,673	04/15/2027	2FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		01/15/2020	SCHEDULED REDEMPTION		637,120	637,120	637,017	637,048		72		72		637,120				6,801	10/15/2031	2FE
268317-AD-6	ELECTRICITE DE FRANCE NT 144A	D	01/27/2020	MATURED		7,000,000	7,000,000	6,969,480	6,999,728		272		272		7,000,000				161,000	01/27/2020	1FE
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		02/11/2020	SCHEDULED REDEMPTION		194,855	194,855	194,855	194,855						194,855				5,075	02/11/2030	1FE
29248D-AA-0	ENA NORTE TR NT 144A	D	01/25/2020	SCHEDULED REDEMPTION		467,155	467,155	467,155	467,155						467,155				5,781	04/25/2023	2FE
26876H-AA-6	ENA SUR TR SR SEC 144A	D	02/25/2020	SCHEDULED REDEMPTION		203,457	203,457	203,457	203,457						203,457				2,925	05/25/2025	2FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		347,554	347,554	346,685	346,722		832		832		347,554				2,725	02/01/2048	1FM
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		123,246	123,246	120,935	121,355		1,891		1,891		123,246				966	02/01/2048	1FM
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		03/15/2020	SCHEDULED REDEMPTION		1,018,804	1,018,804	1,018,630	1,018,613		192		192		1,018,804				7,367	02/18/2031	1FE
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	03/20/2020	SCHEDULED REDEMPTION		595,588	595,588	588,838	589,532		6,056		6,056		595,588					09/20/2027	2FE
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	03/30/2020	SCHEDULED REDEMPTION		193,605	193,605	193,605	193,605						193,605				6,171	03/30/2038	2FE
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		868,936	868,936	876,539	874,280		(5,344)		(5,344)		868,936				7,057	03/01/2045	1FM
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		779,034	779,034	742,152	743,330		35,704		35,704		779,034				6,249	10/01/2047	1FM
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		748,707	748,707	742,039	743,575		5,132		5,132		748,707				5,916	03/01/2048	1FM
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		03/01/2020	SCHEDULED REDEMPTION		530,086	530,086	516,488	517,804		12,282		12,282		530,086				4,088	04/01/2048	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		03/01/2020	SCHEDULED REDEMPTION		605,669	605,669	609,786	609,704		(4,035)		(4,035)		605,669				4,755	12/01/2049	1FM
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		03/01/2020	SCHEDULED REDEMPTION		2,282,360	2,282,360	2,310,712	2,310,145		(27,784)		(27,784)		2,282,360				17,917	12/01/2049	1FM
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		01/02/2020	SCHEDULED REDEMPTION		278,213	278,213	278,213	278,213						278,213				7,925	01/02/2025	2FE
37956A-AA-1	GLBL SC FINANCE SRL 2017-1A CL A 144A	D	03/17/2020	SCHEDULED REDEMPTION		234,450	234,450	233,420	233,515		935		935		234,450				2,000	04/15/2037	1FE
37956A-AB-9	GLBL SC FINANCE SRL 2018-1A CL A 144A	D	03/17/2020	SCHEDULED REDEMPTION		592,500	592,500	592,385	592,399		101		101		592,500				5,631	05/17/2038	1FE
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		527,952	527,952	527,952	527,952						527,952				9,899	09/20/2047	1FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		1,016,436	1,016,436	1,016,436	1,016,436						1,016,436				16,060	09/20/2047	1FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		03/15/2020	SCHEDULED REDEMPTION		196,122	196,122	196,025	196,040		82		82		196,122					10/15/2052	1FE
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,555,303	1,555,303	1,572,071	1,571,553		(16,250)		(16,250)		1,555,303				12,769	03/01/2050	1FM
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		209,219	209,219	213,305			(4,086)		(4,086)		209,219				1,220	05/01/2050	1FE
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		03/01/2020	SCHEDULED REDEMPTION		192,244	192,244	195,277			(3,034)		(3,034)		192,244				1,121	05/01/2050	1FE
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		164,054	164,054	167,848			(3,794)		(3,794)		164,054				478	07/01/2050	1FE
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		03/01/2020	SCHEDULED REDEMPTION		56,788	56,788	57,888			(1,100)		(1,100)		56,788				166	07/01/2050	1FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		313,394	313,394	313,373	313,370		24		24		313,394				6,327	09/20/2041	1FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		373,448	373,448	373,414	373,420		28		28		373,448				5,967	09/20/2041	1FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		366,596	366,596	366,476	366,492		104		104		366,596				6,483	09/20/2041	1FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		03/20/2020	SCHEDULED REDEMPTION		264,446	264,446	264,424	264,427		18		18		264,446				3,837	09/20/2042	1FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		03/20/2020	SCHEDULED REDEMPTION		202,263	202,263	202,182	202,186		77		77		202,263				3,435	09/20/2047	1FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		03/20/2020	SCHEDULED REDEMPTION		65,246	65,246	66,860	66,772		(1,526)		(1,526)		65,246				1,331	09/20/2047	1FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		03/20/2020	SCHEDULED REDEMPTION		226,820	226,820	226,729	226,739		81		81		226,820				3,952	09/20/2047	1FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		03/20/2020	SCHEDULED REDEMPTION		45,364	45,364	46,489	46,364		(1,000)		(1,000)		45,364				950	09/20/2047	1FE
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		03/20/2020	SCHEDULED REDEMPTION		113,359	113,359	116,178	116,156		(2,797)		(2,797)		113,359				2,188	09/20/2048	1FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A	D	03/20/2020	SCHEDULED REDEMPTION		285,995	285,995	293,142	293,064		(7,069)		(7,069)		285,995				6,296	09/20/2048	1FE
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		03/01/2020	SCHEDULED REDEMPTION		175,289	175,289	175,283	175,284		5		5		175,289				1,276	09/01/2039	1FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		03/01/2020	SCHEDULED REDEMPTION		50,436	50,436	50,433	50,433		3		3		50,436				379	09/01/2039	1FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		03/01/2020	SCHEDULED REDEMPTION		52,587	52,587	52,586	52,586		1		1		52,587				413	09/01/2039	2FE
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A		01/25/2020	SCHEDULED REDEMPTION		112,607	112,607	112,607	112,607						112,607				1,191	01/25/2043	4FE
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A		01/25/2020	SCHEDULED REDEMPTION		200,094	200,094	200,584	200,094						200,094				2,177	01/25/2043	4FE
45256H-AD-0	IMPACT FUNDING 2001-A LLC CLASS C 144A		03/01/2020	SCHEDULED REDEMPTION		61,692	61,692	63,386	62,177		(485)		(485)		61,692				706	07/01/2033	1FE
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		120,855	120,855	120,855	120,855						120,855				1,428	01/01/2051	1FM
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	01/15/2020	SCHEDULED REDEMPTION		976,506	976,506	976,506	976,506						976,506				14,648	10/15/2021	2FE
46507M-AB-8	ISRAEL ELEC CORP LTD SR SEC 144A	D	01/28/2020	MATURED		5,000,000	5,000,000	4,957,900	4,999,552		448		448		5,000,000				234,375	01/28/2020	2FE
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		422,484	422,484	433,178	431,708		(9,225)		(9,225)		422,484				3,374	05/01/2046	1FM
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		03/01/2020	SCHEDULED REDEMPTION		691,366	691,366	695,903	695,148		(3,782)		(3,782)		691,366				5,387	01/01/2047	1FE
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		770,897	770,897	784,207	781,873		(10,976)		(10,976)		770,897				5,814	05/01/2047	1FM
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		03/01/2020	SCHEDULED REDEMPTION		1,708,296	1,708,296	1,654,912	1,661,330		46,966		46,966		1,708,296				12,918	12/01/2048	1FM
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		3,482,382	3,482,382	3,425,540	3,432,814		49,568		49,568		3,482,382				30,545	01/01/2049	1FM
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		744,335	744,335	738,752	739,635		4,700		4,700		744,335				6,566	09/25/2040	1FM
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		3,035,330	3,035,330	3,061,415	3,058,356		(23,026)		(23,026)		3,035,330				29,669	01/25/2039	1FM
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		4,429,237	4,429,237	4,417,472	4,418,995		10,242		10,242		4,429,237				39,112	05/01/2049	1FM
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		527,464	527,464	530,760	530,479		(3,015)		(3,015)		527,464				4,374	08/01/2049	1FM
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		998,418	998,418	1,010,898	1,009,829		(11,412)		(11,412)		998,418				8,279	08/01/2049	1FM
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		292,083	292,083	293,680	293,633		(1,550)		(1,550)		292,083				2,528	09/01/2049	1FM
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		1,593,179	1,593,179	1,611,849	1,611,296		(18,117)		(18,117)		1,593,179				13,791	09/01/2049	1FM
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		2,710,816	2,710,816	2,771,810	2,770,336		(59,520)		(59,520)		2,710,816				23,152	11/01/2049	1FM
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		2,834,752	2,834,752	2,866,665	2,864,708		(29,956)		(29,956)		2,834,752				21,421	12/01/2049	1FM
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		7,995,454	7,995,454	8,120,383	8,112,548		(117,094)		(117,094)		7,995,454				60,419	12/01/2049	1FM
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		1,262,647	1,262,647	1,272,906	1,272,358		(9,712)		(9,712)		1,262,647				9,919	02/01/2050	1FM
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		5,326,499	5,326,499	5,393,080	5,389,524		(63,025)		(63,025)		5,326,499				41,845	02/01/2050	1FM
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		2,440,103	2,440,103	2,471,748	2,470,727		(30,624)		(30,624)		2,440,103				19,888	03/01/2050	1FM
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		2,445,389	2,445,389	2,454,177	2,453,325		(7,935)		(7,935)		2,445,389				21,764	06/01/2049	1FM
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		955,609	955,609	968,300	967,862		(12,253)		(12,253)		955,609				7,676	03/01/2050	1FM
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		279,345	279,345	284,583			(5,238)		(5,238)		279,345				1,630	06/01/2050	1FE
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		916,253	916,253	936,868			(20,616)		(20,616)		916,253				5,345	06/01/2050	1FE
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		03/01/2020	SCHEDULED REDEMPTION		114,605	114,605	116,951			(2,346)		(2,346)		114,605				334	07/01/2050	1FE
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		194,482	194,482	199,070			(4,589)		(4,589)		194,482				567	07/01/2050	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		199,597	199,597	205,086			(5,489)		(5,489)		199,597				582	08/01/2050	1FE
50066P-AF-7	KOREA NATIONAL OIL CORP SR NT 144A	D	03/09/2020	VARIOUS		512,895	500,000	497,165	498,679		98		98		498,777		14,118	14,118	6,229	03/27/2022	1FE
502084-AA-4	LMRK ISSUER CO. LLC 2016-1A CL A 144A		01/15/2020	SCHEDULED REDEMPTION		17,961,705	17,961,705	17,958,616	17,961,705						17,961,705				50,931	06/15/2046	1FE
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		03/16/2020	SCHEDULED REDEMPTION		102,500	102,500	102,471	102,478		23		23		102,500				787	06/15/2048	1FE
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		03/01/2020	SCHEDULED REDEMPTION		2,474,678	2,474,678	2,442,971	2,448,725		25,953		25,953		2,474,678				22,237	10/01/2048	1FM
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		03/15/2020	SCHEDULED REDEMPTION		600,000	600,000	600,000	600,000						600,000				18,000	03/15/2025	3FE
55354G-AA-8	MSCI INC SR NT 144A		03/20/2020	CALLED @ 102.625		769,688	750,000	750,000	750,000						750,000				33,359	11/15/2024	3FE
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A		03/25/2020	SCHEDULED REDEMPTION		54,951	54,951	54,960	54,957		(6)		(6)		54,951				249	12/27/2067	1FE
64952W-CJ-0	NEW YORK LIFE GLBL FDG SEC 144A		01/14/2020	TORONTO DOMINION		249,325	250,000	249,523	249,833		4		4		249,837		(512)	(512)	1,440	09/14/2021	1FE
65557C-AZ-6	NORDEA BANK AB SR NT FRN 144A	D	02/06/2020	NATWEST MARKET SEC INC		8,016,700	8,000,000	8,018,650	8,013,951		(237)		(237)		8,013,714		2,986	2,986	39,873	08/30/2023	1FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		03/20/2020	SCHEDULED REDEMPTION		329,666	329,666	329,666	329,666						329,666				3,052	04/20/2046	1FE
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		846,742	846,742	863,413	859,397		(12,654)		(12,654)		846,742				6,261	04/01/2046	1FM
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		790,045	790,045	791,650	791,313		(1,268)		(1,268)		790,045				6,130	10/01/2045	1FM
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		03/11/2020	SCHEDULED REDEMPTION		807,554	807,554	775,061	791,704		15,850		15,850		807,554				10,465	10/11/2030	1FM
68902V-AF-4	OTIS WORLDWIDE CORP CO GUARNT 144A		03/31/2020	BARCLAYS CAPITAL INC		96,873	100,000	99,992			0		0		99,992		(3,119)	(3,119)	242	02/15/2030	2FE
69144Y-AA-5	OXFORD FIN FNDG TR 2016-1A CL A 144A		03/15/2020	SCHEDULED REDEMPTION		1,215,067	1,215,067	1,215,067	1,215,067						1,215,067				9,966	06/17/2024	1FE
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		02/29/2020	SCHEDULED REDEMPTION		729,968	729,968	753,007	748,172		(18,204)		(18,204)		729,968				25,129	07/31/2029	5FE
709599-AN-4	PENSKE TRUCK LEASING/PTL NT 144A		03/13/2020	MARKETAXESS		293,590	285,000	286,398	285,488		(30)		(30)		285,458		8,132	8,132	7,940	01/17/2023	2FE
71654Q-CT-7	PETROLEOS MEXICANOS CO GUARNT 144A	D	02/05/2020	BANK OF AMERICA NA		162,675	150,000	149,909	149,910		1		1		149,911		12,764	12,764	3,819	01/23/2030	2FE
71654Q-CZ-3	PETROLEOS MEXICANOS CO GUARNT 144A	D	03/03/2020	J P MORGAN SEC INC		99,875	100,000	100,000							100,000		(125)	(125)	612	01/28/2031	2FE
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		03/01/2020	SCHEDULED REDEMPTION		57,788	57,788	58,393			(605)		(605)		57,788				144	02/01/2050	1FE
693680-AA-8	PSMC 2018-1 TR 2018-2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,514,992	1,514,992	1,472,501	1,478,402		36,589		36,589		1,514,992				11,856	06/01/2048	1FM
69374J-AA-9	PSMC 2018-1 TR 2018-3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,175,525	1,175,525	1,172,770	1,173,290		2,235		2,235		1,175,525				10,206	08/01/2048	1FM
69374K-AA-6	PSMC 2018-1 TR 2018-4 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		2,156,877	2,156,877	2,131,601	2,136,143		20,734		20,734		2,156,877				19,304	11/01/2048	1FM
69372X-AA-0	PSMC 2018-1 TR 2019-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		2,724,502	2,724,502	2,785,803	2,779,932		(55,430)		(55,430)		2,724,502				24,018	07/01/2049	1FM
69371M-AE-7	PTTEP TREASURY CENTER CO GUARNT 144A	D	01/10/2020	WELLS FARGO BANK, N.A.		5,030,500	5,000,000	5,000,000							5,000,000		30,500	30,500		01/15/2030	2FE
749389-AA-0	RCKT MTG TR 2020-1 2020-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		394,029	394,029	398,401			(4,371)		(4,371)		394,029				985	02/01/2050	1FE
749389-AN-2	RCKT MTG TR 2020-1 2020-1 CL A13 144A		03/01/2020	SCHEDULED REDEMPTION		214,343	214,343	215,917			(1,574)		(1,574)		214,343				536	02/01/2050	1FE
77340R-AK-3	ROCKIES EXPRESS PIPELINE NT 144A		03/05/2020	CALLED @ 100.418		2,008,369	2,000,000	1,998,220	1,999,934		43		43		1,999,977		23	23	52,119	04/15/2020	2FE
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		03/01/2020	SCHEDULED REDEMPTION		136,228	136,228	137,994	137,499		(1,271)		(1,271)		136,228				1,346	04/01/2044	1FM
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,189,892	1,189,892	1,217,409	1,209,852		(19,959)		(19,959)		1,189,892				9,716	05/01/2045	1FM
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,698,008	1,698,008	1,705,437	1,703,619		(5,612)		(5,612)		1,698,008				13,976	07/01/2045	1FM
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		647,526	647,526	647,071	647,107		419		419		647,526				5,330	07/01/2045	1FM
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,460,459	1,460,459	1,501,011	1,491,783		(31,324)		(31,324)		1,460,459				11,206	08/01/2046	1FM
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		536,426	536,426	553,944	549,861		(13,435)		(13,435)		536,426				4,183	11/01/2046	1FM
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		442,025	442,025	445,685	445,066		(3,042)		(3,042)		442,025				3,352	02/01/2047	1FM
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		156,301	156,301	155,300	155,465		836		836		156,301				1,304	04/01/2047	1FM
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,646,222	1,646,222	1,683,519	1,676,856		(30,634)		(30,634)		1,646,222				13,060	07/01/2047	1FM
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		802,553	802,553	802,176	802,243		309		309		802,553				6,376	02/01/2048	1FM
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		697,076	697,076	683,461	685,834		11,242		11,242		697,076				5,605	03/01/2048	1FM
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		2,060,943	2,060,943	2,072,987	2,072,200		(11,257)		(11,257)		2,060,943				17,870	07/01/2048	1FM
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,401,900	1,401,900	1,401,681	1,401,717		183		183		1,401,900				13,139	09/01/2048	1FM
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		2,187,904	2,187,904	2,162,265	2,166,191		21,714		21,714		2,187,904				20,658	11/01/2048	1FM
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		275,437	275,437	279,913	278,999		(3,562)		(3,562)		275,437				2,386	02/01/2048	1FM
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		403,020	403,020	407,940	406,937		(3,917)		(3,917)		403,020				3,492	02/01/2048	1FM
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		411,991	411,991	417,449	416,237		(4,246)		(4,246)		411,991				4,149	10/01/2048	1FM
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		730,738	730,738	732,223	732,070		(1,332)		(1,332)		730,738				6,508	02/01/2049	1FM
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		2,215,793	2,215,793	2,258,031	2,268,311		(52,518)		(52,518)		2,215,793				19,873	06/01/2049	1FM
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		821,988	821,988	834,276	833,565		(11,577)		(11,577)		821,988				7,372	06/01/2049	1FM
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		03/01/2020	SCHEDULED REDEMPTION		4,104,730	4,104,730	4,177,204	4,173,478		(68,748)		(68,748)		4,104,730				31,746	09/01/2049	1FM
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		03/01/2020	SCHEDULED REDEMPTION		3,425,456	3,425,456	3,470,950	3,468,615		(43,159)		(43,159)		3,425,456				26,492	09/01/2049	1FM
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,935,816	1,935,816	1,969,692	1,968,905		(33,089)		(33,089)		1,935,816				15,215	12/01/2049	1FM
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		250,688	250,688	253,821	253,749		(3,061)		(3,061)		250,688				2,702	12/01/2049	1FM
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,613,201	1,613,201	1,643,813	1,638,890		(25,689)		(25,689)		1,613,201				15,860	03/01/2049	1FM
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		3,075,282	3,075,282	3,164,441	3,196,750		(121,467)		(121,467)		3,075,282				42,859	08/01/2049	1FM
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		4,722,856	4,722,856	4,813,688	4,807,293		(84,438)		(84,438)		4,722,856				43,585	09/01/2049	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		805,907	805,907	824,418			(18,511)		(18,511)		805,907				4,701	02/01/2050	1FE
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		155,701	155,701	158,791			(3,090)		(3,090)		155,701				908	02/01/2050	1FE
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		297,607	297,607	304,954			(7,347)		(7,347)		297,607				868	03/01/2050	1FE
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		119,043	119,043	121,610			(2,567)		(2,567)		119,043				347	03/01/2050	1FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		01/25/2020	SCHEDULED REDEMPTION		25,000	25,000	25,992			(992)		(992)		25,000				326	07/25/2049	2FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		03/01/2020	SCHEDULED REDEMPTION		766,622	766,622	774,528	773,175		(6,553)		(6,553)		766,622				5,743	11/01/2046	1FM
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		149,650	149,650	149,619	149,637		13		13		149,650				755	07/20/2033	1FE
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		162,554	162,554	162,525	162,541		14		14		162,554				867	10/20/2033	1FE
78449Q-AA-5	SMB PRIV ED LOAN TRU 2018-C CL A1 144A		03/16/2020	SCHEDULED REDEMPTION		136,405	136,405	136,400	136,403		3		3		136,405				621	09/15/2025	1FE
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		03/01/2020	SCHEDULED REDEMPTION		1,686,197	1,686,197	1,557,184	1,565,266		120,931		120,931		1,686,197				10,152	11/01/2046	1FM
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		03/20/2020	SCHEDULED REDEMPTION		14,167	14,167	14,167							14,167				88	01/20/2050	2FE
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		03/20/2020	SCHEDULED REDEMPTION		181,250	181,250	181,889	181,961		(711)		(711)		181,250				1,523	09/20/2021	2FE
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		03/25/2020	VARIOUS		37,500	37,500	37,484	49,940		(12,440)		(12,440)		37,500				429	02/25/2044	1FE
853254-BS-8	STANDARD CHARTERED PLC SR NT 144A	D	03/26/2020	STIFEL, NICOLAUS & CO		255,443	250,000	250,000							250,000		5,443	5,443		04/01/2031	2Z
857477-BK-8	STATE STREET CORP SR NT 144A		03/31/2020	VARIOUS		5,107,810	5,000,000	5,000,000							5,000,000		107,810	107,810	525	03/30/2031	1FE
86959L-AE-3	SVENSKA HANDELSBANKEN AB NT 144A	D	03/30/2020	MATURED		10,000,000	10,000,000	9,959,800	9,998,747		1,253		1,253		10,000,000				256,250	03/30/2020	1FE
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		02/25/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				547	05/25/2046	2FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		02/25/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				463	11/25/2048	2FE
87407P-AA-8	TAL ADVANTAGE LLC 2013-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		300,000	300,000	299,956	299,984		16		16		300,000				1,887	02/22/2038	1FE
87407P-AE-0	TAL ADVANTAGE LLC 2013-2A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		125,000	125,000	124,946	124,977		23		23		125,000				986	11/20/2038	1FE
87407P-AP-5	TAL ADVANTAGE LLC 2014-2A CL A2 144A		03/20/2020	SCHEDULED REDEMPTION		206,250	206,250	206,159	206,225		25		25		206,250				1,526	05/20/2039	1FE
87407P-AR-1	TAL ADVANTAGE LLC 2014-3A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		250,000	250,000	249,915	249,955		45		45		250,000				1,817	11/21/2039	1FE
874074-AA-5	TAL ADVANTAGE LLC 2017-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		187,028	187,028	190,331	190,125		(3,097)		(3,097)		187,028				1,864	04/20/2042	1FE
87612B-BK-7	TARGA RES PARTNERS SR NT 144A		01/22/2020	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				168,819	07/15/2027	3FE
87612B-BM-3	TARGA RES PARTNERS SR NT 144A		01/22/2020	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				178,559	01/15/2029	3FE
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A		03/15/2020	SCHEDULED REDEMPTION		426,897	426,897	426,893	426,896		1		1		426,897				3,020	06/15/2028	1FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		03/30/2020	SCHEDULED REDEMPTION		297,702	297,702	297,702	297,702						297,702				4,504	12/30/2023	2FE
88032W-AE-6	TENCENT HLDGS LTD SR NT 144A	D	03/26/2020	BNP PARIBAS SEC CORP		303,795	300,000	299,958	299,974		2		2		299,976		3,819	3,819	6,169	01/19/2023	1FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	01/01/2020	SCHEDULED REDEMPTION		90,888	90,888	90,888	90,888						90,888				1,846	04/01/2037	3FE
88315L-AA-6	TEXTAINER MARINE CNTNR 2018-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		360,000	360,000	355,745	356,373		3,627		3,627		360,000				3,288	07/20/2043	1FE
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		358,100	358,100	358,964	358,889		(789)		(789)		358,100				3,151	04/20/2044	1FE
88315F-AE-1	TEXTAINER MARINE CNTR 2017-2A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		337,792	337,792	337,732	337,749		43		43		337,792				2,631	06/20/2042	1FE
88315F-AA-9	TEXTAINER MRN CNTNRS 2017-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		379,586	379,586	379,569	379,574		12		12		379,586				3,133	05/20/2042	1FE
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		03/01/2020	SCHEDULED REDEMPTION		590,748	590,748	572,379	574,573		16,175		16,175		590,748				4,627	07/01/2048	1FM
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,195,106	1,195,106	1,182,968	1,184,385		10,721		10,721		1,195,106				10,221	11/01/2048	1FM
88632A-AK-4	TIAA BANK MTG LOAN TR 2018-3 CL A10 144A		03/01/2020	SCHEDULED REDEMPTION		1,707,294	1,707,294	1,707,828	1,707,708		(414)		(414)		1,707,294				14,601	11/01/2048	1FM
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		03/17/2020	SCHEDULED REDEMPTION		224,675	224,675	224,562	224,571		103		103		224,675				1,900	04/17/2049	1FE
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A		01/31/2020	SCHEDULED REDEMPTION		2,298,000	2,298,000	2,298,000	2,298,000						2,298,000				82,085	07/31/2033	1FE
89679H-AA-3	TRITON CONTAINER FIN 2017-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		413,911	413,911	413,836	413,853		58		58		413,911				3,238	06/20/2042	1FE
89679H-AE-5	TRITON CONTAINER FIN 2017-2A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		74,639	74,639	74,746	74,725		(86)		(86)		74,639				598	08/20/2042	1FE
89679H-AJ-4	TRITON CONTAINER FIN 2018-1A CL A 144A		03/20/2020	SCHEDULED REDEMPTION		425,000	425,000	424,919	424,932		68		68		425,000				3,731	03/20/2043	1FE
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		03/15/2020	SCHEDULED REDEMPTION		26,551	26,551	26,551	26,551						26,551				745	09/15/2051	2FE
92211M-AC-7	VANTAGE DATA CTR 2018-1A CL A2 144A		03/15/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				452	02/16/2043	1FE
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		03/15/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				350	11/16/2043	1FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		03/15/2020	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				177	07/15/2044	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO CL A1 144A		03/10/2020	SCHEDULED REDEMPTION		125,233	125,233	125,233	125,233		0		0		125,233				827	09/10/2028	1FM
92903P-AG-4	VORNADO DP LLC 2010-VNO CL B 144A		03/10/2020	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,999,965	4,999,997		3		3		5,000,000				59,261	09/10/2028	1FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,012,373	1,012,373	973,618	977,652		34,721		34,721		1,012,373				7,690	07/01/2047	1FM
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,645,218	1,645,218	1,643,932	1,644,022		1,195		1,195		1,645,218				14,108	11/01/2048	1FM
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		03/01/2020	SCHEDULED REDEMPTION		1,645,218	1,645,218	1,629,537	1,630,894		14,324		14,324		1,645,218				14,108	11/01/2048	1FM
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		5,103,984	5,103,984	5,194,898	5,189,692		(85,708)		(85,708)		5,103,984				45,711	04/01/2049	1FM
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		03/01/2020	SCHEDULED REDEMPTION		2,422,270	2,422,270	2,450,278	2,463,711		(41,441)		(41,441)		2,422,270				21,694	04/01/2049	1FM
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		1,558,603	1,558,603	1,580,521	1,579,435		(20,832)		(20,832)		1,558,603				12,428	07/01/2049	1FM
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		03/01/2020	SCHEDULED REDEMPTION		695,053	695,053	701,786	701,453		(6,400)		(6,400)		695,053				5,542	07/01/2049	1FM
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		03/01/2020	SCHEDULED REDEMPTION		1,146,798	1,146,798	1,161,491	1,161,160		(14,362)		(14,362)		1,146,798				8,642	09/01/2049	1FM
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		03/01/2020	SCHEDULED REDEMPTION		123,475	123,475	124,941			(1,466)		(1,466)		123,475				309	12/01/2049	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		03/01/2020	SCHEDULED REDEMPTION		83,429	83,429	84,159			(730)		(730)		83,429				209	12/01/2049	1FE
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		03/15/2020	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,722		278		278		45,000				437	03/15/2048	2FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		03/15/2020	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				426	06/15/2049	2FE
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		03/01/2020	SCHEDULED REDEMPTION		764,260	764,260	775,246	773,209		(8,950)		(8,950)		764,260				6,526	01/01/2046	1FM
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		03/01/2020	SCHEDULED REDEMPTION		900,989	900,989	922,387	915,780		(14,791)		(14,791)		900,989				7,018	03/01/2045	1FM
003009-A*-8	ABERDEEN ASIA-PAC SER A SR SEC NT		03/31/2020	CALLED @ 100.521		6,031,272	6,000,000	6,000,000	6,000,000						6,000,000				86,680	06/12/2020	1FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		03/22/2020	SCHEDULED REDEMPTION		333,072	333,072	333,072	333,072						333,072				9,576	03/22/2035	3FE
00111@-AA-2	AES HAWAII INC SR SEC NT		03/31/2020	SCHEDULED REDEMPTION		607,700	607,700	607,700	607,700						607,700				10,437	06/30/2022	5
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		03/31/2020	SCHEDULED REDEMPTION		327,437	327,437	327,437	327,437						327,437				3,823	06/30/2033	2PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		03/31/2020	SCHEDULED REDEMPTION		58,579	58,579	58,579	58,579						58,579				684	06/30/2033	2PL
72817#-AA-6	ALCATEL LUCENT		03/01/2020	SCHEDULED REDEMPTION		640,413	640,413	640,413	640,413						640,413				21,454	09/01/2020	3
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		03/31/2020	SCHEDULED REDEMPTION		42,222	42,222	42,222	42,222						42,222				384	06/30/2039	1
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		03/31/2020	SCHEDULED REDEMPTION		46,559	46,559	46,559	46,559						46,559				477	08/31/2039	1
04774#-AB-8	ATLANTA FALCONS SR NT SER B		03/01/2020	SCHEDULED REDEMPTION		110,885	110,885	110,885	110,885						110,885				1,990	09/01/2042	2PL
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		03/01/2020	SCHEDULED REDEMPTION		157,927	157,927	157,927	157,927						157,927				2,835	09/01/2042	2PL
08516*-AA-8	BERLIN STATION SR NT SER A		01/31/2020	SCHEDULED REDEMPTION		187,500	187,500	187,500	187,500						187,500				3,281	09/30/2031	4PL
05584@-AA-9	BGS HUNTSVILLE 2016 CTL PASS-THRU		03/15/2020	SCHEDULED REDEMPTION		238,700	238,700	238,700	238,700						238,700				1,841	08/15/2035	1PL
09143#-AA-3	BISHOP HILL ENERGY LLC		03/31/2020	SCHEDULED REDEMPTION		348,618	348,618	348,618							348,618					06/30/2037	2PL
093712-AC-1	BLOOM ENERGY CRP SR SEC		01/31/2020	VARIOUS		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				175,000	07/31/2024	4PL
12532*-AA-0	BURLINGTON NORTH SR SEC NT SER C		01/15/2020	SCHEDULED REDEMPTION		837,220	837,220	837,220	837,220						837,220				23,696	01/15/2023	1
12532@-AA-8	BURLINGTON NORTH SR SEC NT SER D		01/15/2020	SCHEDULED REDEMPTION		837,218	837,218	837,218	837,218						837,218				23,693	01/15/2023	1
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E		01/15/2020	SCHEDULED REDEMPTION		1,281,456	1,281,456	1,281,456	1,281,456						1,281,456				36,265	01/15/2023	1
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F		01/15/2020	SCHEDULED REDEMPTION		945,586	945,586	945,586	945,586						945,586				26,760	01/15/2023	1
12533@-AA-7	BURLINGTON NORTH SR SEC NT SER G		01/15/2020	SCHEDULED REDEMPTION		687,699	687,699	687,699	687,699						687,699				19,462	01/15/2023	1
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		01/15/2020	SCHEDULED REDEMPTION		214,456	214,456	214,456	214,456						214,456				6,123	01/15/2032	2PL
14155#-AB-6	CARDINALS BALLPK SR NT		03/30/2020	SCHEDULED REDEMPTION		601,533	601,533	601,533	601,533						601,533				17,354	09/30/2027	2
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		03/15/2020	SCHEDULED REDEMPTION		90,948	90,948	90,948	90,948						90,948				944	03/15/2044	1
G1617*-AA-4	CHENIERE CCH HLD SR NT		03/02/2020	CALLED @ 108.000		4,006,600	3,709,815	4,246,322	4,144,005		(1,256)		(1,256)		4,454,612		(744,798)	(744,798)	886,752	05/13/2025	4PL
18469P-A*-1	CLEARBRIDGE ENERGY MLP OPP SR NT SER A		02/07/2020	MATURED		4,798,567	4,798,567	4,809,124	4,798,767		(201)		(201)		4,798,567				78,457	02/07/2020	1FE
18469P-A#-7	CLEARBRIDGE ENERGY MLP OPPTY SER C SR NT		03/27/2020	CALLED @ 100.000		6,289,234	6,289,234	6,289,234	6,289,234						6,289,234				159,839	02/07/2025	1FE
18469Q-A@-7	CLEARBRIDGE ENERGY MLP TRF SER B SR NT		03/27/2020	CALLED @ 100.000		3,545,115	3,545,115	3,545,115	3,545,115						3,545,115				68,291	03/28/2023	1FE
18469Q-A#-5	CLEARBRIDGE ENERGY MLP TRF SER C SR NT		03/27/2020	CALLED @ 100.000		6,053,966	6,053,966	6,053,966	6,053,966						6,053,966				121,071	03/28/2025	1FE
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	03/15/2020	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				8,929	06/15/2022	1FE
22100*-AA-1	CORVIAS CAMPUS SR SEC		01/01/2020	SCHEDULED REDEMPTION		39,682	39,682	39,682	39,682						39,682				1,052	07/01/2050	2PL
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		03/31/2020	SCHEDULED REDEMPTION		69,349	69,349	69,349	69,349						69,349				931	09/30/2038	2FE
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		03/31/2020	SCHEDULED REDEMPTION		75,896	75,896	75,896	75,896						75,896				1,461	03/31/2041	2PL
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		03/15/2020	SCHEDULED REDEMPTION		120,414	120,414	120,414	120,414						120,414				1,090	05/15/2034	1FE
12683@-AA-5	CVS CTL PASS-THRU TR		03/15/2020	SCHEDULED REDEMPTION		40,980	40,980	41,390	41,327		(347)		(347)		40,980				379	01/15/2041	2
96930#-AA-7	CVS CTL PASS-THRU		03/15/2020	SCHEDULED REDEMPTION		66,061	66,061	66,061	66,061						66,061				637	01/15/2040	2
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		03/10/2020	SCHEDULED REDEMPTION		145,546	145,546	145,546	145,546						145,546				1,249	11/10/2041	2PL
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		03/20/2020	SCHEDULED REDEMPTION		32,629	32,629	32,629	32,629						32,629				295	01/20/2041	2
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		03/10/2020	SCHEDULED REDEMPTION		138,186	138,186	138,186	138,186						138,186				1,198	10/10/2039	2
12721@-AA-9	CVS ROYAL OAK CTL PTC		03/15/2020	SCHEDULED REDEMPTION		37,529	37,529	37,529	37,529						37,529				350	01/31/2040	2Z
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI		03/31/2020	SCHEDULED REDEMPTION		967,786	967,786	967,786	967,786						967,786					03/31/2030	1PL
27004@-AB-3	EAGLES STADIUM A SR NT SER B		01/15/2020	SCHEDULED REDEMPTION		119,314	119,314	119,314	119,314						119,314				2,732	01/15/2039	2PL
27004@-AA-5	EAGLES STADIUM SER A SR NT		01/15/2020	SCHEDULED REDEMPTION		260,104	260,104	260,104	260,104						260,104				5,956	01/15/2039	2PL
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A		02/06/2020	SCHEDULED REDEMPTION		877,500	877,500	894,238	893,314		(15,814)		(15,814)		877,500				20,226	02/06/2044	1
29252B-AA-7	ENBRIDGE PIPELINES SR NT		03/01/2020	TRADE ADJUSTMENT		(620,000)	(620,000)	(620,000)	(631,680)		11,680		11,680		(620,000)				17,273	06/30/2040	1PL
D2488*-AD-5	ENTERPRISE AUTOVERMIETUNG GTD SR NT H		02/09/2020	MATURED		17,131,448	17,131,448	20,000,000	17,129,637		2,114		2,114	2,683,874	20,000,000	(2,868,552)		(2,868,552)	389,740	02/09/2020	1
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		03/31/2020	SCHEDULED REDEMPTION		43,544	43,544	43,544	43,544						43,544				396	09/30/2039	1
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		03/31/2020	SCHEDULED REDEMPTION		509,492	509,492	509,492	509,492						509,492				6,636	12/31/2030	2PL
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	03/27/2020	SCHEDULED REDEMPTION		125,195	125,195	125,195	125,195						125,195				1,183	06/27/2027	2FE
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	03/27/2020	SCHEDULED REDEMPTION		93,133	93,133	108,898	100,393					8,505	108,898	(15,765)		(15,765)	1,135	06/27/2027	2FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		03/31/2020	SCHEDULED REDEMPTION		304,800	304,800	304,800	304,800						304,800				3,063	12/31/2030	2PL
41245*-AF-6	HARDY STORAGE CO LLC SR NT		03/01/2020	SCHEDULED REDEMPTION		185,348	185,348	185,348	185,348						185,348				2,425	02/01/2023	2
44416*-AG-1	HUDSON TRANS SR SEC SER 3		02/29/2020	SCHEDULED REDEMPTION		40,327	40,327	40,327	40,327						40,327				448	11/30/2032	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		02/29/2020	SCHEDULED REDEMPTION		7,031	7,031	7,031	7,031						7,031				78	11/30/2032	2PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		02/29/2020	SCHEDULED REDEMPTION		9,213	9,213	9,213	9,213						9,213				102	11/30/2032	2PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		02/29/2020	SCHEDULED REDEMPTION		192,502	192,502	192,502	192,502						192,502				2,127	05/31/2033	2PL
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	01/15/2020	SCHEDULED REDEMPTION		458,776	458,776	458,776	458,776						458,776				6,004	04/15/2026	2FE
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	01/05/2020	SCHEDULED REDEMPTION		1,236,545	1,236,545	1,236,545	1,236,545						1,236,545				19,837	07/08/2022	3FE
47717#-AA-9	JETPEAK LLC SEC		03/31/2020	SCHEDULED REDEMPTION		460,405	460,405	460,405	460,405						460,405				5,755	06/30/2037	2PL
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		01/29/2020	SCHEDULED REDEMPTION		1,704,176	1,704,176	1,706,768	1,706,160		(1,984)		(1,984)		1,704,176				17,042	10/30/2027	1PL
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		01/05/2020	SCHEDULED REDEMPTION		760,644	760,644	760,644	760,644						760,644				17,343	09/30/2025	2PL
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		03/15/2020	SCHEDULED REDEMPTION		174,198	174,198	174,198	174,198						174,198				2,154	05/15/2032	1PL
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		03/31/2020	SCHEDULED REDEMPTION		541,732	541,732	541,732	541,732						541,732				6,474	12/31/2037	2PL
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	03/31/2020	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000					03/31/2035	2PL
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	03/31/2020	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000					11/30/2033	2PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	03/31/2020	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000						30,000					06/30/2035	2PL
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		03/03/2020	SCHEDULED REDEMPTION		91,088	91,088	91,088							91,088				395	02/28/2032	1PL
67502#-AA-6	OCEAN SPRAY CTL SER A-1		03/15/2020	SCHEDULED REDEMPTION		140,794	140,794	140,794	139,401		1,393		1,393		140,794				1,061	08/15/2036	2
N6777#-AG-4	OVERSEAS ASST SR NT SER G	D	03/27/2020	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				11,111	03/30/2024	3PL
70706P-A@-3	PENGROWTH ENERGY CORP USD SER B SR NT	A	01/10/2020	CALLED @ 101.465		16,467,757	16,230,000	16,230,000	16,230,000						16,230,000				299,256	10/18/2022	5
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z		01/01/2020	SCHEDULED REDEMPTION		1,025,273	1,025,273	975,522	964,174		61,099		61,099		1,025,273				23,709	04/01/2042	1
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		03/31/2020	VARIOUS		42,826	42,826	42,826	66,356		(23,530)		(23,530)		42,826				589	05/01/2039	2PL
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	01/12/2020	SCHEDULED REDEMPTION		196,517	196,517	196,517	196,517						196,517				2,886	10/12/2031	2FE
G1263#-AA-7	RIDLEY TERMINALS SEC	A	03/31/2020	SCHEDULED REDEMPTION		1,691,083	1,691,083	1,648,806			42,277		42,277		1,691,083					12/22/2027	3PL
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	03/15/2020	SCHEDULED REDEMPTION		257,600	257,600	257,600	257,600						257,600				3,542	09/15/2027	3
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		03/15/2020	SCHEDULED REDEMPTION		79,727	79,727	79,727	79,727						79,727				824	06/15/2038	1PL
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B		01/01/2020	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235						588,235				15,912	01/01/2028	1
83545*-AB-4	SONIC HEALTHCARE INV. SER B GTD SR NT	D	01/12/2020	MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				345,710	01/12/2020	2
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		02/15/2020	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				4,160	08/15/2048	1
84163*-AJ-6	SOUTHEASTERN CONTAINER SER A SR GTD NT		03/05/2020	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				17,625	03/05/2020	1
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		03/05/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,500	03/05/2023	1
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		03/31/2020	SCHEDULED REDEMPTION		96,823	96,823	96,823	96,823						96,823				1,864	06/30/2036	2PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		03/31/2020	SCHEDULED REDEMPTION		79,121	79,121	79,121	79,121						79,121				2,097	06/30/2036	2PL
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		03/01/2020	SCHEDULED REDEMPTION		260	260	260	260						260				9	03/01/2024	1FE
22974*-AA-4	TEXTRON CTL PT 2016		03/06/2020	SCHEDULED REDEMPTION		272,340	272,340	272,340	272,340						272,340				2,531	04/06/2036	2
L9082*-AE-9	TRAFIGURA FDG SA SR NT SER B-15	D	03/25/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				114,100	03/25/2020	2FE
89407#-AF-5	TRANSWESTERN PIPELINE CO SER A SR NT		02/18/2020	CALLED @ 102.666		15,399,921	15,000,000	15,000,000	15,000,000						15,000,000				554,021	12/09/2020	2
G8967#-AR-4	TRITON CONTAINER INT LTD 2015-A-1 SR SEC		03/31/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				32,300	03/31/2022	2PL
90363@-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		01/08/2020	SCHEDULED REDEMPTION		210,325	210,325	210,325	210,325						210,325				4,291	09/08/2039	1PL
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST		03/15/2020	SCHEDULED REDEMPTION		373,743	373,743	377,480	375,518		(1,775)		(1,775)		373,743				3,671	04/15/2025	2
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		03/10/2020	SCHEDULED REDEMPTION		381,255	381,255	381,255	381,255						381,255				3,399	12/10/2029	2
96188#-AA-6	WETT HLDGS LLC SR NT		03/31/2020	SCHEDULED REDEMPTION		32,222	32,222	32,222	32,222						32,222				347	12/18/2024	2PL
98726#-AA-1	YORKTOWN JAZ LLC		03/15/2020	SCHEDULED REDEMPTION		148,698	148,698	148,698	148,698						148,698				498	12/15/2039	2PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						860,172,875	850,763,366	853,371,489	802,348,722	(7,679)	1,260,272		1,252,593	2,684,114	853,507,114	(2,876,052)	2,387,906	(488,146)	20,913,915	XXX	XXX
C6901L-AH-0	1011778 BC ULC TL B4	A	03/31/2020	SCHEDULED REDEMPTION		13,579	13,579	13,545	13,545		34		34		13,579				118	11/19/2026	3FE
02474R-AH-6	ABC SUPPLY TL B		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				23	01/15/2027	4FE
00100U-AG-7	ADVANCED DISPOSAL SERVICES TERM LOAN		03/27/2020	VARIOUS		3,923,994	3,931,859	3,948,397	3,945,412		(1,062)		(1,062)		3,944,350		(20,356)	(20,356)	32,019	11/10/2023	3FE
00809D-AQ-7	AES TERM B LOAN		02/04/2020	SCHEDULED REDEMPTION		84,068	84,068	84,518	85,134		(1,065)		(1,065)		84,068				572	05/24/2022	2FE
01310T-AX-7	ALBERTSON'S LLC 2019 TL B7		02/05/2020	SCHEDULED REDEMPTION		4,115,774	4,115,774	4,137,827	4,131,159		(15,386)		(15,386)		4,115,774				12,600	11/17/2025	3FE
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL		03/31/2020	SCHEDULED REDEMPTION		709	709	709	709						709				3	09/13/2023	4FE
01983#-AA-3	ALLNEX USA TRANCHE B3 TL		03/31/2020	SCHEDULED REDEMPTION		535	535	535	535						535				2	09/13/2023	4FE
02376C-AT-2	AMERICAN AIRLINES BARCLAYS REPLACMENT TL		01/30/2020	CITIGROUP GLBL MKT INC		3,410,328	3,414,596	3,428,031	3,423,014		(238)		(238)		3,422,776		(12,448)	(12,448)	15,326	04/28/2023	3FE
C6448B-AE-9	ARTERRA WINES CANADA 1ST LIEN TL B1	A	03/31/2020	VARIOUS		1,932,479	2,002,479	2,017,498	2,014,534		(591)		(591)		2,013,943		(81,464)	(81,464)	23,558	12/15/2023	4FE
00216U-AC-7	ASP UNIFRAX HLDGS INC TL		03/31/2020	SCHEDULED REDEMPTION		3,788	3,788	3,258			530		530		3,788				4	12/14/2025	4FE
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	02/12/2020	SCHEDULED REDEMPTION		2,424,162	2,424,162	2,434,902	2,434,073		(9,911)		(9,911)		2,424,162				16,706	01/15/2025	2FE
08579J-BE-1	BERRY GLOBAL TL X		03/31/2020	SCHEDULED REDEMPTION		8,775	8,775	8,793	8,792		(17)		(17)		8,775				78	01/19/2024	3FE
09259G-AC-7	BLACKSTONE MTG TR TL		03/31/2020	SCHEDULED REDEMPTION		9,994	9,994	10,028	6,287		(34)		(34)		9,994				70	04/23/2026	3FE
12685L-AC-4	CABLE ONE INC CO ASSETS TL B1		03/03/2020	J P MORGAN SEC INC		3,482,143	3,482,143	3,499,554	3,498,923		(715)		(715)		3,498,208		(16,065)	(16,065)	24,078	05/01/2024	3FE
12768P-AB-7	CAESARS ENTERTAINMENT OPS CO TL B		02/27/2020	GOLDMAN, SACHS & CO		1,997,400	2,000,000	2,000,000							2,000,000		(2,600)	(2,600)		10/06/2024	4FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol
12769L-AB-5	CAESARS RESORT COLLECTION TL B		03/31/2020	SCHEDULED REDEMPTION		13,878	13,878	13,544	13,589		289		289		13,878				156	10/02/2024	3FE
16117L-BX-6	CHARTER COMMS OPER TL B2		03/31/2020	VARIOUS		1,514,366	1,508,741	1,518,170	1,518,166		(195)		(195)		1,517,971		(3,606)	(3,606)	9,363	02/01/2027	2FE
17875L-AL-3	CITYCENTER HLDGS LLC TL		03/31/2020	SCHEDULED REDEMPTION		1,282	1,282	1,199			83		83		1,282				1	04/18/2024	4FE
18449E-AE-0	CLEAN HARBORS INITIAL TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		10,134	10,134	10,166	10,163		(30)		(30)		10,134				88	06/28/2024	3FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		03/31/2020	VARIOUS		1,509,366	1,503,741	1,505,620	1,505,560		(36)		(36)		1,505,524		3,841	3,841	15,639	08/23/2026	4FE
40416V-AB-1	CORE & MAIN LP TL		01/31/2020	VARIOUS		7,602	7,602	7,641	2,520		5,082		5,082		7,602				33	08/01/2024	4FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 TL		03/05/2020	VARIOUS		2,870,297	2,925,000	2,932,313	2,930,343		(181)		(181)		2,930,162		(59,865)	(59,865)	29,413	07/15/2025	3FE
24440T-AB-0	DEERFIELD DAKOTA HOLDING INITIAL TL		03/31/2020	SCHEDULED REDEMPTION		5,000	5,000	5,031	5,024		(24)		(24)		5,000				62	02/13/2025	4FE
36874V-AM-0	GENERAC PWR SYSTEMS INC TL B		01/31/2020	J P MORGAN SEC INC		501,250	500,000	503,125	503,125		(31)		(31)		503,094		(1,844)	(1,844)	2,373	12/11/2026	3FE
C7052B-AF-1	GFL ENVIRONMENTAL TL B 1L	A	03/06/2020	SCHEDULED REDEMPTION		50,291	50,291	49,713	49,697		593		593		50,291					05/31/2025	3FE
51508P-AG-9	GOLDEN NUGGET 10/16 TL B		03/31/2020	SCHEDULED REDEMPTION		5,065	5,065	5,071	5,070		(5)		(5)		5,065				93	10/04/2023	4FE
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		03/31/2020	VARIOUS		8,949	8,949	8,971	17,675		(8,726)		(8,726)		8,949					07/02/2025	3FE
404122-BA-0	HCA INC CO ASSETS TL B12		03/31/2020	SCHEDULED REDEMPTION		12,531	12,531	12,516			16		16		12,531				8	03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TL B5		03/31/2020	SCHEDULED REDEMPTION		10,101	10,101	10,152			(51)		(51)		10,101				79	10/17/2023	3FE
43162T-AK-6	HILLMAN GRP TL B	C	03/31/2020	SCHEDULED REDEMPTION		7,089	7,089	6,982			106		106		7,089				98	05/31/2025	4FE
44969C-BJ-8	IQVIA INC TL B3		03/31/2020	SCHEDULED REDEMPTION		10,127	10,127	10,165	10,164		(38)		(38)		10,127					06/11/2025	3FE
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		03/31/2020	SCHEDULED REDEMPTION		10,000	10,000	10,050	10,050		(50)		(50)		10,000				88	10/17/2026	3FE
57163K-AH-1	MARRIOTT OWNERSHIP RESORTS NEW TL B		03/31/2020	J P MORGAN SEC INC		223,313	248,125	247,068	247,080		46		46		247,126		(23,813)	(23,813)	2,153	08/29/2025	2FE
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		1,513,268	1,513,268	1,519,847	1,518,226		(4,958)		(4,958)		1,513,268				10,620	02/15/2024	3FE
55303K-AC-7	MGM GROWTH PROPERTIES TL B		02/14/2020	SCHEDULED REDEMPTION		2,493,141	2,493,141	2,502,934	2,503,277		(10,136)		(10,136)		2,493,141				392	04/25/2023	3FE
63108E-AB-4	NASCAR HLDGS INC TL B		01/21/2020	SCHEDULED REDEMPTION		6,383	6,383	6,431	6,431		(48)		(48)		6,383				26	10/18/2026	3FE
62943X-AJ-6	NVA HOLDINGS TL B3		02/19/2020	SCHEDULED REDEMPTION		3,473,618	3,473,618	3,477,646	3,477,645		(4,026)		(4,026)		3,473,618				30,847	02/02/2025	4FE
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		03/31/2020	SCHEDULED REDEMPTION		7,752	7,752	7,771	7,766		(14)		(14)		7,752				82	08/18/2022	4FE
73955H-AB-0	PRAIRIE ECI ACQUIROR LP INITIAL TL		01/10/2020	VARIOUS		26,819	25,899	26,287	26,266		(322)		(322)		25,943		875	875	17,452	03/11/2026	4FE
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B		03/10/2020	CREDIT SUISSE SEC LLC		2,465,625	2,500,000	2,515,400	2,517,441		(744)		(744)		2,516,697		(51,072)	(51,072)	21,053	08/21/2024	3FE
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		03/31/2020	SCHEDULED REDEMPTION		8,861	8,861	8,888			(28)		(28)		8,861				64	04/11/2025	3FE
78488C-AG-5	SEAWORLD PARKS & ENTERTA TL B5 1L		03/31/2020	SCHEDULED REDEMPTION		638	638	639	638		(1)		(1)		638				8	03/31/2024	4FE
78453J-AC-0	SMG US MIDCO 2 1ST LIEN INITIAL TL		01/24/2020	EXCHANGE		2,728,005	2,701,875	2,735,648	2,728,005		(283)		(283)		2,727,723		283	283	8,645	01/23/2025	4FE
78453J-AD-8	SMG US MIDCO 2 REFI TL		03/31/2020	SCHEDULED REDEMPTION		6,755	6,755	6,820			(65)		(65)		6,755				47	01/23/2025	4FE
84850X-AG-7	SPIN HOLDCO INC TL B		03/31/2020	SCHEDULED REDEMPTION		6,022	6,022	5,913	4,654		1,368		1,368		6,022				64	11/14/2022	4FE
85208E-AB-6	SPRINT COMMUNICATIONS INITIAL TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		15,128	15,128	15,118	10,006		5,122		5,122		15,128				157	02/02/2024	3FE
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L		03/31/2020	SCHEDULED REDEMPTION		1,253	1,253	1,245	1,246		7		7		1,253				15	02/03/2024	3FE
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		01/31/2020	SCHEDULED REDEMPTION		12,006	12,006	11,682	11,687		319		319		12,006				97	05/24/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		03/31/2020	SCHEDULED REDEMPTION		14,018	14,018	13,967	7,666		51		51		14,018				77	04/16/2025	3FE
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	03/31/2020	SCHEDULED REDEMPTION		70,731	70,731	71,085	71,079		(347)		(347)		70,731				992	07/10/2025	4FE
87583F-AJ-7	TANK HOLDING CORP TL		03/31/2020	SCHEDULED REDEMPTION		3,563	3,563	3,576			(13)		(13)		3,563				20	03/26/2026	4FE
B9000T-BF-1	TELENET FINANCING TL AN		01/31/2020	SCHEDULED REDEMPTION		500,000	500,000	492,500	493,510		6,490		6,490		500,000				2,535	08/15/2026	3FE
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		03/31/2020	SCHEDULED REDEMPTION		6,169	6,169	6,190	6,190		(21)		(21)		6,169				54	11/13/2026	3FE
89364M-BN-3	TRANSDIGM INC TERM E LOAN		02/06/2020	EXCHANGE		2,201,775	2,210,625	2,199,572	2,201,650		148		148		2,201,798		(22)	(22)	9,712	05/14/2025	4FE
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		03/31/2020	SCHEDULED REDEMPTION		5,527	5,527	5,504			22		22		5,527				32	05/30/2025	4FE
89364M-BM-5	TRANSDIGM INC TL G 1L		02/06/2020	EXCHANGE		487,677	496,203	486,899	487,538		164		164		487,702		(25)	(25)	2,180	08/22/2024	4FE
89364M-BS-2	TRANSDIGM INC TL G REFI		03/12/2020	CITIGROUP GLBL MKT INC		446,582	496,203	487,677			207		207		487,884		(41,301)	(41,301)	2,622	08/22/2024	4FE
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		03/31/2020	SCHEDULED REDEMPTION		7,500	7,500	7,528	7,527		(27)		(27)		7,500				94	09/13/2026	3FE
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		03/31/2020	SCHEDULED REDEMPTION		10,000	10,000	10,075	10,065		(65)		(65)		10,000				87	10/31/2025	2FE
91335P-AH-2	UNIVAR USA INC TL B5		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,247		3		3		1,250				12	07/01/2026	3FE
90351H-AB-4	US FOODS INITIAL TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		4,601	4,601	4,604	4,603		(2)		(2)		4,601				54	06/27/2023	3FE
92531S-AZ-6	VERTAFORE INC TL B		03/31/2020	SCHEDULED REDEMPTION		7,576	7,576	7,491			85		85		7,576				29	07/02/2025	4FE
92937J-AM-5	WP CPP HLDGS TL		02/01/2020	SCHEDULED REDEMPTION		6,038	6,038	6,007	6,008		30		30		6,038				14	04/30/2025	4FE
72584D-AE-4	YUM! BRANDS INC NEW TERM LOAN B		03/31/2020	VARIOUS		6,156	6,156	6,212	12,368		(6,212)		(6,212)		6,156				74	04/03/2025	3FE
98919M-AM-7	ZAYO GRP LLC CO ASSETS TL B1		03/09/2020	SCHEDULED REDEMPTION		2,487,212	2,487,212	2,498,094	2,496,144		(8,932)		(8,932)		2,487,212				17,679	01/19/2021	3FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		03/31/2020	SCHEDULED REDEMPTION		5,942	5,942	5,917	5,924		18		18		5,942				82	08/10/2024	3PL
00173@-AA-7	AMC BUYERS LLC DDTL		03/31/2020	SCHEDULED REDEMPTION		5,523	5,523	5,523	5,523						5,523				96	11/02/2024	2PL
00168N-AA-5	AMC BUYERS LLC MML		03/31/2020	SCHEDULED REDEMPTION		11,957	11,957	11,837	11,855		101		101		11,957				202	11/02/2024	2PL
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		01/02/2020	SCHEDULED REDEMPTION		6,250	6,250	6,188	6,206		44		44		6,250				107	06/15/2024	3PL
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		03/31/2020	SCHEDULED REDEMPTION		6,202	6,202	6,140	6,143		59		59		6,202				101	07/19/2025	2PL
10153K-AC-3	BOULDER SCIENTIFIC CO MML		01/02/2020	SCHEDULED REDEMPTION		5,640	5,640	5,584	5,587		53		53		5,640				97	12/28/2025	2PL

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol
10954B-AC-4	BRILLIO HLDGS INC TL		03/31/2020	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,150		100		100		11,250				183	02/06/2025	2PL
12509N-AC-4	CDI ACQUISITIONCO MML		03/31/2020	SCHEDULED REDEMPTION		37,500	37,500	37,125	37,126		374		374		37,500				610	12/24/2024	2PL
21718@-AC-1	COP GNAP HLDGS INC DDTL		03/31/2020	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556					11/01/2024	3PL
29273P-AE-3	ENDO PARENT LLC DELAYED DRAW		03/31/2020	SCHEDULED REDEMPTION		3,842	3,842	3,842	3,842						3,842				65	08/18/2023	3PL
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		01/01/2020	SCHEDULED REDEMPTION		26,120	26,120	25,859	25,874		246		246		26,120				286	03/27/2026	4
26924@-AB-2	E-TECHNOLOGIES GROUP TL		03/31/2020	SCHEDULED REDEMPTION		9,825	9,825	9,727	9,738		87		87		9,825				167	04/08/2024	3PL
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		03/31/2020	SCHEDULED REDEMPTION		6,125	6,125	6,064	6,082		43		43		6,125				104	11/10/2023	3PL
35041@-AC-9	FOUNDATION RISK 1ST LIEN DDTL		03/31/2020	SCHEDULED REDEMPTION		1,500	1,500	1,500	1,500						1,500				25	11/10/2023	3PL
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		03/31/2020	SCHEDULED REDEMPTION		2,001	2,001	2,001	2,001						2,001				35	11/10/2023	3PL
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		03/31/2020	SCHEDULED REDEMPTION		2,395	2,395	3,516	2,395						2,395				41	08/09/2024	3PL
35041@-8A-4	FOUNDATION RISK INCRMTL MML		03/31/2020	SCHEDULED REDEMPTION		2,493	2,493	2,468	2,473		20		20		2,493				42	08/09/2024	3PL
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		03/31/2020	SCHEDULED REDEMPTION		566	566	566	566						566				9	07/26/2024	3PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		03/31/2020	SCHEDULED REDEMPTION		6,792	6,792	6,724	5,417		59		59		6,792				105	07/26/2024	3PL
45320*-AB-4	IMPLEMENTATION MANAGEMENT DDTL		03/31/2020	SCHEDULED REDEMPTION		9,948	9,948	9,948	9,948						9,948				155	12/23/2023	2PL
45320*-AA-6	IMPLEMENTATION MANAGEMENT MML TL		03/31/2020	SCHEDULED REDEMPTION		2,459	2,459	2,434	2,441		18		18		2,459				38	12/23/2023	2PL
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		01/02/2020	SCHEDULED REDEMPTION		6,636	6,636	6,636	6,636						6,636				8	03/22/2024	3PL
48283*-AA-5	KABAFUSION HLDGS LLC MML		03/31/2020	SCHEDULED REDEMPTION		13,750	13,750	13,681	13,689		61		61		13,750				198	01/28/2025	2PL
50082#-AA-0	KRAMER LABORATORIES INC MML		03/31/2020	SCHEDULED REDEMPTION		8,409	8,409	8,325	8,342		67		67		8,409				158	06/22/2024	2PL
50219N-AC-5	LSCS HLDGS INC. MML		03/31/2020	SCHEDULED REDEMPTION		2,078	2,078	2,068	2,069		9		9		2,078				33	03/16/2025	4FE
50219N-AE-1	LSCS HOLDINGS INC DDTL		03/31/2020	SCHEDULED REDEMPTION		429	429	429	429						429				7	03/16/2025	4FE
55282C-AB-2	MAG DS CORP MML		03/31/2020	SCHEDULED REDEMPTION		13,121	13,121	12,990	13,006		115		115		13,121				213	06/06/2025	3PL
56377@-AA-3	MANNA PRO PRODUCTS LLC		03/31/2020	SCHEDULED REDEMPTION		10,417	10,417	10,260	10,304		113		113		10,417				202	12/08/2023	3PL
56377@-AB-1	MANNA PRO PRODUCTS LLC DELAYED DRAW		03/31/2020	SCHEDULED REDEMPTION		2,083	2,083	2,083	2,083						2,083				40	12/08/2023	3PL
55292S-AB-5	MBS HLDGS INC MML		03/31/2020	SCHEDULED REDEMPTION		15,094	15,094	15,021	15,033		61		61		15,094				226	07/02/2023	3PL
59828*-AB-2	MIDWEST CAN COMPANY LLC INITIAL TL		03/02/2020	SCHEDULED REDEMPTION		1,083,500	1,083,500	1,075,208	1,075,129		8,371		8,371		1,083,500				1,588	04/11/2024	3PL
60725#-AA-2	MOBILE COMMS AMERICA MML		03/31/2020	SCHEDULED REDEMPTION		15,014	15,014	14,943	14,945		69		69		15,014				236	03/04/2025	4PL
55357G-AF-4	MSHC INC MML		03/31/2020	VARIOUS		29,717	29,717	29,700	29,959		(241)		(241)		29,717				466	07/31/2023	3PL
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		03/31/2020	SCHEDULED REDEMPTION		7,575	7,575	7,537	7,548		27		27		7,575				129	06/02/2024	4PL
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL		03/31/2020	SCHEDULED REDEMPTION		5,149	5,149	5,149	5,149						5,149				80	02/01/2022	3PL
62898@-AB-9	NDC INTERMEDIATE HLDGS MML		03/31/2020	SCHEDULED REDEMPTION		882	882	873	877		5		5		882				14	02/01/2022	3PL
64431#-AC-5	NEW ERA TECHNOLOGY DDTL		03/31/2020	SCHEDULED REDEMPTION		3,354	3,354	3,354	3,354						3,354					09/24/2025	3PL
64431#-AB-7	NEW ERA TECHNOLOGY MML		03/31/2020	SCHEDULED REDEMPTION		11,646	11,646	11,587	11,590		56		56		11,646				190	09/24/2025	3PL
62914D-AB-2	NGS US FINCO LLC MML		03/31/2020	SCHEDULED REDEMPTION		2,475	2,475	2,463	2,464		11		11		2,475				37	10/01/2025	4PL
65340M-AN-3	NIACET CORPORATION MML		03/31/2020	SCHEDULED REDEMPTION		2,313	2,313	2,301	2,301		11		11		2,313				36	02/01/2024	2PL
62922E-9A-1	NJEYE LLC DDTL		01/21/2020	VARIOUS		1,010,748	1,443,926	1,010,748	862,343						1,010,748				6,961	09/14/2024	2FE
62922E-AD-6	NJEYE LLC DDTL		03/23/2020	DIRECT PLACEMENT		1,183,127	1,183,127	1,183,127							1,183,127				8,137	09/14/2024	2PL
62922E-AC-8	NJEYE LLC MML		01/01/2020	SCHEDULED REDEMPTION		8,588	8,588	8,502	8,517		71		71		8,588				47	09/14/2024	2PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		03/31/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,868		132		132		15,000				276	01/23/2025	3PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		03/31/2020	SCHEDULED REDEMPTION		569	569	569	569						569				14	06/06/2025	3PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		03/31/2020	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,737		91		91		9,828				171	06/06/2025	3PL
665730-A*-8	NORTHERN STAR INDUSTRIES		03/31/2020	SCHEDULED REDEMPTION		4,051	4,051	4,016	4,020		31		31		4,051				67	03/28/2025	3PL
66989B-AC-5	NOVARIA HLDGS LLC MML		01/27/2020	SCHEDULED REDEMPTION		5,789,948	5,789,948	5,732,049	5,736,968		52,980		52,980		5,789,948				55,081	12/19/2024	2PL
62890H-AC-9	NS412 LLC MML		03/31/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,863		137		137		15,000				254	05/06/2025	3PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		03/31/2020	SCHEDULED REDEMPTION		23,511	23,511	23,282	23,299		212		212		23,511				405	03/29/2025	2PL
67103*-AA-3	ONS MSO LLC MML		01/02/2020	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,233		59		59		6,292				91	07/08/2025	2PL
68558U-AE-6	ORBIT PURCHASER LLC B		03/31/2020	SCHEDULED REDEMPTION		3,750	3,750	3,713	3,717		33		33		3,750				61	10/19/2024	2PL
68558U-AC-0	ORBIT PURCHASER LLC DDTL		03/31/2020	SCHEDULED REDEMPTION		3,387	3,387	3,387	3,387						3,387					10/18/2024	2PL
69315J-AD-5	PAI HOLDCO INC DDTL		03/31/2020	SCHEDULED REDEMPTION		2,722	2,722	2,722	2,722						2,722				43	01/05/2025	4PL
69315J-AC-7	PAI HOLDCO INC MML		03/31/2020	SCHEDULED REDEMPTION		6,719	6,719	6,710	6,712		8		8		6,719				105	01/05/2025	4PL
70359M-AB-7	PAULAS CHOICE ACQUISITION CO MML		01/31/2020	SCHEDULED REDEMPTION		67,819	67,819	67,480	67,488		332		332		67,819				458	10/15/2023	3PL
70439@-AB-8	PAYMENT ALLIANCE INTERNATIONAL INC MML		03/31/2020	SCHEDULED REDEMPTION		75,000	75,000	74,250	74,319		681		681		75,000				1,314	01/31/2025	3PL
71584#-AA-9	PET SUPPLIES PLUS LLC MML		03/31/2020	SCHEDULED REDEMPTION		13,869	13,869	13,748	13,747		122		122		13,869				78	07/30/2025	3PL
73178T-AC-3	POLYMER SOLUTIONS GRP MML		03/31/2020	SCHEDULED REDEMPTION		11,364	11,364	11,250	11,251		113		113		11,364				236	11/26/2026	3PL
76121Q-AC-0	RESOURCE LABEL GRP LLC MML		01/02/2020	SCHEDULED REDEMPTION		14,509	14,509	14,368	14,404		105		105		14,509				247	05/26/2023	3PL
784932-A*-6	SABA SOFTWARE INC MML		03/31/2020	SCHEDULED REDEMPTION		12,500	12,500	12,344	12,399		101		101		12,500				195	05/01/2023	3PL
80585@-AA-1	SCALED AGILE HLDGS MML		03/31/2020	SCHEDULED REDEMPTION		6,168	6,168	6,108	6,106		62		62		6,168					06/28/2024	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
83174#-9A-1	SMILE DOCTORS LLC DELAYED DRAW		01/31/2020	DIRECT PLACEMENT		212,948	212,948	212,948	194,254						212,948				2,523	10/06/2022	2FE
83174#-AA-0	SMILE DOCTORS LLC MML		03/31/2020	SCHEDULED REDEMPTION		7,303	7,303	7,267	6,749		22		22		7,303				142	10/06/2022	2PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		03/31/2020	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,141		109		109		11,250				197	09/23/2025	2PL
78484*-AA-9	SPI LLC MML		03/31/2020	SCHEDULED REDEMPTION		5,000	5,000	4,950	4,960		40		40		5,000				85	11/01/2023	2PL
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		03/31/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,858		142		142		15,000				263	08/26/2024	3PL
69323#-AC-5	THE PROMPTCARE COS DDTL 1		03/31/2020	SCHEDULED REDEMPTION		1,636	1,636	1,620			16		16		1,636				15	12/30/2025	4Z
69323#-AB-7	THE PROMPTCARE COS MML		03/31/2020	SCHEDULED REDEMPTION		11,727	11,727	11,610			117		117		11,727				105	12/30/2025	4Z
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		03/31/2020	SCHEDULED REDEMPTION		85,197	85,197	84,345	84,480		718		718		85,197				1,237	11/22/2024	3PL
89388H-AB-3	TRANSPORTATION INSIGHT MML		03/31/2020	SCHEDULED REDEMPTION		4,863	4,863	4,814	4,821		42		42		4,863				103	12/18/2024	4PL
90470C-AG-0	UNIFIED PHYSICIAN DDTL		03/31/2020	SCHEDULED REDEMPTION		8,580	8,580	8,580	8,580						8,580				158	11/27/2023	3PL
90470C-AH-8	UNIFIED PHYSICIAN MML		03/31/2020	SCHEDULED REDEMPTION		4,800	4,800	4,752	4,758		42		42		4,800				101	11/27/2023	3PL
90372@-AA-7	US RADIOLOGY SPECIALIST INC INITIAL MML		03/31/2020	SCHEDULED REDEMPTION		5,369	5,369	5,328	5,336		33		33		5,369				180	01/01/2024	2PL
90373*-AA-8	US RADIOLOGY SPECIALISTS INC - USIOS MML		03/31/2020	SCHEDULED REDEMPTION		12,712	12,712	12,628	12,643		69		69		12,712				425	01/01/2024	2PL
90372@-AB-5	US RADIOLOGY SPECIALISTS INC ADDTNL MML		03/31/2020	SCHEDULED REDEMPTION		665	665	660	661		4		4		665				22	01/01/2024	2PL
91865F-AG-4	VACO HOLDINGS LLC MML		01/02/2020	SCHEDULED REDEMPTION		80,000	80,000	79,602	79,650		350		350		80,000				1,467	11/09/2023	2PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		03/31/2020	SCHEDULED REDEMPTION		1,961	1,961	1,961	1,961						1,961				41	07/24/2026	4PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		03/31/2020	SCHEDULED REDEMPTION		11,794	11,794	11,680	11,682		112		112		11,794				169	07/25/2026	4PL
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS		03/31/2020	SCHEDULED REDEMPTION		9,242	9,242	9,149	9,175		67		67		9,242				185	12/07/2023	3PL
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML		02/28/2020	SCHEDULED REDEMPTION		133,333	133,333	132,000	132,023		1,310		1,310		133,333				1,564	09/30/2026	2PL
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		03/31/2020	SCHEDULED REDEMPTION		9,000	9,000	8,930	8,931		69		69		9,000				141	12/05/2024	4PL
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						57,532,891	58,192,138	57,845,182	53,898,303		14,663		14,663		57,842,374		(309,483)	(309,483)	400,415	XXX	XXX
8399997. Total - Bonds - Part 4						1,016,727,637	1,005,337,747	1,000,822,634	951,344,042	(7,679)	1,689,347		1,681,668	2,684,114	1,010,018,501	(2,876,052)	2,431,281	(444,771)	22,015,995	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						1,016,727,637	1,005,337,747	1,000,822,634	951,344,042	(7,679)	1,689,347		1,681,668	2,684,114	1,010,018,501	(2,876,052)	2,431,281	(444,771)	22,015,995	XXX	XXX
949746-PM-7	WELLS FARGO & CO PERP JR SUB FRN SER K		03/16/2020	CALLED @ 100.000	3,000,000.000	3,000,000		3,199,688	3,199,688						3,199,688		(199,688)	(199,688)	42,949		2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	3,199,688	3,199,688						3,199,688		(199,688)	(199,688)	42,949	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,000,000	XXX	3,199,688	3,199,688						3,199,688		(199,688)	(199,688)	42,949	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						3,000,000	XXX	3,199,688	3,199,688						3,199,688		(199,688)	(199,688)	42,949	XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		03/30/2020	EXCHANGE	995.000	99,500		99,500	99,500						99,500						
313786-2#-1	FHLB TOPEKA CLASS B		01/02/2020	EXCHANGE	814.000	81,400		81,400	81,400						81,400						
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						180,900	XXX	180,900	180,900						180,900					XXX	XXX
69480V-56-8	INTL EQUITY INCOME		01/10/2020	DIRECT PLACEMENT	1.000	10		10	10	0			0		10		0	0			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						10	XXX	10	10	0			0		10		0	0		XXX	XXX
9799997. Total - Common Stocks - Part 4						180,910	XXX	180,910	180,910	0			0		180,910		0	0		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						180,910	XXX	180,910	180,910	0			0		180,910		0	0		XXX	XXX
9899999. Total - Preferred and Common Stocks						3,180,910	XXX	3,380,598	3,380,597	0			0		3,380,598		(199,688)	(199,688)	42,949	XXX	XXX
9999999 - Totals						1,019,908,547	XXX	1,004,203,232	954,724,640	(7,679)	1,689,347		1,681,668	2,684,114	1,013,399,099	(2,876,052)	2,231,594	(644,459)	22,058,944	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR SPX ASIAN CALL OPTION #2077 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2015	04/14/2020		7,180,000	2,096			(59,646)	2,933,919	^	2,933,919	(300,771)						85/85
5 YR SPX ASIAN CALL OPTION #2090 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/14/2020		5,690,000	2,121			(49,138)	2,155,385	^	2,155,385	(377,950)						85/85
5 YR SPX ASIAN CALL OPTION #2102 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2015	06/15/2020		5,190,000	2,084			(45,236)	2,011,380	^	2,011,380	(484,170)						85/85
5 YR SPX ASIAN CALL OPTION #2117 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2015	07/14/2020		4,870,000	2,109			(39,849)	1,714,449	^	1,714,449	(574,612)						85/85
5 YR SPX ASIAN CALL OPTION #2131 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2015	08/14/2020		10,410,000	2,092			(84,962)	3,646,253	^	3,646,253	(1,503,173)						85/85
5 YR SPX ASIAN CALL OPTION #2153 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2015	09/14/2020		6,750,000	1,953			(56,713)	2,873,262	^	2,873,262	(1,224,936)						85/85
5 YR SPX ASIAN CALL OPTION #2173 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2015	10/14/2020		7,190,000	1,994			(55,928)	2,720,998	^	2,720,998	(1,472,935)						85/85
5 YR SPX ASIAN CALL OPTION #2191 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	11/16/2020		5,550,000	2,053			(46,049)	1,741,724	^	1,741,724	(1,244,711)						85/85
5 YR SPX ASIAN CALL OPTION #2192 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	11/16/2020		2,750,000	2,158			(19,417)	733,097	^	733,097	(619,626)						85/85
5 YR SPX ASIAN CALL OPTION #2205 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2015	12/14/2020		7,180,000	2,022			(60,684)	2,206,387	^	2,206,387	(1,816,214)						85/85
5 YR SPX ASIAN CALL OPTION #2219 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2016	01/14/2021		13,590,000	1,922			(111,519)	4,691,863	^	4,691,863	(4,004,035)						85/85
5 YR SPX ASIAN CALL OPTION #2231 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/16/2016	02/16/2021		6,130,000	1,896			(50,373)	2,028,373	^	2,028,373	(2,014,067)						85/85
5 YR SPX ASIAN CALL OPTION #2243 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/14/2016	03/15/2021		4,670,000	2,020			(38,189)	1,225,403	^	1,225,403	(1,365,349)						85/85
5 YR SPX ASIAN CALL OPTION #2258 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2021		7,500,000	2,083			(55,804)	1,743,079	^	1,743,079	(2,071,773)						85/85
5 YR SPX ASIAN CALL OPTION #2271 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/14/2021		7,520,000	2,067			(56,089)	1,831,375	^	1,831,375	(2,066,342)						85/85
5 YR SPX ASIAN CALL OPTION #2282 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/14/2016	06/14/2021		5,210,000	2,075			(40,115)	1,249,288	^	1,249,288	(1,401,237)						85/85
5 YR SPX ASIAN CALL OPTION #2295 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/14/2016	07/14/2021		6,210,000	2,164			(45,586)	1,239,631	^	1,239,631	(1,541,886)						85/85
5 YR SPX ASIAN CALL OPTION #2308 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/15/2016	08/16/2021		7,440,000	2,190			(54,030)	1,409,715	^	1,409,715	(1,786,075)						85/85
5 YR SPX ASIAN CALL OPTION #2325 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2016	09/14/2021		7,570,000	2,126			(56,060)	1,660,412	^	1,660,412	(1,893,320)						85/85

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2021		6,750,000	2,133			(48,844)	1,467,543	^	1,467,543	(1,664,846)						85/85
5 YR SPX ASIAN CALL OPTION #2360 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2016	11/15/2021		9,030,000	2,164			(69,400)	1,805,923	^	1,805,923	(2,155,358)						85/85
5 YR SPX ASIAN CALL OPTION #2373 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2021		7,680,000	2,253			(63,267)	1,210,825	^	1,210,825	(1,693,825)						85/85
5 YR SPX ASIAN CALL OPTION #2388 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	01/17/2017	01/14/2022		14,470,000	2,268			(117,375)	2,196,426	^	2,196,426	(3,143,356)						85/85
5 YR SPX ASIAN CALL OPTION #2401 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2017	02/14/2022		6,650,000	2,338			(52,594)	834,312	^	834,312	(1,362,655)						85/85
5 YR SPX ASIAN CALL OPTION #2412 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2017	03/14/2022		6,520,000	2,365			(53,743)	731,564	^	731,564	(1,302,933)						85/85
5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2017	04/14/2022		6,880,000	2,349			(52,408)	838,576	^	838,576	(1,394,356)						85/85
5 YR SPX ASIAN CALL OPTION #2448 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	05/15/2017	05/16/2022		6,540,000	2,402			(50,002)	677,400	^	677,400	(1,258,917)						85/85
5 YR SPX ASIAN CALL OPTION #2466 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	06/14/2017	06/14/2022		6,620,000	2,438			(50,213)	612,209	^	612,209	(1,230,470)						85/85
5 YR SPX ASIAN CALL OPTION #2481 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2017	07/14/2022		5,880,000	2,459			(45,596)	495,181	^	495,181	(1,068,153)						85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2017	08/15/2022		6,530,000	2,466			(47,747)	560,822	^	560,822	(1,176,780)						85/85
5 YR SPX ASIAN CALL OPTION #2527 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2022		8,370,000	2,496			(61,442)	640,051	^	640,051	(1,464,980)						85/85
5 YR SPX ASIAN CALL OPTION #2553 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2017	10/14/2022		7,090,000	2,558			(54,013)	399,564	^	399,564	(1,169,343)						85/85
5 YR SPX ASIAN CALL OPTION #2577 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2017	11/14/2022		9,629,991	2,579			(78,308)	431,705	^	431,705	(1,554,529)						85/85
5 YR SPX ASIAN CALL OPTION #2594 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2022		9,920,003	2,652			(82,164)	247,394	^	247,394	(1,490,651)						85/85
5 YR SPX ASIAN CALL OPTION #2608 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/16/2018	01/17/2023		15,759,987	2,776			(134,389)	(70,606)	^	(70,606)	(2,085,823)						85/85
5 YR SPX ASIAN CALL OPTION #2626 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2023		10,499,992	2,699			(100,783)	(27,868)	^	(27,868)	(1,510,207)						85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/14/2018	03/14/2023		7,100,010	2,749			(66,521)	(82,794)	^	(82,794)	(972,633)						85/85
2 YR SPX CALL SPREAD OPTION #2665 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2020		17,290,010	2,678/3,481			(215,677)	251,749	^	251,749	(3,107,493)						85/85

STATEMENT AS OF MARCH 31, 2020 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678			(72,153)	28,953	^	28,953	(1,160,197)						85/85
2 YR SPX CALL SPREAD OPTION #2686 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	05/14/2018	05/14/2020		17,410,012	2,730/3,549			(205,245)	375,724	^	375,724	(2,621,327)						85/85
5 YR SPX ASIAN CALL OPTION #2687 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2018	05/15/2023		8,809,993	2,730			(79,293)	(53,437)	^	(53,437)	(1,234,615)						85/85
2 YR SPX CALL SPREAD OPTION #2702 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/14/2018	06/15/2020		20,000,009	2,782/3,617			(243,413)	379,709	^	379,709	(2,610,599)						85/85
5 YR SPX ASIAN CALL OPTION #2703 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2018	06/14/2023		9,489,988	2,782			(86,312)	(174,792)	^	(174,792)	(1,260,576)						85/85
2 YR SPX CALL SPREAD OPTION #2717 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2018	07/14/2020		15,919,988	2,798/3,638			(192,368)	311,216	^	311,216	(1,948,344)						85/85
5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/16/2018	07/14/2023		8,279,995	2,798			(75,183)	(184,455)	^	(184,455)	(1,082,544)						85/85
2 YR SPX CALL SPREAD OPTION #2735 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2020		20,390,004	2,840/3,692			(247,737)	299,359	^	299,359	(2,265,860)						85/85
5 YR SPX ASIAN CALL OPTION #2736 DUE MAT, NEXT PMT 08/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2023		10,450,002	2,840			(95,720)	(333,206)	^	(333,206)	(1,309,854)						85/85
2 YR SPX CALL SPREAD OPTION #2758 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	09/14/2018	09/14/2020		21,619,994	2,905/3,776			(261,874)	138,739	^	138,739	(2,101,485)						85/85
5 YR SPX ASIAN CALL OPTION #2759 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2018	09/14/2023		8,910,009	2,905			(84,012)	(421,529)	^	(421,529)	(1,042,086)						85/85
2 YR SPX CALL SPREAD OPTION #2782 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/14/2020		31,370,009	2,751/3,576			(395,743)	964,599	^	964,599	(3,649,168)						85/85
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751			(74,482)	(206,152)	^	(206,152)	(1,046,012)						85/85
2 YR SPX CALL SPREAD OPTION #2801 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2018	11/16/2020		25,049,995	2,702/3,377			(308,190)	960,101	^	960,101	(2,470,586)						85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702			(97,484)	(166,026)	^	(166,026)	(1,461,011)						85/85
2 YR SPX CALL SPREAD OPTION #2816 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2018	12/14/2020		22,540,007	2,600/3,250			(256,743)	1,287,360	^	1,287,360	(2,050,253)						85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600			(68,829)	49,619	^	49,619	(1,147,632)						85/85
2 YR SPX CALL SPREAD OPTION #2831 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2021		24,900,002	2,583/3,228			(286,723)	1,408,675	^	1,408,675	(2,167,843)						85/85
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583			(135,178)	348,473	^	348,473	(2,518,664)						85/85

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2 YR SPX CALL SPREAD OPTION #2857 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2019	02/16/2021		22,730,004	2,746/3,432			(255,661)	629,735	^	629,735	(2,067,960)						85/85
5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746			(62,795)	(99,390)	^	(99,390)	(1,022,378)						85/85
2 YR SPX CALL SPREAD OPTION #2885 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/15/2021		23,660,012	2,808/3,511			(265,603)	388,922	^	388,922	(2,093,868)						85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808			(55,030)	(167,033)	^	(167,033)	(849,646)						85/85
1 YR HSI CALL SPREAD OPTION #2931 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2019	04/14/2020		9,240,131	29,811/32,792			(85,005)	(12,964)	^	(12,964)	(28,119)						85/85
1 YR SX5E CALL SPREAD OPTION #2932 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2019	04/14/2020		9,239,987	3,450/3,796			(68,419)	(10,434)	^	(10,434)	(547,827)						85/85
1 YR SPX CALL SPREAD OPTION #2933 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		310,429,988	2,906/3,174			(3,502,118)	(308,502)	^	(308,502)	(20,049,711)						85/85
1 YR SPX CALL SPREAD OPTION #2934 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2019	04/14/2020		200,489,989	2,906/3,051			(1,429,576)	(81,930)	^	(81,930)	(7,124,302)						85/85
1 YR SPX CALL SPREAD OPTION #2935 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		11,850,001	2,935/3,138			(103,108)	(10,364)	^	(10,364)	(583,213)						85/85
1 YR SPX CALL SPREAD OPTION #2936 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		1,000,013	2,906/3,145			(10,496)	(877)	^	(877)	(57,996)						85/85
1 YR SPX CALL SPREAD OPTION #2937 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		5,209,995	2,925/3,041			(29,486)	(2,025)	^	(2,025)	(148,269)						85/85
1 YR SPX CALL SPREAD OPTION #2938 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		9,840,008	2,906/3,109			(91,507)	(6,898)	^	(6,898)	(487,458)						85/85
1 YR SPX CALL SPREAD OPTION #2939 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		21,239,993	2,906/3,262			(278,011)	(26,860)	^	(26,860)	(1,745,561)						85/85
1 YR SPX CALL OPTION #2940 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2019	04/14/2020		25,359,989	3,051			(211,808)	(30,896)	^	(30,896)	(1,792,880)						85/85
1 YR EEM CALL SPREAD OPTION #2941 DUE MAT, NEXT PMT 04/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2019	04/14/2020		9,240,000	44/48			(105,239)	(16,046)	^	(16,046)	(283,971)						85/85
2 YR SPX CALL SPREAD OPTION #2942 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2019	04/14/2021		27,479,988	2,906/3,632			(302,822)	62,645	^	62,645	(2,235,133)						85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906			(69,490)	(346,347)	^	(346,347)	(986,870)						85/85
1 YR HSI CALL SPREAD OPTION #2970 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2019	05/14/2020		11,136,320	28,122/30,934			(105,217)	(48,863)	^	(48,863)	(243,360)						85/85
1 YR SX5E CALL SPREAD OPTION #2971 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020		11,140,000	3,364/3,701			(86,417)	(39,000)	^	(39,000)	(735,056)						85/85

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1 YR SPX CALL SPREAD OPTION #2972 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020		276,679,997	2,834/3,097			(3,191,950)	1,514,850	^	1,514,850	(15,497,838)						85/85
1 YR SPX CALL SPREAD OPTION #2973 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020		178,439,998	2,834/2,976			(1,271,092)	830,250	^	830,250	(5,110,777)						85/85
1 YR SPX CALL SPREAD OPTION #2974 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020		35,769,999	2,863/3,061			(317,058)	137,678	^	137,678	(1,527,059)						85/85
1 YR SPX CALL SPREAD OPTION #2975 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020		1,050,007	2,834/3,068			(11,174)	5,699	^	5,699	(51,888)						85/85
1 YR SPX CALL SPREAD OPTION #2976 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020		6,059,997	2,853/2,967			(34,504)	20,280	^	20,280	(140,860)						85/85
1 YR SPX CALL SPREAD OPTION #2977 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020		19,450,005	2,834/3,033			(183,282)	102,086	^	102,086	(803,843)						85/85
1 YR SPX CALL SPREAD OPTION #2978 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020		28,249,998	2,834/3,182			(384,208)	142,769	^	142,769	(2,141,729)						85/85
1 YR SPX CALL OPTION #2979 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2019	05/14/2020		24,800,010	2,976			(234,313)	(2,662)	^	(2,662)	(2,322,241)						85/85
1 YR EEM CALL SPREAD OPTION #2980 DUE MAT, NEXT PMT 05/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2020		11,140,000	41/45			(125,748)	(38,099)	^	(38,099)	(621,294)						85/85
2 YR SPX CALL SPREAD OPTION #2981 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2019	05/14/2021		20,970,014	2,834/3,543			(232,856)	187,313	^	187,313	(1,769,354)						85/85
5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2024		8,000,009	2,834			(66,106)	(231,883)	^	(231,883)	(1,027,085)						85/85
1 YR HSI CALL SPREAD OPTION #3007 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2019	06/15/2020		10,339,956	27,118/29,830			(94,606)	(55,235)	^	(55,235)	(344,315)						85/85
1 YR SX5E CALL SPREAD OPTION #3008 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020		10,760,017	3,379/3,717			(83,242)	(57,086)	^	(57,086)	(670,742)						85/85
1 YR SPX CALL SPREAD OPTION #3009 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2019	06/15/2020		328,909,994	2,887/3,154			(3,612,902)	1,335,157	^	1,335,157	(16,567,073)						85/85
1 YR SPX CALL SPREAD OPTION #3010 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2019	06/15/2020		189,229,991	2,887/3,031			(1,304,398)	768,884	^	768,884	(4,773,596)						85/85
1 YR SPX CALL SPREAD OPTION #3011 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2019	06/15/2020		16,560,006	2,916/3,118			(140,431)	52,184	^	52,184	(630,467)						85/85
1 YR SPX CALL SPREAD OPTION #3012 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/15/2020		2,080,011	2,887/3,125			(21,249)	8,959	^	8,959	(91,890)						85/85
1 YR SPX CALL SPREAD OPTION #3013 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2019	06/15/2020		5,250,002	2,906/3,022			(28,769)	16,212	^	16,212	(107,084)						85/85
1 YR SPX CALL SPREAD OPTION #3014 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2019	06/15/2020		11,440,005	2,887/3,089			(103,537)	51,772	^	51,772	(418,168)						85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3015 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2019	06/15/2020		24,859,987	2,887/3,241			(319,922)	83,489	^	83,489	(1,688,284)						85/85
1 YR SPX CALL OPTION #3016 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/15/2020		23,190,013	3,031			(203,554)	(38,223)	^	(38,223)	(1,844,038)						85/85
1 YR EEM CALL SPREAD OPTION #3017 DUE MAT, NEXT PMT 06/15/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/15/2020		10,760,000	41/45			(114,724)	(44,296)	^	(44,296)	(563,447)						85/85
2 YR SPX CALL SPREAD OPTION #3018 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2019	06/14/2021		22,780,004	2,887/3,609			(232,820)	89,778	^	89,778	(1,838,000)						85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887			(56,221)	(193,042)	^	(193,042)	(920,802)						85/85
1 YR HSI CALL SPREAD OPTION #3036 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/15/2019	07/14/2020		8,566,464	28,555/31,410			(76,673)	(75,990)	^	(75,990)	(158,531)						85/85
1 YR SX5E CALL SPREAD OPTION #3037 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/15/2019	07/14/2020		8,579,984	3,502/3,852			(64,815)	(64,265)	^	(64,265)	(427,607)						85/85
1 YR SPX CALL SPREAD OPTION #3038 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/15/2019	07/14/2020		323,570,003	3,014/3,293			(3,557,586)	(1,620,338)	^	(1,620,338)	(14,964,027)						85/85
1 YR SPX CALL SPREAD OPTION #3039 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020		215,750,000	3,014/3,165			(1,506,112)	(444,627)	^	(444,627)	(5,394,506)						85/85
1 YR SPX CALL SPREAD OPTION #3040 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/15/2019	07/14/2020		10,559,997	3,044/3,255			(89,514)	(45,758)	^	(45,758)	(378,902)						85/85
1 YR SPX CALL SPREAD OPTION #3041 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/14/2020		1,489,999	3,014/3,263			(15,268)	(6,618)	^	(6,618)	(61,971)						85/85
1 YR SPX CALL SPREAD OPTION #3042 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/15/2019	07/14/2020		3,419,995	3,035/3,155			(19,014)	(6,423)	^	(6,423)	(69,170)						85/85
1 YR SPX CALL SPREAD OPTION #3043 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/14/2020		7,529,993	3,014/3,225			(68,711)	(27,089)	^	(27,089)	(267,193)						85/85
1 YR SPX CALL SPREAD OPTION #3044 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2019	07/14/2020		23,139,997	3,014/3,384			(293,650)	(147,121)	^	(147,121)	(1,354,976)						85/85
1 YR SPX CALL OPTION #3045 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/15/2019	07/14/2020		27,580,001	3,165			(219,348)	(167,584)	^	(167,584)	(1,360,567)						85/85
1 YR EEM CALL SPREAD OPTION #3046 DUE MAT, NEXT PMT 07/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2019	07/14/2020		8,580,000	43/47			(94,763)	(83,723)	^	(83,723)	(344,099)						85/85
2 YR SPX CALL SPREAD OPTION #3047 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/15/2019	07/14/2021		25,719,997	3,014/3,768			(265,152)	(348,912)	^	(348,912)	(1,801,313)						85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014			(61,118)	(385,555)	^	(385,555)	(864,988)						85/85
1 YR HSI CALL SPREAD OPTION #3067 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020		10,899,969	25,302/27,833			(101,629)	23,605	^	23,605	(420,398)						85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SX5E CALL SPREAD OPTION #3068 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2019	08/14/2020		11,369,990	3,289/3,618			(93,855)	(78,255)	^	(78,255)	(685,664)						85/85
1 YR SPX CALL SPREAD OPTION #3069 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		381,239,994	2,841/3,103			(4,398,218)	3,190,703	^	3,190,703	(14,175,050)						85/85
1 YR SPX CALL SPREAD OPTION #3070 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020		221,850,008	2,841/2,983			(1,549,980)	1,365,286	^	1,365,286	(3,955,966)						85/85
1 YR SPX CALL SPREAD OPTION #3071 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		10,479,996	2,869/3,068			(93,283)	66,123	^	66,123	(292,556)						85/85
1 YR SPX CALL SPREAD OPTION #3072 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		2,240,012	2,841/3,075			(23,726)	18,118	^	18,118	(72,263)						85/85
1 YR SPX CALL SPREAD OPTION #3073 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		4,640,006	2,860/2,973			(25,842)	22,144	^	22,144	(66,938)						85/85
1 YR SPX CALL SPREAD OPTION #3075 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/14/2019	08/14/2020		38,189,992	2,841/3,189			(526,991)	293,400	^	293,400	(2,048,251)						85/85
1 YR SPX CALL OPTION #3076 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2020		30,420,014	2,983			(318,421)	21,222	^	21,222	(2,741,129)						85/85
1 YR EEM CALL SPREAD OPTION #3077 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020		11,370,000	38/42			(126,083)	29,550	^	29,550	(533,067)						85/85
2 YR SPX CALL SPREAD OPTION #3078 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/16/2021		37,159,991	2,841/3,551			(394,438)	95,274	^	95,274	(2,966,975)						85/85
5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841			(88,728)	(193,842)	^	(193,842)	(1,572,446)						85/85
1 YR HSI CALL SPREAD OPTION #3101 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2019	09/14/2020		11,980,100	27,125/29,837			(111,414)	(119,366)	^	(119,366)	(338,835)						85/85
1 YR SX5E CALL SPREAD OPTION #3102 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2019	09/14/2020		11,980,006	3,518/3,870			(101,231)	(150,836)	^	(150,836)	(542,636)						85/85
1 YR SPX CALL SPREAD OPTION #3103 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020		389,769,996	2,998/3,275			(4,492,099)	(2,681,847)	^	(2,681,847)	(15,402,665)						85/85
1 YR SPX CALL SPREAD OPTION #3104 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2019	09/14/2020		181,590,005	2,998/3,148			(1,293,829)	(509,381)	^	(509,381)	(3,661,119)						85/85
1 YR SPX CALL SPREAD OPTION #3105 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020		10,640,000	3,028/3,238			(94,430)	(60,221)	^	(60,221)	(323,669)						85/85
1 YR SPX CALL SPREAD OPTION #3106 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020		3,230,002	2,998/3,245			(34,480)	(19,605)	^	(19,605)	(113,301)						85/85
1 YR SPX CALL SPREAD OPTION #3107 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020		3,210,006	3,018/3,138			(18,177)	(7,582)	^	(7,582)	(52,227)						85/85
1 YR SPX CALL SPREAD OPTION #3108 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020		10,620,003	2,998/3,208			(100,359)	(52,194)	^	(52,194)	(312,130)						85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3109 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/16/2019	09/14/2020		37,529,992	2,998/3,365			(507,593)	(333,796)	^	(333,796)	(1,951,274)						85/85
1 YR SPX CALL OPTION #3110 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/16/2019	09/14/2020		29,080,002	3,148			(276,260)	(279,770)	^	(279,770)	(1,619,224)						85/85
1 YR EEM CALL SPREAD OPTION #3111 DUE MAT, NEXT PMT 09/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020		11,980,000	42/46			(134,476)	(155,088)	^	(155,088)	(497,065)						85/85
2 YR SPX CALL SPREAD OPTION #3112 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/16/2019	09/14/2021		34,770,010	2,998/3,747			(378,473)	(702,670)	^	(702,670)	(2,431,651)						85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998			(77,091)	(488,744)	^	(488,744)	(1,112,081)						85/85
1 YR HSI CALL SPREAD OPTION #3130 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020		10,810,041	26,522/29,174			(100,790)	(101,983)	^	(101,983)	(330,636)						85/85
1 YR SX5E CALL SPREAD OPTION #3131 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020		10,809,999	3,556/3,912			(87,889)	(154,426)	^	(154,426)	(450,109)						85/85
1 YR SPX CALL SPREAD OPTION #3132 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2019	10/14/2020		402,910,011	2,966/3,241			(4,688,287)	(2,558,547)	^	(2,558,547)	(14,593,118)						85/85
1 YR SPX CALL SPREAD OPTION #3133 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020		201,180,014	2,966/3,114			(1,440,581)	(482,450)	^	(482,450)	(3,544,118)						85/85
1 YR SPX CALL SPREAD OPTION #3134 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2019	10/14/2020		10,120,000	2,996/3,203			(90,834)	(51,954)	^	(51,954)	(278,635)						85/85
1 YR SPX CALL SPREAD OPTION #3135 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020		2,069,987	2,966/3,211			(22,182)	(11,333)	^	(11,333)	(65,946)						85/85
1 YR SPX CALL SPREAD OPTION #3136 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2019	10/14/2020		7,110,010	2,986/3,105			(40,659)	(13,924)	^	(13,924)	(100,106)						85/85
1 YR SPX CALL SPREAD OPTION #3137 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2020		8,150,001	2,966/3,174			(76,799)	(34,753)	^	(34,753)	(215,148)						85/85
1 YR SPX CALL SPREAD OPTION #3138 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2019	10/14/2020		46,950,002	2,966/3,330			(646,704)	(393,035)	^	(393,035)	(2,296,534)						85/85
1 YR SPX CALL OPTION #3139 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2019	10/14/2020		31,560,014	3,114			(299,751)	(267,454)	^	(267,454)	(2,017,583)						85/85
1 YR EEM CALL SPREAD OPTION #3140 DUE MAT, NEXT PMT 10/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2020		10,810,000	41/45			(115,841)	(145,742)	^	(145,742)	(446,946)						85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2021		27,860,009	2,966/3,708			(305,202)	(557,494)	^	(557,494)	(1,988,591)						85/85
5 YR SPX ASIAN CALL OPTION #3142 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966			(75,659)	(432,965)	^	(432,965)	(1,142,616)						85/85
1 YR HSI CALL SPREAD OPTION #3185 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2019	11/16/2020		11,909,890	26,324/28,956			(110,148)	(125,654)	^	(125,654)	(359,015)						85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SX5E CALL SPREAD OPTION #3186 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020		12,390,012	3,689/4,058			(98,655)	(215,401)	^	(215,401)	(374,914)						85/85
1 YR SPX CALL SPREAD OPTION #3187 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020		421,039,987	3,097/3,383			(4,794,536)	(6,981,281)	^	(6,981,281)	(14,225,061)						85/85
1 YR SPX CALL SPREAD OPTION #3188 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020		202,589,988	3,097/3,251			(1,426,762)	(1,946,330)	^	(1,946,330)	(3,760,098)						85/85
1 YR SPX CALL SPREAD OPTION #3189 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/16/2020		11,379,991	3,128/3,344			(99,618)	(145,567)	^	(145,567)	(293,010)						85/85
1 YR SPX CALL SPREAD OPTION #3190 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/16/2020		1,699,988	3,097/3,352			(17,866)	(25,514)	^	(25,514)	(51,459)						85/85
1 YR SPX CALL SPREAD OPTION #3191 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020		7,849,988	3,117/3,241			(43,230)	(59,086)	^	(59,086)	(117,813)						85/85
1 YR SPX CALL SPREAD OPTION #3192 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/16/2020		6,699,993	3,097/3,313			(62,014)	(86,944)	^	(86,944)	(173,492)						85/85
1 YR SPX CALL SPREAD OPTION #3193 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/16/2020		38,779,996	3,097/3,476			(516,881)	(778,643)	^	(778,643)	(1,657,904)						85/85
1 YR SPX CALL OPTION #3194 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/14/2019	11/16/2020		34,870,005	3,251			(324,388)	(539,605)	^	(539,605)	(1,364,873)						85/85
1 YR EEM CALL SPREAD OPTION #3195 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020		12,390,000	43/47			(132,664)	(243,935)	^	(243,935)	(452,635)						85/85
2 YR SPX CALL SPREAD OPTION #3196 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/15/2021		31,909,998	3,097/3,871			(342,348)	(1,112,419)	^	(1,112,419)	(1,991,887)						85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097			(89,092)	(740,822)	^	(740,822)	(1,173,644)						85/85
1 YR HSI CALL SPREAD OPTION #3220 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		13,510,048	27,508/30,259			(125,643)	(235,543)	^	(235,543)	(307,332)						85/85
1 YR SX5E CALL SPREAD OPTION #3221 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		13,509,993	3,773/4,150			(104,702)	(262,159)	^	(262,159)	(314,347)						85/85
1 YR SPX CALL SPREAD OPTION #3222 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2020		453,839,988	3,191/3,487			(5,083,008)	(10,035,558)	^	(10,035,558)	(12,696,774)						85/85
1 YR SPX CALL SPREAD OPTION #3223 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2020		212,870,002	3,191/3,351			(1,500,733)	(2,808,340)	^	(2,808,340)	(3,424,832)						85/85
1 YR SPX CALL SPREAD OPTION #3224 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020		12,100,000	3,223/3,447			(105,270)	(209,979)	^	(209,979)	(259,770)						85/85
1 YR SPX CALL SPREAD OPTION #3225 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2019	12/14/2020		880,010	3,191/3,455			(9,240)	(18,181)	^	(18,181)	(22,334)						85/85
1 YR SPX CALL SPREAD OPTION #3226 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		3,809,985	3,213/3,340			(21,526)	(40,724)	^	(40,724)	(48,867)						85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3227 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		8,869,997	3,191/3,415			(82,491)	(159,909)	^	(159,909)	(195,930)						85/85
1 YR SPX CALL SPREAD OPTION #3228 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020		43,770,003	3,191/3,582			(571,198)	(1,143,151)	^	(1,143,151)	(1,475,525)						85/85
1 YR SPX CALL OPTION #3229 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2019	12/14/2020		34,300,013	3,351			(287,262)	(607,130)	^	(607,130)	(892,718)						85/85
1 YR EEM CALL SPREAD OPTION #3230 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/14/2020		13,510,000	44/48			(161,445)	(387,201)	^	(387,201)	(408,723)						85/85
2 YR SPX CALL SPREAD OPTION #3231 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/16/2019	12/14/2021		33,740,009	3,191/3,989			(354,205)	(1,469,601)	^	(1,469,601)	(1,809,665)						85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191			(78,392)	(775,312)	^	(775,312)	(940,444)						85/85
1 YR HSI CALL SPREAD OPTION #3248 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		16,829,927	28,885/31,774			(131,633)	(387,008)	^	(387,008)	(387,008)						85/85
1 YR SX5E CALL SPREAD OPTION #3249 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		17,950,007	3,775/4,152			(120,883)	(392,677)	^	(392,677)	(392,677)						85/85
1 YR SPX CALL SPREAD OPTION #3250 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2020	01/14/2021		522,940,001	3,283/3,587			(4,964,784)	(14,332,375)	^	(14,332,375)	(14,332,375)						85/85
1 YR SPX CALL SPREAD OPTION #3251 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2020	01/14/2021		264,830,009	3,283/3,447			(1,588,744)	(4,473,567)	^	(4,473,567)	(4,473,567)						85/85
1 YR SPX CALL SPREAD OPTION #3252 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021		14,089,999	3,316/3,546			(103,296)	(301,142)	^	(301,142)	(301,142)						85/85
1 YR SPX CALL SPREAD OPTION #3253 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021		3,029,986	3,283/3,554			(26,798)	(77,137)	^	(77,137)	(77,137)						85/85
1 YR SPX CALL SPREAD OPTION #3254 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/14/2020	01/14/2021		5,430,002	3,305/3,436			(26,037)	(74,008)	^	(74,008)	(74,008)						85/85
1 YR SPX CALL SPREAD OPTION #3255 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2020	01/14/2021		15,710,004	3,283/3,513			(123,844)	(354,456)	^	(354,456)	(354,456)						85/85
1 YR SPX CALL SPREAD OPTION #3256 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021		46,180,000	3,283/3,685			(504,876)	(1,468,821)	^	(1,468,821)	(1,468,821)						85/85
1 YR SPX CALL OPTION #3257 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		45,370,014	3,447			(294,228)	(867,600)	^	(867,600)	(867,600)						85/85
1 YR EEM CALL SPREAD OPTION #3258 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021		17,950,000	46/51			(166,788)	(565,492)	^	(565,492)	(565,492)						85/85
2 YR SPX CALL SPREAD OPTION #3259 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104			(345,247)	(2,003,986)	^	(2,003,986)	(2,003,986)						85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283			(107,350)	(1,391,568)	^	(1,391,568)	(1,391,568)						85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR HSI CALL SPREAD OPTION #3261 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		1,119,299	28,885/31,774			(8,826)	(26,002)	^	(26,002)	(26,002)						85/85
1 YR HSI CALL SPREAD OPTION #3282 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/14/2020	02/16/2021		11,900,070	27,816/30,597			(53,954)	(256,947)	^	(256,947)	(256,947)						85/85
1 YR SX5E CALL SPREAD OPTION #3283 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021		13,130,010	3,841/4,225			(51,314)	(311,552)	^	(311,552)	(311,552)						85/85
1 YR SPX CALL SPREAD OPTION #3284 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	02/16/2021		448,490,006	3,380/3,693			(2,485,951)	(14,371,399)	^	(14,371,399)	(14,371,399)						85/85
1 YR SPX CALL SPREAD OPTION #3285 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		199,990,006	3,380/3,549			(699,601)	(3,977,853)	^	(3,977,853)	(3,977,853)						85/85
1 YR SPX CALL SPREAD OPTION #3286 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		22,799,990	3,414/3,651			(97,259)	(563,169)	^	(563,169)	(563,169)						85/85
1 YR SPX CALL SPREAD OPTION #3287 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		1,969,991	3,380/3,659			(10,150)	(58,482)	^	(58,482)	(58,482)						85/85
1 YR SPX CALL SPREAD OPTION #3288 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		3,220,008	3,403/3,538			(9,002)	(51,398)	^	(51,398)	(51,398)						85/85
1 YR SPX CALL SPREAD OPTION #3289 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		9,719,988	3,380/3,617			(44,492)	(254,777)	^	(254,777)	(254,777)						85/85
1 YR SPX CALL SPREAD OPTION #3290 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		55,090,017	3,380/3,794			(351,798)	(2,042,402)	^	(2,042,402)	(2,042,402)						85/85
1 YR SPX CALL OPTION #3291 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/16/2021		40,020,013	3,549			(162,027)	(952,794)	^	(952,794)	(952,794)						85/85
1 YR EEM CALL SPREAD OPTION #3292 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021		13,130,000	44/49			(72,611)	(421,112)	^	(421,112)	(421,112)						85/85
2 YR SPX CALL SPREAD OPTION #3293 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/14/2022		26,959,987	3,380/4,225			(137,979)	(1,523,124)	^	(1,523,124)	(1,523,124)						85/85
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380			(44,793)	(1,051,481)	^	(1,051,481)	(1,051,481)						85/85
1 YR HSI CALL SPREAD OPTION #3295 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2020	02/16/2021		1,230,006	27,816/30,597			(5,086)	(26,438)	^	(26,438)	(26,438)						85/85
1 YR HSI CALL SPREAD OPTION #3321 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,989,900	23,064/25,370			(28,902)	17,080	^	17,080	17,080						85/85
1 YR SX5E CALL SPREAD OPTION #3322 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,989,995	2,450/2,695			(31,485)	178,242	^	178,242	178,242						85/85
1 YR SPX CALL SPREAD OPTION #3323 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		362,270,012	2,386/2,601			(788,236)	2,662,205	^	2,662,205	2,662,205						85/85
1 YR SPX CALL SPREAD OPTION #3324 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		156,959,989	2,386/2,501			(195,941)	522,097	^	522,097	522,097						85/85

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3325 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/15/2021		9,130,001	2,410/2,577			(15,852)	43,880	^	43,880	43,880						85/85
1 YR SPX CALL SPREAD OPTION #3326 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		1,509,991	2,386/2,577			(2,980)	9,290	^	9,290	9,290						85/85
1 YR SPX CALL SPREAD OPTION #3327 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		3,179,995	2,402/2,498			(3,341)	7,252	^	7,252	7,252						85/85
1 YR SPX CALL SPREAD OPTION #3328 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		5,879,997	2,386/2,535			(8,969)	33,878	^	33,878	33,878						85/85
1 YR SPX CALL SPREAD OPTION #3329 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/15/2021		47,869,991	2,386/2,672			(134,457)	461,364	^	461,364	461,364						85/85
1 YR SPX CALL OPTION #3330 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/15/2021		64,319,995	2,505			(304,778)	2,607,495	^	2,607,495	2,607,495						85/85
1 YR EEM CALL SPREAD OPTION #3331 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021		13,990,000	32/35			(29,210)	156,181	^	156,181	156,181						85/85
2 YR SPX CALL SPREAD OPTION #3332 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/14/2022		37,420,006	2,386/2,959			(81,666)	836,473	^	836,473	836,473						85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/14/2025		13,160,008	2,386			(20,144)	766,175	^	766,175	766,175						85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(85,835,666)	(22,160,373)	XXX	(22,160,373)	(404,151,335)					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(85,835,666)	(22,160,373)	XXX	(22,160,373)	(404,151,335)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
2 YR BEI CALL OPTION #2818	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/17/2018	11/13/2020		7,418,164	116	240,782			524,080		524,080	(123,566)		(31,436)				0001
2 YR BEI CALL OPTION #2836	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/28/2019	12/18/2020		17,695,033	115	688,595			1,453,455		1,453,455	(274,005)		(90,815)				0001
2 YR BEI CALL OPTION #2864	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/25/2019	02/05/2021		8,492,496	116	386,726			626,813		626,813	(117,185)		(49,497)				0001
2 YR BEI CALL OPTION #2873	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2019	02/26/2021		4,498,193	117	186,881			296,537		296,537	(62,436)		(23,685)				0001
2 YR BEI CALL OPTION #2900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2019	03/12/2021		3,369,002	118	143,889			211,522		211,522	(44,922)		(18,237)				0001
2 YR BEI CALL OPTION #2920	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/08/2019	03/26/2021		2,698,548	119	115,243			152,438		152,438	(34,285)		(14,606)				0001
1 YR SPX CALL SPREAD OPTION #2953	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	04/22/2019	04/03/2020		87,155,810	2,899/3,019	2,107,791			25		25	(2,633,517)		(552,764)				0001
2 YR BEI CALL OPTION #2962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2019	04/09/2021		1,698,209	119	66,105			93,129		93,129	(22,031)		(8,378)				0001
1 YR SPX CALL OPTION #2963	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/29/2019	04/13/2020		101,419,148	2,995	4,817,970			11,974		11,974	(8,233,600)		(1,252,672)				0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #2965	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2019	04/17/2020		95,233,050	2,926/3,048	2,265,991			74,856		74,856	(2,726,060)		(594,251)				0001
2 YR BEI CALL OPTION #2966	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2019	04/23/2021		3,858,093	119	159,616			203,356		203,356	(47,201)		(20,230)				0001
1 YR SPX CALL OPTION #2968	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/13/2019	04/24/2020		95,359,026	2,995	3,036,724			99,506		99,506	(8,592,364)		(796,374)				0001
1 YR SPX CALL SPREAD OPTION #2989	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2019	05/01/2020		89,829,847	2,883/3,000	2,014,978			319,459		319,459	(2,367,382)		(528,424)				0001
1 YR SPX CALL OPTION #2990	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/20/2019	05/08/2020		44,070,140	2,932	2,010,930			205,559		205,559	(4,532,567)		(516,934)				0001
2 YR BEI CALL OPTION #2991	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2019	05/07/2021		4,590,240	119	190,060			246,521		246,521	(55,780)		(24,088)				0001
1 YR SPX CALL SPREAD OPTION #2993	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/28/2019	05/15/2020		48,836,478	2,846/2,959	1,095,423			316,644		316,644	(1,094,879)		(282,390)				0001
1 YR SPX CALL OPTION #2994	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/28/2019	05/15/2020		45,402,447	2,922	2,068,516			287,545		287,545	(4,785,423)		(533,243)				0001
2 YR BEI CALL OPTION #2995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/28/2019	05/17/2021		1,733,222	120	64,817			86,570		86,570	(21,298)		(8,192)				0001
1 YR SPX CALL SPREAD OPTION #3000	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/03/2019	05/22/2020		41,160,392	2,794/2,906	868,428			444,697		444,697	(806,293)		(223,240)				0001
1 YR SPX CALL OPTION #3001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/03/2019	05/22/2020		37,914,226	2,864	1,684,832			450,187		450,187	(4,659,386)		(433,107)				0001
2 YR BEI CALL OPTION #3002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2019	05/24/2021		2,199,358	119	92,997			120,972		120,972	(26,316)		(11,737)				0001
1 YR SPX CALL OPTION #3004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2019	05/29/2020		48,785,750	2,896	2,948,367			512,042		512,042	(5,093,851)		(757,914)				0001
1 YR SPX CALL SPREAD OPTION #3005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2019	05/29/2020		44,774,097	2,807/2,923	1,142,346			467,293		467,293	(801,385)		(293,654)				0001
2 YR BEI CALL OPTION #3006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2019	06/01/2021		1,570,589	121	72,100			72,399		72,399	(16,387)		(9,087)				0001
1 YR SPX CALL OPTION #3020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/17/2019	06/05/2020		46,911,132	2,967	2,163,395			334,655		334,655	(4,297,296)		(556,127)				0001
1 YR SPX CALL SPREAD OPTION #3021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/17/2019	06/05/2020		40,476,432	2,884/2,998	917,578			299,776		299,776	(811,216)		(235,875)				0001
2 YR BEI CALL OPTION #3022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2019	06/10/2021		1,636,715	122	66,156			63,473		63,473	(16,687)		(8,315)				0001
1 YR SPX CALL OPTION #3025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/24/2019	06/12/2020		47,901,014	3,008	2,292,078			273,916		273,916	(3,820,017)		(589,207)				0001
1 YR SPX CALL SPREAD OPTION #3026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/24/2019	06/12/2020		44,566,769	2,918/3,038	1,080,238			309,384		309,384	(912,677)		(277,688)				0001
2 YR BEI CALL OPTION #3027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2019	06/17/2021		2,031,556	123	85,522			72,355		72,355	(19,069)		(10,749)				0001
1 YR SPX CALL OPTION #3028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/01/2019	06/19/2020		53,685,851	3,013	2,598,611			330,159		330,159	(4,187,230)		(668,004)				0001

SCHEDULE DB - PART A - SECTION 1

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1 YR SPX CALL SPREAD OPTION #3029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/01/2019	06/19/2020		53,985,342	2,933/3,052	1,289,167			374,299		374,299	(1,061,581)		(331,396)				0001
2 YR BEI CALL OPTION #3030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/01/2019	06/24/2021		2,901,608	123	117,428			105,718		105,718	(28,044)		(14,760)				0001
1 YR SPX CALL OPTION #3031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/08/2019	06/26/2020		44,834,193	3,059	1,844,672			206,258		206,258	(3,126,353)		(474,195)				0001
1 YR SPX CALL SPREAD OPTION #3032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/08/2019	06/26/2020		36,397,092	2,971/3,099	889,207			232,183		232,183	(770,127)		(228,581)				0001
2 YR BEI CALL OPTION #3033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2019	07/01/2021		2,543,770	124	104,050			84,255		84,255	(22,824)		(13,078)				0001
1 YR SPX CALL OPTION #3034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/02/2020		38,326,825	3,077	1,707,116			163,811		163,811	(2,466,021)		(440,078)				0001
1 YR SPX CALL SPREAD OPTION #3035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	07/15/2019	07/02/2020		47,725,412	2,989/3,113	1,152,207			277,917		277,917	(957,543)		(297,028)				0001
2 YR BEI CALL OPTION #3049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2019	07/08/2021		2,393,912	124	100,397			74,549		74,549	(20,080)		(12,619)				0001
1 YR SPX CALL OPTION #3050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/22/2019	07/10/2020		41,774,325	3,079	1,688,229			206,228		206,228	(2,773,060)		(433,980)				0001
1 YR SPX CALL SPREAD OPTION #3051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/22/2019	07/10/2020		49,633,735	3,000/3,130	1,166,470			295,257		295,257	(1,070,015)		(299,855)				0001
2 YR BEI CALL OPTION #3052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/22/2019	07/15/2021		2,478,753	124	96,178			78,058		78,058	(21,852)		(12,089)				0001
1 YR SPX CALL OPTION #3053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/29/2019	07/17/2020		43,887,169	3,089	1,931,776			219,283		219,283	(2,744,290)		(496,586)				0001
1 YR SPX CALL SPREAD OPTION #3054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/29/2019	07/17/2020		47,838,192	2,998/3,125	1,178,906			299,804		299,804	(939,556)		(303,052)				0001
2 YR BEI CALL OPTION #3056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/29/2019	07/22/2021		1,851,647	124	79,529			59,637		59,637	(15,322)		(9,996)				0001
1 YR SPX CALL OPTION #3058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2019	07/24/2020		40,072,968	3,063	1,235,844			290,848		290,848	(3,025,784)		(317,689)				0001
1 YR SPX CALL SPREAD OPTION #3059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/05/2019	07/24/2020		41,112,500	2,990/3,116	804,804			301,415		301,415	(869,558)		(206,885)				0001
2 YR BEI CALL OPTION #3060	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/05/2019	07/29/2021		2,236,956	124	73,944			78,066		78,066	(22,538)		(9,294)				0001
1 YR SPX CALL OPTION #3064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2019	07/31/2020		46,603,214	2,983	2,205,169			634,743		634,743	(4,039,372)		(566,865)				0001
1 YR SPX CALL SPREAD OPTION #3065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/12/2019	07/31/2020		44,024,609	2,904/3,026	1,021,737			480,805		480,805	(751,630)		(262,650)				0001
2 YR BEI CALL OPTION #3066	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2019	08/05/2021		1,706,428	122	75,542			67,110		67,110	(15,471)		(9,495)				0001
1 YR SPX CALL SPREAD OPTION #3074 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		4,299,987	2,841/3,039			(39,985)	32,346	^	32,346	(113,895)						0001
1 YR SPX CALL OPTION #3080	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/19/2019	08/07/2020		43,806,790	2,966	2,462,900			697,225		697,225	(3,784,767)		(633,118)				0001
1 YR SPX CALL SPREAD OPTION #3081	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/19/2019	08/07/2020		44,213,552	2,889/3,015	1,145,492			534,189		534,189	(718,992)		(294,463)				0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #3082	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/19/2019	08/12/2021		1,516,445	124	63,778			52,794		52,794	(13,060)		(8,016)				0001
1 YR SPX CALL OPTION #3086	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2019	08/14/2020		42,400,328	2,984	1,968,441			662,817		662,817	(3,716,570)		(506,012)				0001
1 YR SPX CALL SPREAD OPTION #3087	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2019	08/14/2020		44,124,688	2,902/3,026	1,022,002			524,817		524,817	(741,580)		(262,718)				0001
2 YR BEI CALL OPTION #3088	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2019	08/19/2021		3,059,202	124	121,783			104,309		104,309	(26,723)		(15,307)				0001
1 YR SPX CALL OPTION #3091	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/03/2019	08/21/2020		47,407,282	2,977	2,521,271			804,111		804,111	(4,057,580)		(649,959)				0001
1 YR SPX CALL SPREAD OPTION #3092	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/03/2019	08/21/2020		52,972,320	2,884/3,008	1,314,321			678,361		678,361	(815,989)		(338,819)				0001
2 YR BEI CALL OPTION #3093	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/03/2019	08/26/2021		2,258,755	124	95,338			77,436		77,436	(18,844)		(12,000)				0001
1 YR SPX CALL OPTION #3094	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2019	09/02/2020		34,110,012	3,035	1,797,476			447,140		447,140	(2,489,342)		(455,628)				0001
1 YR SPX CALL SPREAD OPTION #3095	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2019	09/02/2020		42,687,203	2,942/3,069	1,082,021			469,610		469,610	(669,725)		(274,273)				0001
2 YR BEI CALL OPTION #3096	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2019	09/02/2021		2,210,960	125	85,110			68,342		68,342	(18,142)		(10,698)				0001
1 YR SPX CALL OPTION #3098	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/16/2019	09/09/2020		43,135,224	3,079	2,080,433			456,690		456,690	(2,839,216)		(527,352)				0001
1 YR SPX CALL SPREAD OPTION #3099	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/09/2020		48,827,157	2,990/3,113	1,161,669			446,684		446,684	(772,975)		(294,462)				0001
2 YR BEI CALL OPTION #3100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2019	09/09/2021		3,012,345	125	107,505			93,233		93,233	(25,707)		(13,512)				0001
1 YR SPX CALL SPREAD OPTION #3115	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2019	09/16/2020		50,936,922	3,003/3,135	1,274,784			467,948		467,948	(881,381)		(323,135)				0001
1 YR SPX CALL OPTION #3116	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/23/2019	09/16/2020		46,192,295	3,091	2,178,601			484,473		484,473	(2,965,300)		(552,236)				0001
2 YR BEI CALL OPTION #3117	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2019	09/16/2021		2,954,014	125	108,710			88,137		88,137	(23,906)		(13,664)				0001
1 YR SPX CALL SPREAD OPTION #3120	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/30/2019	09/23/2020		50,412,332	2,980/3,103	1,193,206			516,387		516,387	(762,042)		(302,456)				0001
1 YR SPX CALL OPTION #3121	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/30/2019	09/23/2020		51,353,706	3,068	2,479,018			661,471		661,471	(3,525,263)		(628,386)				0001
2 YR BEI CALL OPTION #3122	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/30/2019	09/23/2021		3,282,156	125	124,404			101,087		101,087	(26,412)		(15,636)				0001
1 YR SPX CALL OPTION #3125	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/07/2019	09/30/2020		39,850,542	3,018	2,104,666			717,400		717,400	(3,059,681)		(533,495)				0001
1 YR SPX CALL SPREAD OPTION #3126	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2020		52,653,095	2,941/3,067	1,305,188			643,211		643,211	(768,019)		(330,842)				0001

STATEMENT AS OF MARCH 31, 2020 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #3127	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2021		3,015,933	125	113,137			95,794		95,794	(24,756)		(14,220)				0001
1 YR SPX CALL SPREAD OPTION #3128	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2020		41,825,959	2,932/3,060	1,094,996			527,190		527,190	(583,052)		(277,562)				0001
1 YR SPX CALL OPTION #3129	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2019	10/07/2020		41,282,495	3,014	2,319,243			787,607		787,607	(3,128,462)		(587,886)				0001
2 YR BEI CALL OPTION #3143	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2021		2,833,072	125	103,680			90,618		90,618	(23,525)		(13,032)				0001
1 YR SPX CALL OPTION #3146	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/21/2019	10/14/2020		44,221,384	3,072	2,200,651			652,341		652,341	(2,961,894)		(557,825)				0001
1 YR SPX CALL SPREAD OPTION #3147	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/21/2019	10/14/2020		61,039,024	2,983/3,116	1,595,716			671,409		671,409	(932,752)		(404,485)				0001
2 YR BEI CALL OPTION #3148	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/21/2019	10/14/2021		1,650,307	124	67,748			57,183		57,183	(13,304)		(8,515)				0001
1 YR SPX CALL OPTION #3149	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2019	10/21/2020		52,762,623	3,089	2,804,340			740,779		740,779	(3,288,905)		(710,849)				0001
1 YR SPX CALL SPREAD OPTION #3150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2019	10/21/2020		57,170,408	3,003/3,135	1,488,861			577,049		577,049	(861,645)		(377,399)				0001
2 YR BEI CALL OPTION #3151	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/28/2019	10/21/2021		2,086,099	125	73,155			67,238		67,238	(17,571)		(9,195)				0001
1 YR SPX CALL OPTION #3158	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/04/2019	10/28/2020		50,039,517	3,127	2,677,476			610,887		610,887	(2,743,410)		(678,692)				0001
1 YR SPX CALL SPREAD OPTION #3159	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2020		64,230,920	3,040/3,172	1,662,695			553,008		553,008	(981,764)		(421,463)				0001
2 YR BEI CALL OPTION #3161	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2021		2,910,693	125	106,526			98,605		98,605	(24,515)		(13,389)				0001
1 YR SPX CALL OPTION #3179	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2019	11/04/2020		45,078,005	3,163	2,212,888			494,400		494,400	(2,252,598)		(560,927)				0001
1 YR SPX CALL SPREAD OPTION #3180	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/11/2019	11/04/2020		49,116,866	3,077/3,214	1,261,735			376,825		376,825	(806,052)		(319,827)				0001
2 YR BEI CALL OPTION #3181	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2019	11/04/2021		1,981,539	125	70,580			67,917		67,917	(16,957)		(8,871)				0001
1 YR SPX CALL SPREAD OPTION #3198	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2020		51,684,797	3,096/3,230	1,322,102			363,581		363,581	(799,144)		(335,129)				0001
1 YR SPX CALL OPTION #3199	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/18/2019	11/11/2020		51,604,747	3,183	2,596,869			539,378		539,378	(2,364,207)		(658,259)				0001
2 YR BEI CALL OPTION #3200	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2021		3,395,429	125	135,631			115,045		115,045	(26,535)		(17,048)				0001
1 YR SPX CALL OPTION #3204	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/25/2019	11/18/2020		54,921,344	3,199	2,727,410			561,148		561,148	(2,383,415)		(691,349)				0001
1 YR SPX CALL SPREAD OPTION #3205	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2020		63,917,460	3,115/3,253	1,663,781			443,206		443,206	(995,745)		(421,738)				0001
2 YR BEI CALL OPTION #3206	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2021		2,861,655	125	107,765			92,944		92,944	(22,409)		(13,545)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3208	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/02/2019	11/25/2020		59,257,612	3,136/3,276	1,493,243			402,171		402,171	(926,950)		(378,510)				0001
1 YR SPX CALL OPTION #3209	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/02/2019	11/25/2020		55,224,551	3,226	2,450,903			529,290		529,290	(2,266,739)		(621,260)				0001
2 YR BEI CALL OPTION #3210	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/02/2019	11/26/2021		2,358,381	126	80,983			69,248		69,248	(18,058)		(10,165)				0001
1 YR SPX CALL OPTION #3213	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020		56,964,622	3,213	2,899,836			607,289		607,289	(2,349,715)		(735,056)				0001
1 YR SPX CALL SPREAD OPTION #3214	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020		49,659,610	3,123/3,265	1,328,781			362,747		362,747	(755,804)		(336,822)				0001
2 YR BEI CALL OPTION #3215	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/09/2019	12/02/2021		2,607,149	125	100,960			83,900		83,900	(19,550)		(12,690)				0001
1 YR SPX CALL OPTION #3216	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020		62,642,067	3,237	3,277,374			619,713		619,713	(2,295,121)		(830,755)				0001
1 YR SPX CALL SPREAD OPTION #3217	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020		50,384,065	3,148/3,289	1,354,830			341,292		341,292	(710,024)		(343,425)				0001
2 YR BEI CALL OPTION #3218	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/09/2021		1,901,574	125	79,182			62,087		62,087	(13,517)		(9,952)				0001
1 YR SPX CALL OPTION #3234	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/23/2019	12/16/2020		68,938,825	3,286	3,418,398			566,234		566,234	(2,080,084)		(866,502)				0001
1 YR SPX CALL SPREAD OPTION #3235	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2020		60,627,844	3,191/3,336	1,636,655			374,925		374,925	(829,147)		(414,862)				0001
2 YR BEI CALL OPTION #3236	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2021		1,052,360	125	45,944			34,882		34,882	(7,207)		(5,775)				0001
1 YR SPX CALL OPTION #3239	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2020		49,975,979	3,321	2,200,604			365,972		365,972	(1,359,144)		(557,813)				0001
1 YR SPX CALL SPREAD OPTION #3240	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2020		48,888,075	3,227/3,373	1,254,573			275,492		275,492	(656,631)		(318,012)				0001
2 YR BEI CALL OPTION #3241	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2021		1,338,115	126	54,775			39,987		39,987	(8,816)		(6,885)				0001
1 YR SPX CALL OPTION #3242	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/06/2020	12/30/2020		45,358,945	3,329		1,992,249		335,156		335,156	(1,179,842)		(477,252)				0001
1 YR SPX CALL SPREAD OPTION #3243	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/06/2020	12/30/2020		39,572,639	3,236/3,385		1,037,773		225,222		225,222	(563,948)		(248,603)				0001
2 YR BEI CALL OPTION #3244	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2020	12/30/2021		694,983	126		29,242		20,605		20,605	(5,163)		(3,474)				0001
1 YR SPX CALL SPREAD OPTION #3245	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2021		46,363,515	3,250/3,403		1,274,484		255,769		255,769	(738,258)		(280,457)				0001
1 YR SPX CALL OPTION #3246	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/13/2020	01/06/2021		51,073,283	3,344		2,342,437		361,997		361,997	(1,464,973)		(515,467)				0001
2 YR BEI CALL OPTION #3247	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2022		907,931	126		40,149		25,890		25,890	(9,878)		(4,381)				0001
1 YR SPX CALL OPTION #3263	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/21/2020	01/13/2021		57,446,825	3,386		2,594,758		350,113		350,113	(1,730,042)		(514,603)				0001

STATEMENT AS OF MARCH 31, 2020 OF THE PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3264	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2021		44,409,013	3,293/3,444		1,183,688		204,206		204,206	(744,727)		(234,754)				0001
2 YR BEI CALL OPTION #3265	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2022		1,166,715	128		52,420		26,776		26,776	(20,496)		(5,148)				0001
1 YR SPX CALL OPTION #3268	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2021		55,598,025	3,414		1,857,720		322,111		322,111	(1,199,253)		(336,356)				0001
1 YR SPX CALL SPREAD OPTION #3269	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/27/2020	01/20/2021		43,425,146	3,321/3,473		1,010,353		185,605		185,605	(641,815)		(182,933)				0001
2 YR BEI CALL OPTION #3270	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2022		2,082,222	129		80,628		43,576		43,576	(29,814)		(7,239)				0001
1 YR SPX CALL OPTION #3272	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021		66,427,333	3,364		2,768,011		496,007		496,007	(1,824,804)		(447,200)				0001
1 YR SPX CALL SPREAD OPTION #3273	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021		63,344,812	3,272/3,425		1,607,688		342,005		342,005	(1,005,946)		(259,738)				0001
2 YR BEI CALL OPTION #3275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/03/2020	01/27/2022		1,738,731	129		71,068		37,584		37,584	(27,790)		(5,693)				0001
1 YR SPX CALL OPTION #3277	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/10/2020	02/03/2021		70,337,446	3,399		3,338,698		466,014		466,014	(2,398,385)		(474,300)				0001
1 YR SPX CALL SPREAD OPTION #3278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2021		57,210,426	3,293/3,444		1,523,084		280,611		280,611	(1,026,102)		(216,371)				0001
2 YR BEI CALL OPTION #3279	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2022		3,326,214	129		150,205		68,196		68,196	(71,428)		(10,581)				0001
1 YR SPX CALL OPTION #3296	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/18/2020	02/10/2021		69,001,427	3,460		2,829,380		368,717		368,717	(2,120,821)		(339,842)				0001
1 YR SPX CALL SPREAD OPTION #3297	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/18/2020	02/10/2021		73,432,052	3,360/3,513		1,872,421		279,840		279,840	(1,367,681)		(224,900)				0001
2 YR BEI CALL OPTION #3298	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2020	02/10/2022		2,220,450	131		98,807		39,429		39,429	(53,502)		(5,876)				0001
1 YR SPX CALL OPTION #3305	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021		58,461,197	3,467		1,627,900		329,911		329,911	(1,130,211)		(167,778)				0001
1 YR SPX CALL SPREAD OPTION #3306	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021		59,023,417	3,373/3,529		1,220,089		232,943		232,943	(861,399)		(125,747)				0001
2 YR BEI CALL OPTION #3307	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2022		1,135,731	131		38,248		19,260		19,260	(17,034)		(1,955)				0001
1 YR SPX CALL OPTION #3309	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/02/2020	02/24/2021		79,421,071	3,194		3,049,826		1,484,055		1,484,055	(1,310,910)		(254,860)				0001
1 YR SPX CALL SPREAD OPTION #3310	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/02/2020	02/24/2021		62,268,653	3,175/3,316		1,223,816		513,403		513,403	(608,144)		(102,269)				0001
2 YR BEI CALL OPTION #3311	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/02/2020	02/24/2022		2,166,148	126		77,902		66,140		66,140	(8,533)		(3,228)				0001
1 YR SPX CALL OPTION #3314	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2020	03/03/2021		64,214,370	3,130		3,015,814		1,613,898		1,613,898	(1,208,703)		(193,214)				0001
1 YR SPX CALL SPREAD OPTION #3315	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2021		50,853,303	3,013/3,143		1,130,672		634,572		634,572	(423,662)		(72,439)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR BEI CALL OPTION #3316	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2022		1,887,539	125		79,600		69,031		69,031	(8,040)		(2,529)				0001
1 YR SPX CALL OPTION #3318	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/09/2021		58,701,426	2,837		3,561,097		4,018,484		4,018,484	616,542		(159,155)				0001
1 YR SPX CALL SPREAD OPTION #3319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2021		47,210,829	2,758/2,877		1,225,910		972,281		972,281	(198,840)		(54,789)				0001
2 YR BEI CALL OPTION #3320	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2022		1,837,501	124		67,850		73,885		73,885	7,537		(1,502)				0001
1 YR SPX CALL OPTION #3335	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2021		55,906,841	2,542		3,625,507		7,889,953		7,889,953	4,355,589		(91,144)				0001
1 YR SPX CALL SPREAD OPTION #3336	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	03/16/2021		49,229,378	2,487/2,591		1,083,903		1,312,870		1,312,870	256,215		(27,249)				0001
2 YR BEI CALL OPTION #3337	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2022		1,339,731	123		52,575		61,349		61,349	9,428		(654)				0001
1 YR SPX CALL OPTION #3340	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2021		66,445,250	2,506		8,704,705		8,761,652		8,761,652	105,576		(48,630)				0001
2 YR BEI CALL OPTION #3341	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2022		1,217,027	123		56,124		54,637		54,637	(1,331)		(155)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										134,318,200	57,596,801	(39,985)	69,484,893	XXX	69,484,893	(177,012,155)		(39,809,432)			XXX	XXX
5 MO SPX PUT OPTION #3156	VARIABLE ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/01/2019	04/01/2020		45,902,100	3,060	1,652,700			7,130,035		7,130,035	7,497,697		(989,445)				0001
6 MO SPX PUT OPTION #3157	VARIABLE ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/01/2019	05/01/2020		45,902,100	3,060	1,846,500			7,204,799		7,204,799	7,305,306		(923,250)				0001
6 MO SPX PUT OPTION #3160	VARIABLE ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/04/2019	05/04/2020		46,210,500	3,079	1,822,650			7,489,769		7,489,769	7,504,805		(911,325)				0001
6 MO SPX PUT OPTION #3207	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/26/2019	05/26/2020		47,054,250	3,130	1,813,590			8,283,042		8,283,042	7,985,206		(906,795)				0001
6 MO SPX PUT OPTION #3219	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/16/2019	06/16/2020		63,902,000	3,190	2,365,400			12,236,168		12,236,168	11,295,285		(1,176,237)				0001
6 MO SPX PUT OPTION #3238	VARIABLE ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/23/2019	06/23/2020		48,393,000	3,225	1,850,850			9,684,014		9,684,014	8,799,432		(920,368)				0001
6 MO SPX PUT OPTION #3266	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/23/2020	07/23/2020		49,686,000	3,310		1,866,600		10,951,712		10,951,712	9,792,780		(707,667)				0001
6 MO SPX PUT OPTION #3302	VARIABLE ANNUITY	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/18/2020	08/18/2020		67,405,800	3,370		2,594,449		15,800,071		15,800,071	13,818,596		(612,972)				0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										11,351,690	4,461,049		78,779,610	XXX	78,779,610	73,999,107		(7,148,059)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										145,669,890	62,057,850	(39,985)	148,264,503	XXX	148,264,503	(103,013,048)		(46,957,491)			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										134,318,200	57,596,801	(85,875,651)	47,324,520	XXX	47,324,520	(581,163,490)		(39,809,432)			XXX	XXX
0449999999. Total Purchased Options - Put Options										11,351,690	4,461,049		78,779,610	XXX	78,779,610	73,999,107		(7,148,059)			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										145,669,890	62,057,850	(85,875,651)	126,104,130	XXX	126,104,130	(507,164,383)		(46,957,491)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX CALL SPREAD OPTION #3168	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2020		9,010,682	2,906/3,051	(306,688)			(5,759)		(5,759)	184,083		176,637				85/85
SPX CALL SPREAD OPTION #3169	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	05/14/2020		3,628,960	2,834/2,976	(126,373)			(26,856)		(26,856)	57,506		61,170				85/85
SPX CALL SPREAD OPTION #3170	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	06/15/2020		12,439,061	2,887/3,031	(413,339)			(113,323)		(113,323)	201,015		170,972				85/85
SPX CALL SPREAD OPTION #3175	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	07/14/2020		1,542,925	2,798/3,638	(178,230)			(46,311)		(46,311)	122,223		65,136				85/85
1 YR SPX ASIAN CALL OPTION #3176	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	12/14/2020		1,033,927	2,022	(346,759)			(223,720)		(223,720)	97,304		78,495				85/85
21 MO SPX ASIAN CALL OPTION #3177	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	08/16/2021		922,819	2,190	(265,357)			(149,623)		(149,623)	122,774		37,322				85/85
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2022		645,047	2,349	(160,537)			(89,675)		(89,675)	84,695		16,451				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(1,797,283)			(655,267)	XXX	(655,267)	869,600		606,183			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,797,283)			(655,267)	XXX	(655,267)	869,600		606,183			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(1,797,283)			(655,267)	XXX	(655,267)	869,600		606,183			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(1,797,283)			(655,267)	XXX	(655,267)	869,600		606,183			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SPV FIXED/3M LIB INT RATE SWAP #1171	FA HEDGE	EXH 7	Interest Rate	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/29/2008	09/29/2020		25,418,000	LIB3MO (4.43)			(156,495)	(441,159)		(441,159)	44,703				89,743		0002
3M LIB/FIXED INT RATE SWAP #1680	VARIABLE ANNUITY	EXH 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/03/2012	12/05/2022		35,000,000	1.66 (LIB3MO)			(6,680)	1,117,102		1,117,102	1,144,707				286,604		0002
3M LIB/FIXED INT RATE SWAP #1726	VARIABLE ANNUITY	EXH 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	04/15/2043		42,000,000	2.91 (LIB3MO)			108,362	18,035,392		18,035,392	11,559,664				1,008,324		0002
3M LIB/FIXED INT RATE SWAP #2259	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/26/2016	04/28/2026		8,000,000	1.81 (LIB3MO)			(850)	585,427		585,427	570,267				98,626		0002
3M LIB/FIXED INT RATE SWAP #2804	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/13/2018	12/17/2028		1,000,000	2.96 (LIB3MO)			3,043	195,019		195,019	104,943				14,765		0002
6M LIB/FIXED INT RATE SWAP #2833	G7334@AR4 RRPF ENGINE LEASING LTD SR SEC FRN SER X	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/18/2019	06/13/2028		25,000,000	4.52 (LIB6MOA6 1.58)			63,911	4,484,846		4,484,846	2,411,420				358,125		0005
6M LIB/FIXED INT RATE SWAP #2834	G7334@AS2 RRPF ENGINE LEASING LTD SR SEC FRN SER Y	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/18/2019	02/11/2031		25,000,000	4.69 (LIB6MOA6 1.67)			68,723	5,862,121		5,862,121	3,209,170				412,196		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			188,194	14,276,057		14,276,057	8,324,568				1,190,648		0002
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			189	14,284		14,284	8,325				1,191		0002
3M LIB/FIXED INT RATE SWAP #2842	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/11/2019	02/13/2026		110,000,000	2.61 (LIB3MO)			217,309	12,877,251		12,877,251	7,576,682				1,333,306		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			171,959	13,789,626		13,789,626	8,346,221				1,193,407		0002
3M LIB/FIXED INT RATE SWAP #2862	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/25/2019	02/27/2026		109,000,000	2.61 (LIB3MO)			213,209	12,824,429		12,824,429	7,568,449				1,325,490		0002
3M LIB/FIXED INT RATE SWAP #2867	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	03/04/2019	03/06/2024		147,000,000	2.59 (LIB3MO)			344,719	12,056,983		12,056,983	6,854,245				1,457,868		0002
3M LIB/FIXED INT RATE SWAP #2870	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	03/11/2019	03/13/2029		80,000,000	2.69 (LIB3MO)			202,403	14,016,553		14,016,553	8,549,720				1,197,074		0002
3M LIB/FIXED INT RATE SWAP #2892	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	03/18/2019	03/20/2039		92,000,000	2.8 (LIB3MO)			225,178	31,807,024		31,807,024	20,914,162				2,004,081		0002
FIXED/3M LIB INT RATE SWAP #2914	59833CAC6 MIDWEST CONNECTOR CAPIT CO GUARNT 144A	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/02/2019	04/01/2029		30,000,000	LIB3MO 2.12 (4.63)			(41,459)	(4,691,572)		(4,691,572)	(3,177,354)				450,205		0005
FIXED/3M LIB INT RATE SWAP #2915	30216JAC9 EXPORT-IMPORT BK INDIA SR NT 144A	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/04/2019	02/01/2028		25,000,000	LIB3MO 1.46 (3.88)			(35,406)	(3,324,252)		(3,324,252)	(2,294,878)				350,086		0005
FIXED/3M LIB INT RATE SWAP #2922	913017CY3 UNITED TECHNOLOGIES CORP SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/09/2019	11/16/2028		25,000,000	LIB3MO 1.8 (4.13)			(30,359)	(3,391,811)		(3,391,811)	(2,514,939)				367,330		0005
FIXED/3M LIB INT RATE SWAP #2923	874060AU0 TAKEDA PHARMACEUTICAL SR NT 144A	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/10/2019	11/26/2028		23,000,000	LIB3MO 2.71 (5)			(24,557)	(3,026,754)		(3,026,754)	(2,322,158)				338,479		0005
FIXED/3M LIB INT RATE SWAP #2924	571748BG6 MARSH & MCLENNAN COS INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/10/2019	03/15/2029		20,000,000	LIB3MO 1.98 (4.38)			(33,192)	(2,948,840)		(2,948,840)	(2,127,724)				299,360		0005
FIXED/3M LIB INT RATE SWAP #2925	200340AT4 COMERICA INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/11/2019	02/01/2029		20,000,000	LIB3MO 1.56 (4)			(29,316)	(2,960,414)		(2,960,414)	(2,064,511)				297,432		0005
FIXED/3M LIB INT RATE SWAP #2926	980236AQ6 WOODSIDE FINANCE LTD CO GUARNT 144A	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/11/2019	03/04/2029		20,000,000	LIB3MO 2.01 (4.5)			(37,174)	(3,066,565)		(3,066,565)	(2,096,196)				298,856		0005
FIXED/3M LIB INT RATE SWAP #2927	524660AZ0 LEGGETT & PLATT INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/11/2019	03/15/2029		20,000,000	LIB3MO 1.91 (4.4)			(37,804)	(3,110,024)		(3,110,024)	(2,132,330)				299,360		0005
FIXED/3M LIB INT RATE SWAP #2928	74949LAC6 RELX CAPITAL INC CO GUARNT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/11/2019	03/18/2029		20,000,000	LIB3MO 1.5 (4)			(36,087)	(3,147,215)		(3,147,215)	(2,133,392)				299,497		0005
FIXED/3M LIB INT RATE SWAP #2929	482480AG5 KLA-TENCOR CORP SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/12/2019	03/15/2029		20,000,000	LIB3MO 1.55 (4.1)			(41,004)	(3,224,237)		(3,224,237)	(2,134,807)				299,360		0005
FIXED/3M LIB INT RATE SWAP #2944	07274NAL7 BAYER US FINANCE II LLC CO GUARNT 144A	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2019	12/15/2028		20,000,000	LIB3MO 1.92 (4.38)			(36,200)	(2,983,594)		(2,983,594)	(2,073,681)				295,213		0005
FIXED/3M LIB INT RATE SWAP #2945	29278NAG8 ENERGY TRANSFER OPERATNG CO GUARNT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2019	04/15/2029		15,000,000	LIB3MO 2.61 (5.25)			(27,582)	(2,514,609)		(2,514,609)	(1,596,960)				225,581		0005
FIXED/3M LIB INT RATE SWAP #2946	048303CH2 ATLANTIC CITY ELEC 1ST MTG	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2019	10/15/2028		15,000,000	LIB3MO 1.4 (4)			(26,538)	(2,371,334)		(2,371,334)	(1,507,606)				219,277		0005
FIXED/3M LIB INT RATE SWAP #2947	22822VAL5 CROWN CASTLE INTL CORP SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2019	02/15/2029		15,000,000	LIB3MO 1.77 (4.3)			(25,515)	(2,336,553)		(2,336,553)	(1,558,252)				223,557		0005
FIXED/3M LIB INT RATE SWAP #2949	29587#AT3 ERNST & YOUNG U.S. LLP SER A SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2019	12/10/2028		25,000,000	LIB3MO 1.95 (4.39)			(46,681)	(3,671,973)		(3,671,973)	(2,574,061)				368,726		0005
FIXED/3M LIB INT RATE SWAP #2950	19108#AA5 COCA-COLA BEVERAGES FL SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/17/2019	03/07/2028		20,000,000	LIB3MO 1.29 (3.81)			(41,562)	(2,884,843)		(2,884,843)	(1,886,842)				281,775		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(21,543)	(2,450,506)		(2,450,506)	(1,610,836)				210,720		0005
FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(19,253)	(1,837,000)		(1,837,000)	(1,269,411)				187,803		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(25,082)	(2,112,875)		(2,112,875)	(1,395,492)				211,113		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(40,819)	(4,217,729)		(4,217,729)	(3,023,163)				440,726		0005
FIXED/3M LIB INT RATE SWAP #2957	256746AH1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(25,821)	(2,642,828)		(2,642,828)	(1,899,884)				285,110		0005
FIXED/3M LIB INT RATE SWAP #2958	512807AU2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(31,136)	(2,432,137)		(2,432,137)	(1,601,313)				224,520		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(31,309)	(2,438,454)		(2,438,454)	(1,601,398)				224,520		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(19,348)	(1,973,803)		(1,973,803)	(1,421,340)				213,544		0005
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(20,841)	(2,127,247)		(2,127,247)	(1,460,724)				216,019		0005
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			2,507	3,028,324		3,028,324	3,469,252				354,175		0002
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			1,337	1,638,155		1,638,155	1,863,125				163,240		0002
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			63,066	44,287,390		44,287,390	49,028,485				4,985,458		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			(9,755)	10,333,074		10,333,074	11,310,544				1,598,399		0002
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			(7,695)	10,409,980		10,409,980	11,313,239				1,598,399		0002
FIXED/3M LIB INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			616	927,530		927,530	1,084,592				110,827		0002
FIXED/3M LIB INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			2,079	600,118		600,118	660,249				66,589		0002
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			601	789,846		789,846	789,846				89,019		0002
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			(33)	528,470		528,470	528,470				66,815		0002
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			(581)	660,929		660,929	660,929				100,278		0002
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			(115)	443,023		443,023	443,023				66,921		0002
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			(313)	536,517		536,517	536,517				167,452		0002
SPV FIXED/3M LIB INT RATE SWAP #527	FA HEDGE	EXH 7	Interest Rate	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/20/2002	02/05/2021		25,312,500	LIB3MO 0.48 (6.15)			(243,233)	(1,026,498)		(1,026,498)	34,000				116,826		0002
SPV FIXED/3M LIB INT RATE SWAP #694	FA HEDGE	EXH 7	Interest Rate	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/18/2004	02/05/2021		8,937,000	LIB3MO (5.06)			(72,513)	(318,045)		(318,045)	(742)				41,247		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												593,554	142,452,599	XXX	142,452,599	119,429,523				28,625,262	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #1031	MORTGAGE LOAN #207630501	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	11/15/2007	12/01/2027		28,379,905	8.86 (8.82)				11,206,803		11,206,803	780,836	1,436,733			393,089		0004
ML FIXED GBP/FIXED USD CURR SWAP #1755	MORTGAGE LOAN #213210101	B 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/06/2013	07/25/2023		197,184,488	4.75 (4.3)				46,417,804		46,417,804	7,105,131	10,699,698			1,795,843		0004
YOPLAIT PP FIXED EUR/USD CURR SWAP#1913	F9876*-AA-4 YOPLAIT SAS SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/20/2014	06/24/2021		31,510,000	3.4 (2.2)			128,645	6,394,911		6,394,911	484,898	412,534			174,936		0004

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HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#-AB-0 HALLETT HILL NO 2 PTY SER B GTD SR SEC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		10,730,388	3.85 (4.88)			8,214	2,130,834		2,130,834	685,341	1,230,159			144,401		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		35,957,777	4.25 (3.87)				742,907		742,907	126,192	2,970,430			311,546		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K2162@AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			81,102	1,334,805		1,334,805	1,110,496	269,044			211,137		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			29,776	1,632,157		1,632,157	912,155	675,373			177,960		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			154,776	1,712,839		1,712,839	2,203,457	538,088			424,234		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G@3 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			49,714	676,799		676,799	918,026	179,363			161,478		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			17,755	524,744		524,744	1,123,663	844,216			211,106		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			113,673	885,112		885,112	1,906,608	376,662			327,746		0004
ML FIXED CAD/FIXED USD CURR SWAP #2452	MORTGAGE LOAN #217620101	B 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		158,416,183	5.35 (5.21)				18,203,030		18,203,030	6,987,877	12,532,219			2,787,356		0004
LEKKERLAND FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			173,607	2,787,435		2,787,435	2,528,442	538,088			454,702		0004
TIMKEN FIX EUR/FIX USD CURR #2505	887389E@9 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			68,357	1,766,898		1,766,898	998,439	197,299			176,331		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			21,700	1,122,541		1,122,541	552,175	422,108			102,822		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			180,361	10,579,336		10,579,336	5,810,530	3,376,866			942,439		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			195,388	5,276,034		5,276,034	2,747,016	538,088			486,617		0004
SANCTUARY FIX GBP/FIX USD CURR #2609	G7997@AJ0 SANCTUARY HOUSING SR UNSEC NT SER 2018A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	02/28/2028		28,360,000	3.93 (2.54)			115,374	6,906,508		6,906,508	1,963,955	1,688,433			399,005		0004
THAMES WATER FIX GBP/FIX USD CURR #2610	G8781@AD1 THAMES WATER GTD SR SEC SER 6	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	04/24/2028		14,227,000	3.82 (2.45)			60,608	3,512,388		3,512,388	993,536	844,216			202,094		0004
THAMES WATER FIX GBP/FIX USD CURR #2611	G8781@AE9 THAMES WATER GTD SR SEC SER 7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	03/22/2030		14,225,000	3.93 (2.55)			61,196	3,861,002		3,861,002	1,208,473	844,216			224,701		0004
THAMES WATER FIX GBP/FIX USD CURR #2612	G8781@AF6 THAMES WATER GTD SR SEC SER 8	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	03/22/2033		7,113,500	4.03 (2.62)			31,311	2,211,611		2,211,611	789,702	422,108			128,159		0004
BRITVIC FIX GBP/FIX USD CURR #2627	G1591#BC5 BRITVIC PLC SR NT SER I GBP GTD	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			49,444	2,632,351		2,632,351	802,782	675,373			159,798		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4 PORTERBROOK RAIL FIN LTD SER A SR SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	04/16/2028		19,411,500	14.3 (12.69)			136,828	1,930,937		1,930,937	577,717	1,266,325			275,365		0004
SEVERN FIX GBP/FIX USD CURR #2722	G8056*AJ8 SEVERN TRENT WATER LTD GTD SR SEC SER C	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2033		28,461,400	4.45 (2.95)			123,307	6,312,137		6,312,137	3,306,254	1,857,276			525,067		0004
QUADGAS FIX GBP/FIX USD CURR #2737	G7304*AF8 QUADGAS FIN PLC GTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		12,672,000	4.97 (3.42)			52,081	2,542,095		2,542,095	1,525,386	844,216			232,149		0004
SES WATER FIX GBP/FIX USD CURR #2761	G2903@AA3 EAST SURREY HOLDINGS LTD SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/18/2018	10/20/2025		47,350,800	4.81 (3.22)			229,234	7,097,523		7,097,523	2,511,918	3,039,179			558,203		0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	PPE06CYE4 EDINBURGH AIRPORT LTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			47,764	1,995,751		1,995,751	878,901	734,622			165,930		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G6655@AB2 NORTHERN GAS NETWORKS LTD SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		33,050,000	4.4 (2.97)			131,358	6,900,929		6,900,929	3,079,914	2,110,541			542,722		0004
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G0369@BC9 ANGLIAN WATER SVC SR NT GREEN SER B	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2018	02/06/2031		33,050,000	4.41 (3)			128,108	6,867,842		6,867,842	3,108,966	2,110,541			544,580		0004
TENNET FIX EUR/FIX USD CURR #2786	N8505#AB0 TENNET HLDG B.V. SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		45,628,000	4.29 (1.83)			286,338	8,608,861		8,608,861	4,839,734	717,450			750,600		0004
NETWORK HOMES FIX GBP/FIX USD CURR#2803	G6428#AB6 NETWORK HOMES LTD SR NT SER B	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/21/2018	01/17/2034		31,957,500	5.11 (3.52)			143,224	7,097,132		7,097,132	4,031,011	2,110,541			593,761		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2835	PPE080RZ7 EDINBURGH AIRPORT LTD SR SEC TR 2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		11,369,806	4.77 (3.45)			42,659	1,844,364		1,844,364	894,748	734,622			166,235		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			49,510	2,610,232		2,610,232	1,501,228	844,216			239,592		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			99,142	6,330,376		6,330,376	3,943,927	1,604,011			530,481		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G9310@AB3 UNIVERSITY OF LEICESTER SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/07/2019	04/05/2049		32,755,000	4.87 (3.25)			163,623	13,320,864		13,320,864	8,533,452	2,110,541			882,455		0004
SSP FIX EUR/FIX USD CURR #2893	G8401*AN1 SSP FINANCING LT SR NT SER D	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		11,347,000	4.46 (2.11)			68,103	2,012,345		2,012,345	1,268,667	179,363			190,683		0004
REAL MADRID FIX EUR/FIX USD CURR #2901	L8749#AA0 STADIUM FINANCE SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		13,556,400	4.27 (2.22)			73,326	2,770,062		2,770,062	1,938,273	215,235			367,218		0004
ELIS SA FIX EUR/FIX USD CURR #2907	F2977#AA3 ELIS SA SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		56,130,000	5.12 (2.7)			350,478	7,786,209		7,786,209	5,396,389	896,813			845,275		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			251,841	4,771,038		4,771,038	2,878,565	627,769			592,407		0004
REALTY INCOME FIX GBP/FIX USD CURR#2967	756109A*5 REALTY INCOME CORPORATION SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		49,476,000	3.94 (2.73)			174,760	9,653,960		9,653,960	5,698,847	3,208,022			930,579		0004
HEATHROW FIN FIX GBP/FIX USD CURR#2969	BLA03TOQ2 HEATHROW FINANCE PLC TL	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		24,185,727	6.66 (5.3)			103,341	4,499,641		4,499,641	2,916,411	1,580,340			402,770		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			33,973	780,364		780,364	506,396	89,681			84,908		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2984	N6587*AB9 ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			52,647	1,422,055		1,422,055	962,847	143,490			149,957		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			63,030	2,078,845		2,078,845	1,505,955	179,363			211,104		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2987	59156RBX5 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			79,378	2,002,938		2,002,938	1,321,418	(100,771)			189,068		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2988	59156RBY3 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			80,236	2,574,247		2,574,247	1,724,103	(100,771)			219,979		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NORTHERN GAS FIX GBP/FIX USD CURR #2992	G6655@AC0 NORTHERN GAS NETWORKS SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			50,469	3,154,427		3,154,427	2,328,192	1,013,060			333,212		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			166,375	3,572,627		3,572,627	2,660,474	(247,348)			430,085		0004
ONE HOUSING FIX GBP/FIX USD CURR #3062	G7000#AA2 ONE HOUSING GRP SR NT SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			46,554	928,316		928,316	1,381,936	1,266,325			282,136		0004
ONE HOUSING FIX GBP/FIX USD CURR #3063	G7000#AB0 ONE HOUSING GRP SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			48,308	1,182,596		1,182,596	1,682,702	1,266,325			310,113		0004
TOTTENHAM FIX GBP/FIX USD CURR#3083	G9000#AD2 TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		42,479,500	3.97 (2.79)			115,103	5,645,894		5,645,894	7,646,023	2,954,758			1,159,891		0004
PORT OF DARWIN FIX AUD/FIX USD CURR#3097	BLA041BH6 LANDBRIDGE PORT OPERATIONS PTY A1	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		29,201,750	3.88 (3.79)			29,908	5,261,919		5,261,919	2,287,030	3,733,953			445,234		0004
FORTINI FIX EUR/FIX USD CURR #3118	XS2055747518 FORTINI INVESTMENT SR SEC (Q-ENERGY)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2019	12/31/2038		12,080,929	18.69 (16.38)			69,401	1,348,658		1,348,658	1,130,293	205,576			261,660		0004
RADIUS HOUSING FIX GBP/FIX USD CURR#3144	G7349#AA2 RADIUS HOUSING ASSOCIATION LTD SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			19,852	1,349,393		1,349,393	746,129	633,162			185,170		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B@6 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.34 (1.01)			108,771	990,383		990,383	1,805,609	(112,487)			296,472		0004
PROJECT SPICE FIX SEK/FIX USD CURR #3233	W7000#AA4 NORDION ENERGI AB SEC	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		29,841,202	3.5 (2.2)			82,423	4,543,798		4,543,798	2,822,836	1,630,578			467,611		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8 SEMPERIAN PPP INV PRT LTD TL1	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,994,876	4.06 (3.16)			23,850	2,347,940		2,347,940	1,504,007	843,933			309,227		0004
ATLANTICA FIX EUR/FIX USD CURR #3276	G0488*AA2 ATLANTICA YIELD PLC SECURED NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/06/2020	06/22/2026		43,876,000	4 (1.96)				2,629,844		2,629,844	2,884,471	(254,627)			547,578		0004
BRITVIC FIX GBP/FIX USD CURR #3280	BRITVIC PRIVATE PLACEMENT (NOT YET FUNDED)	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)				921,452		921,452	323,560	597,892			207,014		0004
BRITVIC FIX GBP/FIX USD CURR #3281	BRITVIC PRIVATE PLACEMENT (NOT YET FUNDED)	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)				543,066		543,066	244,120	298,946			113,282		0004
BHPA FIX GBP/FIX USD CURR #3300	G0691*AD9 BPHA LTD SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/20/2020	03/27/2035		38,610,000	3.34 (2.5)			5,951	5,186,701		5,186,701	3,816,026	1,370,675			747,611		0004
CRANFIELD FIX GBP/FIX USD CURR #3303	G2554#AC9 CRANFIELD UNIVERITY SER C SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/05/2040		12,951,000	3.36 (2.49)			9,805	2,119,551		2,119,551	1,581,659	537,892			289,176		0004
CRANFIELD FIX GBP/FIX USD CURR #3304	G2554#AD7 CRANFIELD UNIVERSITY SER D SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/03/2045		38,853,000	3.54 (2.6)			31,669	7,632,196		7,632,196	6,018,521	1,613,675			970,153		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	XS2138314534 FORTINI INVS SA SR SEC SER	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,845,820	8.23 (6.79)			396	92,440		92,440	55,976	36,464			39,979		0004
SPV 3M LIB/3M EURIB EUR CURR SWAP #409	FA HEDGE	EXH 7	Currency	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	09/25/2000	09/29/2020		25,418,000	EURIBOR3MO 0.37 (LIB3MO 0.42)			(154,099)	6,608,725		6,608,725	3,932	(520,152)			89,743		0003
ML FIXED CAD/FIXED USD CURR SWAP #559	MORTGAGE LOAN #004091211	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		1,674,880	9.97 (10.3)				(208,128)		(208,128)	7,032	181,065			12,567		0004
ML FIXED CAD/FIXED USD CURR SWAP #560	MORTGAGE LOAN #004091112	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		2,093,604	9.97 (10.3)				(260,161)		(260,161)	8,788	226,332			15,709		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #004095414, 004095513, 004095612	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		7,942,701	8.95 (9.61)				(164,392)		(164,392)	81,609	673,760			73,464		0004
ML FIXED CAD/FIXED USD CURR SWAP #633	MORTGAGE LOAN #004091229	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/10/2003	07/01/2022		476,284	9.25 (9.94)				(29,015)		(29,015)	3,938	44,268			3,574		0004
SPV 3M LIB/3M EURIB EUR CURR SWAP #663	FA HEDGE	EXH 7	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/05/2004	02/05/2021		34,249,500	EURIBOR3MO 0.43 (LIB3MO 0.42)			(189,465)	(4,471,351)		(4,471,351)	(24,220)	(484,279)			158,073		0003
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		3,934,191	9.17 (9.5)				175,301		175,301	42,879	311,482			40,576		0004
ML FIXED CAD/FIXED USD CURR SWAP #845	MORTGAGE LOAN #205630201	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/13/2005	03/01/2026		25,186,707	9.03 (8.73)				6,368,599		6,368,599	386,811	1,570,079			306,424		0004
PEMBINA FIX CAD/USD CURR SWAP #865	706327-A*-4 PEMBINA PIPELINE CORP SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/16/2006	09/30/2021		16,494,487	5.97 (5.58)			76,188	3,298,024		3,298,024	51,000	1,115,044			101,054		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		7,376,582	9.27 (8.85)				2,017,504		2,017,504	138,248	463,338			96,488		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												5,046,749	309,115,903	XXX	309,115,903	149,210,338	89,683,618			28,881,864	XXX	XXX
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2908	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/29/2019	04/01/2020		44,645,233	LIB1MO 0.33 (7,849)			3,420,851	6,343,530		6,343,530	8,071,187				11,684		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #2917	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/08/2019	04/09/2020		5,829,556	LIB1MO 0.31 (7,921)			930,808	484,822		484,822	670,399				4,577		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3084	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		2,149,690	LIB1MO 0.52 (7,689)			682,709	(21,608)		(21,608)	(29,382)				12,755		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3085	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		76,065,957	LIB1MO 0.52 (7,689)			24,157,383	(764,601)		(764,601)	(1,039,693)				451,331		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3089	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021		1,557,482	LIB1MO 0.52 (7,763)			120,201	221,299		221,299	281,570				9,277		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3090	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021		23,362,236	LIB1MO 0.52 (7,763)			1,803,016	3,319,482		3,319,482	4,223,541				139,156		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3119	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	06/30/2020		17,911,048	LIB1MO 0.53 (7,989)			1,382,796	2,544,936		2,544,936	3,238,048				44,716		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3123	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2019	07/06/2020		23,604,570	LIB1MO 0.49 (7,809)			1,437,307	3,561,816		3,561,816	4,586,769				60,842		0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3154	VARIABLE ANNUITY	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/30/2019	10/30/2020		45,592,669	FEDFUNDSC4 0.48 (6,157)			375,802	7,390,937		7,390,937	9,179,454				174,144		0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3301	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/18/2020	05/18/2020		122,144,075	FEDFUNDSC4 0.35 (6,853)			49,432,504	(9,585,950)		(9,585,950)	(9,585,950)				221,471		0001
SPTR TOTAL RETURN/FED FUNDS SWAP #3312	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/02/2020	06/02/2020		379,834,098	FEDFUNDSC4 0.19 (6,289)			525,859	61,574,357		61,574,357	61,574,357				789,020		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3313	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/06/2020	09/09/2020		92,106,985	FEDFUNDSC4 0.79 (7,287)			101,011	7,660,181		7,660,181	7,660,181				306,813		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3334	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/20/2020	06/23/2020		33,487,978	FEDFUNDSC4 0.91 (5,778)			6,902	(5,234,623)		(5,234,623)	(5,234,623)				80,325		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3338	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/26/2020	06/29/2020		12,792,310	FEDFUNDSC4 1.02 (6,614)			396	(128,586)		(128,586)	(128,586)				31,761		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3339	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/27/2020	06/30/2020		12,904,979	FEDFUNDSC4 0.89 (6,676)				(9,236)		(9,236)	(9,236)				32,218		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3342	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/31/2020	07/01/2020		38,274,298	FEDFUNDSC4 0.53 (6,676)				(109,312)		(109,312)	(27,400)				96,082		0001

STATEMENT AS OF MARCH 31, 2020 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1149999999. Subtotal - Swaps - Hedging Other - Total Return												84,377,545	77,247,444	XXX	77,247,444	83,430,636				2,466,172	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												90,017,848	528,815,946	XXX	528,815,946	352,070,497	89,683,618			59,973,298	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												593,554	142,452,599	XXX	142,452,599	119,429,523				28,625,262	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												5,046,749	309,115,903	XXX	309,115,903	149,210,338	89,683,618			28,881,864	XXX	XXX
1389999999. Total Swaps - Total Return												84,377,545	77,247,444	XXX	77,247,444	83,430,636				2,466,172	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												90,017,848	528,815,946	XXX	528,815,946	352,070,497	89,683,618			59,973,298	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										(1,797,283)		(85,835,666)	(22,815,640)	XXX	(22,815,640)	(403,281,735)		606,183			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										145,669,890	62,057,850	89,977,863	677,080,449	XXX	677,080,449	249,057,449	89,683,618	(46,957,491)		59,973,298	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										143,872,607	62,057,850	4,142,197	654,264,809	XXX	654,264,809	(154,224,286)	89,683,618	(46,351,308)		59,973,298	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM0	2,196	276,587,555	S&P 500 EMINI JUN20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQOF39	03/30/2020	2,519.0100	2,569.7000	(4,556,700)					5,565,505	5,565,505	26,352,000	0001	50
MFSM0	427	31,425,595	MINI MSCI EAFE JUN20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	03/30/2020	1,471.9200	1,559.3000	(249,795)					1,865,460	1,865,460	4,013,800	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(4,806,495)					7,430,965	7,430,965	30,365,800	XXX	XXX
1579999999. Subtotal - Long Futures												(4,806,495)					7,430,965	7,430,965	30,365,800	XXX	XXX
ESM0	13,404	1,671,676,206	S&P 500 EMINI JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQOF39	03/30/2020	2,494.2900	2,569.7000	27,813,300					(50,536,734)	(50,536,734)	160,848,000	0001	50
MESM0	5,755	243,164,256	MINI MSCI EMG MKT JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	03/27/2020	845.0500	842.9000	(2,158,125)					619,781	619,781	31,652,500	0001	50
MFSM0	4,399	317,009,557	MINI MSCI EAFE JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	03/27/2020	1,441.2800	1,559.3000	2,573,415					(25,958,478)	(25,958,478)	41,350,600	0001	50
RTYM0	8,809	490,165,542	EMINI RUSSELL 2000 JUN20	VARIABLE ANNUITY	EXH 5	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCLQOF39	03/27/2020	1,112.8700	1,147.6000	2,995,060					(15,294,878)	(15,294,878)	62,543,900	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												31,223,650					(91,170,309)	(91,170,309)	296,395,000	XXX	XXX
1649999999. Subtotal - Short Futures												31,223,650					(91,170,309)	(91,170,309)	296,395,000	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												26,417,155					(83,739,344)	(83,739,344)	326,760,800	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												26,417,155					(83,739,344)	(83,739,344)	326,760,800	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	6,963,000	9,516,100	16,479,100
JP MORGAN SECURITIES LLC	3,216,200	1,959,300	5,175,500
MERRILL LYNCH PIERCE FENNER & SMITH INC	61,842,400	243,263,800	305,106,200
Total Net Cash Deposits	72,021,600	254,739,200	326,760,800

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	326,760,800		326,760,800	33,381,775	(6,964,620)	33,381,775	326,760,800	326,760,800
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	14,900,000	70,152,906	(15,729,845)	39,523,061	70,152,906	(15,729,845)	39,523,061	486,617	486,617
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y	18,347,448	17,575,403			17,575,403			699,513	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	5,780,000	12,976,395	(3,634,524)	3,561,871	12,976,395	(3,634,524)	3,561,871	105,559	105,559
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	75,280,000	67,307,093	(4,782,556)		67,307,093	(4,782,556)		6,333,762	
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y		55,349,182	(48,007,337)	7,341,845	55,349,182	(48,007,337)	7,341,845	2,905,980	2,905,980
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	32,200,000	60,292,749	(6,069,235)	22,023,514	60,292,749	(6,069,235)	22,023,514	1,795,843	1,795,843
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	260,000	1,810,110	(82,794)	1,467,316	1,810,110	(82,794)	1,467,316		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y		203,657	(1,002,641)		203,657	(1,002,641)			
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Y	Y	125,740,000	126,069,066	(5,156,444)		126,066,176	(5,156,444)		10,831,974	6,004,596
MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	Y	Y	5,000,000	6,608,725	(1,344,543)	264,182	6,608,725	(1,344,543)	264,182	247,816	247,816
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	110,000	60,235,350	(19,774,096)	40,351,254	60,317,273	(19,774,096)	40,433,177	617,097	617,097
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y		8,162,827	(2,811,723)	5,351,104	8,162,827	(2,811,723)	5,351,104		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	18,980,000	18,035,392	(661,698)		18,035,392	(661,696)		1,113,638	
SMBC CAPITAL MARKETS, INC TVJ8SHLIZL0RGWGDTN03	Y	Y	3,790,000	3,572,627			3,572,625			430,085	212,712
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	87,450,000	111,408,856	(16,074,411)	7,884,445	111,329,825	(16,074,413)	7,805,412	2,812,213	2,812,213
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	1,330,000	814,344			814,344				
0299999999. Total NAIC 1 Designation			389,167,448	620,574,682	(125,131,847)	127,768,592	620,574,682	(125,131,847)	127,771,482	28,380,097	15,188,433
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y	35,420,000	33,736,167			33,736,167			4,510,680	2,826,847
0399999999. Total NAIC 2 Designation			35,420,000	33,736,167			33,736,167			4,510,680	2,826,847
0499999999. Total NAIC 3 Designation											
0599999999. Total NAIC 4 Designation											
0699999999. Total NAIC 5 Designation											
0799999999. Total NAIC 6 Designation											
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			80,936,566	196,972,973	(71,887,166)	44,149,241	196,972,973	(71,887,166)	44,149,241	27,082,521	27,082,521
0999999999 - Gross Totals			505,524,014	1,178,044,622	(197,019,013)	498,678,633	884,665,597	(203,983,633)	205,302,498	386,734,098	371,858,601
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				1,178,044,622	(197,019,013)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA	E570DZWZ7FF32TWEFA76	Cash			16,080,000	16,080,000	16,080,000		
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash			9,000,000	9,000,000	9,000,000		
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Cash			5,880,000	5,880,000	5,880,000		
CME (CREDIT SUISSE SECURITIES (USA) LLC)	SNZ20JLFK8MNNCLQOF39	Cash			16,479,100	16,479,100	16,479,100		I
CME (MERRILL LYNCH PIERCE FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash			233,324,874	233,324,874	233,324,874		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC)	5493004R83R1LVX2IL36	Cash			5,175,500	5,175,500	5,175,500		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC)	5493004R83R1LVX2IL36	Cash			71,841,400	71,841,400	71,841,400		I
0199999999 - Total					357,780,874	357,780,874	357,780,874	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Cash			14,900,000	14,900,000	XXX		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash			5,780,000	5,780,000	XXX		
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash			75,280,000	75,280,000	XXX		
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash			32,200,000	32,200,000	XXX		
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash			260,000	260,000	XXX		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Cash			125,740,000	125,740,000	XXX		
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Cash			5,000,000	5,000,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash			110,000	110,000	XXX		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash			18,980,000	18,980,000	XXX		
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Cash			35,420,000	35,420,000	XXX		
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZL0RGWGDTN03	Cash			3,790,000	3,790,000	XXX		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash			87,450,000	87,450,000	XXX		
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Cash			1,330,000	1,330,000	XXX		
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912810-RN-0	US TREASURY NT	871,770	652,000	XXX	08/15/2045	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-4N-7	US TREASURY NT	659,358	559,000	XXX	05/15/2028	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-6A-3	US TREASURY NT	668,515	595,000	XXX	01/31/2026	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-N3-0	US TREASURY NT	425,519	405,000	XXX	12/31/2022	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-WN-6	US TREASURY NT	15,120,287	14,800,000	XXX	05/31/2021	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-Y5-3	US TREASURY NT	602,000	602,000	XXX	07/31/2020	
CME GROUP (JP MORGAN SECURITIES LLC)	SNZ20JLFK8MNNCLQOF39	Cash			129,941	129,941	XXX		IV
CME GROUP (MERRILL LYNCH, PIERCE, FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash			80,806,624	80,806,624	XXX		IV
0299999999 - Total					505,524,014	504,789,565	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8x9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	CASH			6,139	6,139	04/01/2020
9099999. Total - Cash (Schedule E Part 1 type)				6,139	6,139	XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			188,630,596	188,630,596	04/01/2020
	BNP PARIBAS PRIME BROKERAGE INT			50,000,000	50,000,000	04/22/2020
	BNP PARIBAS SA REPO			1,075,000,000	1,075,000,000	05/05/2020
	BNP PARIBAS SA REPO			75,000,000	75,000,000	05/05/2020
	BNP PARIBAS SA REPO			125,000,000	125,000,000	04/22/2020
	BNP PARIBAS SA REPO			125,000,000	125,000,000	04/22/2020
	JEFFERIES, LLC REPO			50,000,000	50,000,000	04/01/2020
	RBC CAPITAL MARKETS			350,000,000	350,000,000	07/04/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				2,038,630,596	2,038,630,596	XXX
9999999 - Totals				2,038,636,735	2,038,636,735	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ 2,038,636,735 Book/Adjusted Carrying Value $ 2,038,636,735
2. Average balance for the year Fair Value $ 3,570,557,080 Book/Adjusted Carrying Value $ 3,570,557,080
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 $ 2,038,636,735 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					3,454,987	6,259,516	(661,029)	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010	21,919	4,792	172,038,449	172,305,840	154,102,783	XXX
CITIBANK	NEW YORK, NY					18,650,158	12,433,646	11,052,837	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					48,929,110	62,836,099	23,073,402	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				1,248,849	1,248,849	1,158,217	XXX
PNC BANK	PITTSBURGH, PA					27,655,199	14,395,095	37,583,512	XXX
US BANK	DENVER, CO					7,497,999	12,110,402	3,926,072	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(113,278,928)	(82,514,492)	(110,740,225)	XXX
0199998. Deposits in ... 232 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	7,434	5,887	1,537,091	1,572,498	1,756,073	XXX
0199999. Totals - Open Depositories		XXX	XXX	29,353	10,679	167,732,915	200,647,454	121,251,641	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	29,353	10,679	167,732,915	200,647,454	121,251,641	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	29,353	10,679	167,732,915	200,647,454	121,251,641	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		01/09/2020	0.000	04/09/2020	150,450,850		
	US TREASURY BILL		02/03/2020	0.000	04/23/2020	551,302,477		
	US TREASURY BILL		02/28/2020	0.000	04/30/2020	251,929,854		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						953,683,181		
0599999. Total - U.S. Government Bonds						953,683,181		
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						953,683,181		
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						953,683,181		
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		03/17/2020	0.390		164,165,124	219,205	93,775
26200T-10-9	DREYFUS INSTL PREF MMKT-INST		03/05/2020	3.974		79,197,627		542,808
31607A-20-8	FIDELITY PRIME MON MAR-INS		03/05/2020	5.683		38,462,680		412,597
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLIGATIONS FD		03/24/2020	0.353		144,917,847	86,300	143,824
40428X-10-7	HSBC US GOVT MMKT-I		03/17/2020	0.323		162,387,955	172,560	7,680
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		03/24/2020	0.358		42,720,531	28,613	120,301
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		03/30/2020	0.304		148,418,748	157,168	185,776
8699999. Subtotal - All Other Money Market Mutual Funds						780,270,511	663,846	1,506,763
8899999 - Total Cash Equivalents						1,733,953,692	663,846	1,506,763